

Annual Statement for the year 2020 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	2,568,916	0.1	2,568,916		2,568,916	0.1
1.02 All Other Governments.....	2,993,002	0.1	2,993,002		2,993,002	0.1
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....	42,113,963	1.7	42,113,963		42,113,963	1.7
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....	42,970,989	1.7	42,970,989		42,970,989	1.7
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	222,785,092	8.8	222,785,092		222,785,092	8.8
1.06 Industrial and Miscellaneous.....	2,045,039,959	80.4	2,045,039,959		2,045,039,959	80.4
1.07 Hybrid Securities.....		0.0			0	0.0
1.08 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
1.09 SVO Identified Funds.....		0.0			0	0.0
1.10 Unaffiliated Bank Loans.....		0.0			0	0.0
1.11 Total Long-Term Bonds.....	2,358,471,921	92.7	2,358,471,921	0	2,358,471,921	92.7
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....	6,893,247	0.3	6,893,247		6,893,247	0.3
2.02 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
2.03 Total Preferred Stock.....	6,893,247	0.3	6,893,247	0	6,893,247	0.3
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	1,470,591	0.1	1,470,591		1,470,591	0.1
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....		0.0			0	0.0
3.05 Mutual Funds.....		0.0			0	0.0
3.06 Unit Investment Trusts.....		0.0			0	0.0
3.07 Closed-End Funds.....		0.0			0	0.0
3.08 Total Common Stocks.....	1,470,591	0.1	1,470,591	0	1,470,591	0.1
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages.....		0.0			0	0.0
4.02 Residential Mortgages.....		0.0			0	0.0
4.03 Commercial Mortgages.....		0.0			0	0.0
4.04 Mezzanine Real Estate Loans.....		0.0			0	0.0
4.05 Total Valuation Allowance.....		0.0			0	0.0
4.06 Total Mortgage Loans.....	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....		0.0			0	0.0
5.02 Properties Held for Production of Income.....		0.0			0	0.0
5.03 Properties Held for Sale.....		0.0			0	0.0
5.04 Total Real Estate.....	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....	(4,315,092)	(0.2)	(4,315,092)		(4,315,092)	(0.2)
6.02 Cash Equivalents (Schedule E, Part 2).....	90,065,184	3.5	90,065,184		90,065,184	3.5
6.03 Short-Term Investments (Schedule DA).....	2,999,997	0.1	2,999,997		2,999,997	0.1
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	88,750,088	3.5	88,750,088	0	88,750,088	3.5
7. Contract Loans.....	50,642,803	2.0	50,642,803		50,642,803	2.0
8. Derivatives (Schedule DB).....	18,712,784	0.7	18,712,784		18,712,784	0.7
9. Other Invested Assets (Schedule BA).....	18,605,384	0.7	18,605,384		18,605,384	0.7
10. Receivables for Securities.....	18,418	0.0	18,418		18,418	0.0
11. Securities Lending (Schedule DL, Part 1).....		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....		0.0			0	0.0
13. Total Invested Assets.....	2,543,565,236	100.0	2,543,565,236	0	2,543,565,236	100.0

Annual Statement for the year 2020 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

Annual Statement for the year 2020 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		18,826,241
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....		
5.2	Totals, Part 3, Column 9.....		0
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		
8.	Deduct amortization of premium and depreciation.....		220,856
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		18,605,384
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		18,605,384

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		2,439,754,316
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		408,757,622
3.	Accrual of discount.....		6,692,217
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(992)	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	(90,905)	
4.4	Part 4, Column 11.....	(803,511)	(895,408)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		3,437,487
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		487,527,579
7.	Deduct amortization of premium.....		2,486,175
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	394,121	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....	1,579,152	
9.4	Part 4, Column 13.....	2,518,737	4,492,010
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2.....		3,595,289
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		2,366,835,759
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		2,366,835,759

Annual Statement for the year 2020 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	2,568,916	2,886,481	2,572,691	2,574,974
	2. Canada.....	.....	.....	.....	.....
	3. Other Countries.....	2,993,002	3,121,113	2,963,430	3,000,000
	4. Totals.....	5,561,918	6,007,594	5,536,121	5,574,974
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	42,113,963	46,961,180	42,955,509	40,700,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	42,970,989	47,922,988	43,659,779	41,450,449
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.....	222,785,092	247,309,068	226,980,056	211,605,840
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	1,653,478,806	1,806,977,467	1,646,825,567	1,681,191,755
	9. Canada.....	46,720,255	52,925,948	46,642,170	47,000,000
	10. Other Countries.....	344,840,898	366,199,461	344,577,153	345,922,964
	11. Totals.....	2,045,039,959	2,226,102,876	2,038,044,890	2,074,114,719
Parent, Subsidiaries and Affiliates	12. Totals.....	.....	.....	.....	.....
	13. Total Bonds.....	2,358,471,921	2,574,303,706	2,357,176,355	2,373,445,982
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	6,893,247	7,677,500	7,066,250	
	15. Canada.....	.....	.....	.....	
	16. Other Countries.....	.....	.....	.....	
	17. Totals.....	6,893,247	7,677,500	7,066,250	
Parent, Subsidiaries and Affiliates	18. Totals.....	.....	.....	.....	
	19. Total Preferred Stocks.....	6,893,247	7,677,500	7,066,250	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	1,470,591	1,470,591	1,132,239	
	21. Canada.....	.....	.....	.....	
	22. Other Countries.....	.....	.....	.....	
	23. Totals.....	1,470,591	1,470,591	1,132,239	
Parent, Subsidiaries and Affiliates	24. Totals.....	.....	.....	.....	
	25. Total Common Stocks.....	1,470,591	1,470,591	1,132,239	
	26. Total Stocks.....	8,363,838	9,148,091	8,198,489	
	27. Total Bonds and Stocks.....	2,366,835,759	2,583,451,797	2,365,374,844	

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

5015

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.....	415,547	1,578,013	574,793	563		XXX.	2,568,916	0.1	2,962,013	0.1	2,568,916	
1.2 NAIC 2.....						XXX.	0	0.0		0.0		
1.3 NAIC 3.....						XXX.	0	0.0		0.0		
1.4 NAIC 4.....						XXX.	0	0.0		0.0		
1.5 NAIC 5.....						XXX.	0	0.0		0.0		
1.6 NAIC 6.....						XXX.	0	0.0		0.0		
1.7 Totals.....	415,547	1,578,013	574,793	563	0	XXX.	2,568,916	0.1	2,962,013	0.1	2,568,916	0
2. All Other Governments												
2.1 NAIC 1.....		2,993,002				XXX.	2,993,002	0.1		0.0	2,993,002	
2.2 NAIC 2.....						XXX.	0	0.0		0.0		
2.3 NAIC 3.....						XXX.	0	0.0		0.0		
2.4 NAIC 4.....						XXX.	0	0.0		0.0		
2.5 NAIC 5.....						XXX.	0	0.0		0.0		
2.6 NAIC 6.....						XXX.	0	0.0		0.0		
2.7 Totals.....	0	2,993,002	0	0	0	XXX.	2,993,002	0.1	0	0.0	2,993,002	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....	8,634,008	11,329,520	18,149,667	3,600,782		XXX.	41,713,977	1.8	47,051,888	1.9	41,713,977	
3.2 NAIC 2.....	399,986					XXX.	399,986	0.0	799,947	0.0	399,986	
3.3 NAIC 3.....						XXX.	0	0.0		0.0		
3.4 NAIC 4.....						XXX.	0	0.0		0.0		
3.5 NAIC 5.....						XXX.	0	0.0		0.0		
3.6 NAIC 6.....						XXX.	0	0.0		0.0		
3.7 Totals.....	9,033,994	11,329,520	18,149,667	3,600,782	0	XXX.	42,113,963	1.8	47,851,835	2.0	42,113,963	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....	6,884,081	17,295,304	13,819,413	4,972,191		XXX.	42,970,989	1.8	47,616,308	2.0	42,970,989	
4.2 NAIC 2.....						XXX.	0	0.0		0.0		
4.3 NAIC 3.....						XXX.	0	0.0		0.0		
4.4 NAIC 4.....						XXX.	0	0.0		0.0		
4.5 NAIC 5.....						XXX.	0	0.0		0.0		
4.6 NAIC 6.....						XXX.	0	0.0		0.0		
4.7 Totals.....	6,884,081	17,295,304	13,819,413	4,972,191	0	XXX.	42,970,989	1.8	47,616,308	2.0	42,970,989	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	28,128,622	56,111,596	76,655,724	37,306,322	17,588,619	XXX.	215,790,883	9.1	264,869,587	10.9	209,047,056	6,743,827
5.2 NAIC 2.....	1,000,000	266,667	666,667	5,060,875		XXX.	6,994,209	0.3	5,992,462	0.2	6,994,209	
5.3 NAIC 3.....						XXX.	0	0.0		0.0		
5.4 NAIC 4.....						XXX.	0	0.0		0.0		
5.5 NAIC 5.....						XXX.	0	0.0		0.0		
5.6 NAIC 6.....						XXX.	0	0.0		0.0		
5.7 Totals.....	29,128,622	56,378,263	77,322,391	42,367,197	17,588,619	XXX.	222,785,092	9.4	270,862,049	11.2	216,041,265	6,743,827

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.....	153,941,484	577,656,230	339,716,098	56,392,782	22,498,273	XXX	1,150,204,867	48.7	1,205,379,155	49.7	467,833,633	682,371,234
6.2 NAIC 2.....	40,474,506	409,770,640	383,052,606	19,601,173	2,576,466	XXX	855,475,391	36.2	813,144,397	33.5	681,955,922	173,519,469
6.3 NAIC 3.....	3,453,561	15,269,184	16,159,713	526,721	52	XXX	35,409,231	1.5	36,664,794	1.5	33,720,175	1,689,056
6.4 NAIC 4.....	821,282	4,296,908	1,029,119	8,079	26,646	XXX	6,182,034	0.3	1,892,663	0.1	4,952,782	1,229,252
6.5 NAIC 5.....	16,067	116,842	77,210	167,917	382,682	XXX	760,718	0.0	739,225	0.0		760,718
6.6 NAIC 6.....	794	2,091	608	59	4,162	XXX	7,714	0.0		0.0		7,714
6.7 Totals.....	198,707,694	1,007,111,895	740,035,354	76,696,731	25,488,281	XXX	2,048,039,955	86.7	2,057,820,234	84.8	1,188,462,512	859,577,443
7. Hybrid Securities												
7.1 NAIC 1.....						XXX	0	0.0		0.0		
7.2 NAIC 2.....						XXX	0	0.0		0.0		
7.3 NAIC 3.....						XXX	0	0.0		0.0		
7.4 NAIC 4.....						XXX	0	0.0		0.0		
7.5 NAIC 5.....						XXX	0	0.0		0.0		
7.6 NAIC 6.....						XXX	0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....						XXX	0	0.0		0.0		
8.2 NAIC 2.....						XXX	0	0.0		0.0		
8.3 NAIC 3.....						XXX	0	0.0		0.0		
8.4 NAIC 4.....						XXX	0	0.0		0.0		
8.5 NAIC 5.....						XXX	0	0.0		0.0		
8.6 NAIC 6.....						XXX	0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1.....						XXX	0	0.0		0.0		
10.2 NAIC 2.....						XXX	0	0.0		0.0		
10.3 NAIC 3.....						XXX	0	0.0		0.0		
10.4 NAIC 4.....						XXX	0	0.0		0.0		
10.5 NAIC 5.....						XXX	0	0.0		0.0		
10.6 NAIC 6.....						XXX	0	0.0		0.0		
10.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

Annual Statement for the year 2020 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

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).....198,003,742	666,963,665	448,915,695	102,272,640	40,086,892	0	1,456,242,634	61.7	XXX	XXX	767,127,573	689,115,061
11.2 NAIC 2.....	(d).....41,874,492	410,037,307	383,719,273	24,662,048	2,576,466	0	862,869,586	36.5	XXX	XXX	689,350,117	173,519,469
11.3 NAIC 3.....	(d).....3,453,561	15,269,184	16,159,713	526,721	52	0	35,409,231	1.5	XXX	XXX	33,720,175	1,689,056
11.4 NAIC 4.....	(d).....821,282	4,296,908	1,029,119	8,079	26,646	0	6,182,034	0.3	XXX	XXX	4,952,782	1,229,252
11.5 NAIC 5.....	(d).....16,067	116,842	77,210	167,917	382,682	0	(c).....760,718	0.0	XXX	XXX	0	760,718
11.6 NAIC 6.....	(d).....794	2,091	608	59	4,162	0	(c).....7,714	0.0	XXX	XXX	0	7,714
11.7 Totals.....	244,169,938	1,096,685,997	849,901,618	127,637,464	43,076,900	0	(b).....2,361,471,917	100.0	XXX	XXX	1,495,150,647	866,321,270
11.8 Line 11.7 as a % of Col. 7.....	10.3	46.4	36.0	5.4	1.8	0.0	100.0	XXX	XXX	XXX	63.3	36.7
12. Total Bonds Prior Year												
12.1 NAIC 1.....	160,094,530	673,397,967	549,163,192	123,024,852	62,198,410	.....	.....XXX	XXX	1,567,878,951	64.6	942,768,378	625,110,573
12.2 NAIC 2.....	61,085,224	303,406,820	437,176,272	17,109,473	1,159,017	.....	.....XXX	XXX	819,936,806	33.8	685,556,845	134,379,961
12.3 NAIC 3.....	2,604,154	26,559,438	7,435,590	31,903	33,709	.....	.....XXX	XXX	36,664,794	1.5	31,511,634	5,153,160
12.4 NAIC 4.....	392,407	1,500,256	.....	.....	.....	.....	.....XXX	XXX	1,892,663	0.1	1,512,460	380,203
12.5 NAIC 5.....	36,295	115,870	71,739	143,478	371,843	.....	.....XXX	XXX	(c).....739,225	0.0	680,737	58,488
12.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....XXX	XXX	(c).....0	0.0	.....	.....
12.7 Totals.....	224,212,610	1,004,980,351	993,846,793	140,309,706	63,762,979	0	XXX	XXX	(b).....2,427,112,439	100.0	1,662,030,054	765,082,385
12.8 Line 12.7 as a % of Col. 9.....	9.2	41.4	40.9	5.8	2.6	0.0	XXX	XXX	100.0	XXX	68.5	31.5
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	72,040,262	330,788,547	269,178,225	68,397,078	26,723,461	.....	.....767,127,573	32.5	942,768,378	38.8	767,127,573	XXX
13.2 NAIC 2.....	32,501,463	322,824,000	319,663,013	14,189,734	171,907	.....	.....689,350,117	29.2	685,556,845	28.2	689,350,117	XXX
13.3 NAIC 3.....	3,096,392	14,468,682	15,914,041	241,008	52	.....	.....33,720,175	1.4	31,511,634	1.3	33,720,175	XXX
13.4 NAIC 4.....	414,210	3,539,615	998,957	.....	.....	.....	.....4,952,782	0.2	1,512,460	0.1	4,952,782	XXX
13.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....0	0.0	680,737	0.0	0	XXX
13.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	0	XXX
13.7 Totals.....	108,052,327	671,620,844	605,754,236	82,827,820	26,895,420	0	1,495,150,647	63.3	1,662,030,054	68.5	1,495,150,647	XXX
13.8 Line 13.7 as a % of Col. 7.....	7.2	44.9	40.5	5.5	1.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	4.6	28.4	25.7	3.5	1.1	0.0	63.3	XXX	XXX	XXX	63.3	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	125,963,480	336,175,118	179,737,470	33,875,562	13,363,431	.....	.....689,115,061	29.2	625,110,573	25.8	XXX	689,115,061
14.2 NAIC 2.....	9,373,029	87,213,307	64,056,260	10,472,314	2,404,559	.....	.....173,519,469	7.3	134,379,961	5.5	XXX	173,519,469
14.3 NAIC 3.....	357,169	800,502	245,672	285,713	.....	.....	.....1,689,056	0.1	5,153,160	0.2	XXX	1,689,056
14.4 NAIC 4.....	407,072	757,293	30,162	8,079	26,646	.....	.....1,229,252	0.1	380,203	0.0	XXX	1,229,252
14.5 NAIC 5.....	16,067	116,842	77,210	167,917	382,682	.....	.....760,718	0.0	58,488	0.0	XXX	760,718
14.6 NAIC 6.....	794	2,091	608	59	4,162	.....	.....7,714	0.0	0	0.0	XXX	7,714
14.7 Totals.....	136,117,611	425,065,153	244,147,382	44,809,644	16,181,480	0	866,321,270	36.7	765,082,385	31.5	XXX	866,321,270
14.8 Line 14.7 as a % of Col. 7.....	15.7	49.1	28.2	5.2	1.9	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.....	5.8	18.0	10.3	1.9	0.7	0.0	36.7	XXX	XXX	XXX	XXX	36.7

(a) Includes \$.....851,266,200 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....3,544,201 current year of bonds with Z designations and \$.....0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes \$.....54,476 current year of bonds with 5GI designations, \$.....58,488 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 \$.....2,999,997; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

Annual Statement for the year 2020 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

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.....	411,891	1,569,522	571,432			.XXX.	2,552,845	.0.1	2,942,267	.0.1	2,552,845	
1.02	Residential Mortgage-Backed Securities.....	3,656	8,491	3,361	.563		.XXX.	16,071	.0.0	19,746	.0.0	16,071	
1.03	Commercial Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
1.04	Other Loan-Backed and Structured Securities.....						.XXX.	.0	.0.0		.0.0		
1.05	Totals.....	415,547	1,578,013	574,793	.563	.0	.XXX.	2,568,916	.0.1	2,962,013	.0.1	2,568,916	.0
2.	All Other Governments												
2.01	Issuer Obligations.....		2,993,002				.XXX.	2,993,002	.0.1		.0.0	2,993,002	
2.02	Residential Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
2.03	Commercial Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
2.04	Other Loan-Backed and Structured Securities.....						.XXX.	.0	.0.0		.0.0		
2.05	Totals.....	.0	2,993,002	.0	.0	.0	.XXX.	2,993,002	.0.1	.0	.0.0	2,993,002	.0
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01	Issuer Obligations.....	9,033,994	11,329,520	18,149,667	3,600,782		.XXX.	42,113,963	.1.8	47,851,835	.2.0	42,113,963	
3.02	Residential Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
3.03	Commercial Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
3.04	Other Loan-Backed and Structured Securities.....						.XXX.	.0	.0.0		.0.0		
3.05	Totals.....	9,033,994	11,329,520	18,149,667	3,600,782	.0	.XXX.	42,113,963	.1.8	47,851,835	.2.0	42,113,963	.0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01	Issuer Obligations.....	6,884,081	17,295,304	13,819,413	4,972,191		.XXX.	42,970,989	.1.8	47,616,308	.2.0	42,970,989	
4.02	Residential Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
4.03	Commercial Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
4.04	Other Loan-Backed and Structured Securities.....						.XXX.	.0	.0.0		.0.0		
4.05	Totals.....	6,884,081	17,295,304	13,819,413	4,972,191	.0	.XXX.	42,970,989	.1.8	47,616,308	.2.0	42,970,989	.0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01	Issuer Obligations.....	19,840,303	38,607,695	68,204,907	40,786,959	10,591,722	.XXX.	178,031,586	.7.5	206,971,713	.8.5	171,287,759	6,743,827
5.02	Residential Mortgage-Backed Securities.....	1,983,144	3,779,765	586,285	78,833	1,087	.XXX.	6,429,114	.0.3	15,222,774	.0.6	6,429,114	
5.03	Commercial Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
5.04	Other Loan-Backed and Structured Securities.....	7,305,175	13,990,803	8,531,199	1,501,405	6,995,810	.XXX.	38,324,392	.1.6	48,667,562	.2.0	38,324,392	
5.05	Totals.....	29,128,622	56,378,263	77,322,391	42,367,197	17,588,619	.XXX.	222,785,092	.9.4	270,862,049	.11.2	216,041,265	6,743,827
6.	Industrial and Miscellaneous (unaffiliated)												
6.01	Issuer Obligations.....	79,298,999	638,795,322	603,892,162	31,020,996	9,263,150	.XXX.	1,362,270,629	.57.7	1,471,559,458	.60.6	1,094,042,920	268,227,709
6.02	Residential Mortgage-Backed Securities.....	29,464,370	43,159,426	28,439,925	12,700,332	6,351,536	.XXX.	120,115,589	.5.1	111,266,890	.4.6	37,625,230	82,490,359
6.03	Commercial Mortgage-Backed Securities.....	7,888,912	45,952,555	1,778,937			.XXX.	55,620,404	.2.4	68,719,964	.2.8	39,904,794	15,715,610
6.04	Other Loan-Backed and Structured Securities.....	82,055,413	279,204,592	105,924,330	32,975,403	9,873,595	.XXX.	510,033,333	.21.6	406,273,922	.16.7	16,889,568	493,143,765
6.05	Totals.....	198,707,694	1,007,111,895	740,035,354	76,696,731	25,488,281	.XXX.	2,048,039,955	.86.7	2,057,820,234	.84.8	1,188,462,512	859,577,443
7.	Hybrid Securities												
7.01	Issuer Obligations.....						.XXX.	.0	.0.0		.0.0		
7.02	Residential Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
7.03	Commercial Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
7.04	Other Loan-Backed and Structured Securities.....						.XXX.	.0	.0.0		.0.0		
7.05	Totals.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
8.	Parent, Subsidiaries and Affiliates												
8.01	Issuer Obligations.....						.XXX.	.0	.0.0		.0.0		
8.02	Residential Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
8.03	Commercial Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
8.04	Other Loan-Backed and Structured Securities.....						.XXX.	.0	.0.0		.0.0		
8.05	Affiliated Bank Loans - Issued.....						.XXX.	.0	.0.0		.0.0		
8.06	Affiliated Bank Loans - Acquired.....						.XXX.	.0	.0.0		.0.0		
8.07	Totals.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0

SI018

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

601S

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.02 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.03 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued.....						XXX	0	0.0		0.0		
10.02 Unaffiliated Bank Loans - Acquired.....						XXX	0	0.0		0.0		
10.03 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations.....	115,469,268	710,590,365	704,637,581	80,380,928	19,854,872	XXX	1,630,933,014	69.1	XXX	XXX	1,355,961,478	274,971,536
11.02 Residential Mortgage-Backed Securities.....	31,451,170	46,947,682	29,029,571	12,779,728	6,352,623	XXX	126,560,774	5.4	XXX	XXX	44,070,415	82,490,359
11.03 Commercial Mortgage-Backed Securities.....	7,888,912	45,952,555	1,778,937	0	0	XXX	55,620,404	2.4	XXX	XXX	39,904,794	15,715,610
11.04 Other Loan-Backed and Structured Securities.....	89,360,588	293,195,395	114,455,529	34,476,808	16,869,405	XXX	548,357,725	23.2	XXX	XXX	55,213,960	493,143,765
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.....	244,169,938	1,096,685,997	849,901,618	127,637,464	43,076,900	0	2,361,471,917	100.0	XXX	XXX	1,495,150,647	866,321,270
11.09 Line 11.08 as a % of Col. 7.....	10.3	46.4	36.0	5.4	1.8	0.0	100.0	XXX	XXX	XXX	63.3	36.7
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	139,339,627	671,693,992	828,691,379	101,306,153	35,910,430	XXX	XXX	XXX	1,776,941,581	73.2	1,490,443,594	286,497,987
12.02 Residential Mortgage-Backed Securities.....	22,982,285	53,375,070	28,271,267	17,386,313	4,494,475	XXX	XXX	XXX	126,509,410	5.2	68,957,105	57,552,305
12.03 Commercial Mortgage-Backed Securities.....	9,611,846	44,753,029	14,355,089	0	0	XXX	XXX	XXX	68,719,964	2.8	41,519,441	27,200,523
12.04 Other Loan-Backed and Structured Securities.....	52,278,852	235,158,260	122,529,058	21,617,240	23,358,074	XXX	XXX	XXX	454,941,484	18.7	61,109,914	393,831,570
12.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals.....	224,212,610	1,004,980,351	993,846,793	140,309,706	63,762,979	0	XXX	XXX	2,427,112,439	100.0	1,662,030,054	765,082,385
12.09 Line 12.08 as a % of Col. 9.....	9.2	41.4	40.9	5.8	2.6	0.0	XXX	XXX	100.0	XXX	68.5	31.5
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	90,517,052	593,116,830	582,076,380	72,381,791	17,869,424	XXX	1,355,961,477	57.4	1,490,443,594	61.4	1,355,961,477	XXX
13.02 Residential Mortgage-Backed Securities.....	9,227,788	19,529,818	10,440,759	3,287,011	1,585,040	XXX	44,070,416	1.9	68,957,105	2.8	44,070,416	XXX
13.03 Commercial Mortgage-Backed Securities.....	481,191	39,423,602	0	0	0	XXX	39,904,793	1.7	41,519,441	1.7	39,904,793	XXX
13.04 Other Loan-Backed and Structured Securities.....	7,826,296	19,550,594	13,237,097	7,159,018	7,440,956	XXX	55,213,961	2.3	61,109,914	2.5	55,213,961	XXX
13.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans.....	XXX	XXX	XXX	XXX	XXX	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans.....	XXX	XXX	XXX	XXX	XXX	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals.....	108,052,327	671,620,844	605,754,236	82,827,820	26,895,420	0	1,495,150,647	63.3	1,662,030,054	68.5	1,495,150,647	XXX
13.09 Line 13.08 as a % of Col. 7.....	7.2	44.9	40.5	5.5	1.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11.....	4.6	28.4	25.7	3.5	1.1	0.0	63.3	XXX	XXX	XXX	63.3	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	24,952,216	117,473,535	122,561,201	7,999,137	1,985,448	XXX	274,971,537	11.6	286,497,987	11.8	XXX	274,971,537
14.02 Residential Mortgage-Backed Securities.....	22,223,382	27,417,864	18,588,812	9,492,717	4,767,583	XXX	82,490,358	3.5	57,552,305	2.4	XXX	82,490,358
14.03 Commercial Mortgage-Backed Securities.....	7,407,721	6,528,953	1,778,937	0	0	XXX	15,715,611	0.7	27,200,523	1.1	XXX	15,715,611
14.04 Other Loan-Backed and Structured Securities.....	81,534,292	273,644,801	101,218,432	27,317,790	9,428,449	XXX	493,143,764	20.9	393,831,570	16.2	XXX	493,143,764
14.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans.....	XXX	XXX	XXX	XXX	XXX	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans.....	XXX	XXX	XXX	XXX	XXX	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals.....	136,117,611	425,065,153	244,147,382	44,809,644	16,181,480	0	866,321,270	36.7	765,082,385	31.5	XXX	866,321,270
14.09 Line 14.08 as a % of Col. 7.....	15.7	49.1	28.2	5.2	1.9	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.....	5.8	18.0	10.3	1.9	0.7	0.0	36.7	XXX	XXX	XXX	XXX	36.7

Annual Statement for the year 2020 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	0				
2. Cost of short-term investments acquired.....	5,020,317	5,020,317			
3. Accrual of discount.....	0	0			
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	2,000,000	2,000,000			
7. Deduct amortization of premium.....	20,320	20,320			
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	2,999,997	2,999,997	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	2,999,997	2,999,997	0	0	0

\$10

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

Annual Statement for the year 2020 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
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).....		21,114,735
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....	12,944,869	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....		12,944,869
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....	5,767,915	
3.2	Section 2, Column 19.....	(21,114,735)	(15,346,820)
4.	SSAP No. 108 Adjustments.....		
5.	Total gain (loss) on termination recognized, Section 2, Column 22.....		
6.	Considerations received/(paid) on terminations, Section 2, Column 15.....		
7.	Amortization:		
7.1	Section 1, Column 19.....		
7.2	Section 2, Column 21.....		0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
8.1	Section 1, Column 20.....		
8.2	Section 2, Column 23.....		0
9.	Total foreign exchange change in Book/Adjusted Carrying Value:		
9.1	Section 1, Column 18.....		
9.2	Section 2, Column 20.....		0
10.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....		18,712,784
11.	Deduct nonadmitted assets.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		18,712,784

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

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

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

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

Annual Statement for the year 2020 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
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.....	<u>18,712,784</u>
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance.....	<u></u>
3.	Total (Line 1 plus Line 2).....	<u>18,712,784</u>
4.	Part D, Section 1, Column 5.....	<u>18,712,784</u>
5.	Part D, Section 1, Column 6.....	<u></u>
6.	Total (Line 3 minus Line 4 minus Line 5).....	<u>0</u>
		Fair Value Check
7.	Part A, Section 1, Column 16.....	<u>18,712,784</u>
8.	Part B, Section 1, Column 13.....	<u></u>
9.	Total (Line 7 plus Line 8).....	<u>18,712,784</u>
10.	Part D, Section 1, Column 8.....	<u>18,712,784</u>
11.	Part D, Section 1, Column 9.....	<u></u>
12.	Total (Line 9 minus Line 10 minus Line 11).....	<u>0</u>
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	<u></u>
14.	Part B, Section 1, Column 20.....	<u></u>
15.	Part D, Section 1, Column 11.....	<u></u>
16.	Total (Line 13 plus Line 14 minus Line 15).....	<u>0</u>

Annual Statement for the year 2020 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	26,295,267		26,295,267	
2. Cost of cash equivalents acquired.....	378,278,326		378,278,326	
3. Accrual of discount.....	0			
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	304		304	
6. Deduct consideration received on disposals.....	314,508,713		314,508,713	
7. Deduct amortization of premium.....	0			
8. Total foreign exchange change in book/adjusted carrying value.....	0			
9. Deduct current year's other-than-temporary impairment recognized.....	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	90,065,184	0	90,065,184	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	90,065,184	0	90,065,184	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2		3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
				4	5								13	14	15	16	17			
							NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy			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
CUSIP Identification	Name or Description		Code	City	State	Name of Vendor or General Partner				Actual Cost	Fair Value									
Surplus Debentures - Unaffiliated																				
023138	AA	8	AMBAC Assurance Surplus Note 5.1 06/07/20.....	New York.....	NY.....	Dissolution.....	4.B	02/12/2018		19,043	20,530	14,877		(760)				331		
309588	AC	5	Farmers Insurance Company Surplus Note.....	Los Angeles.....	CA.....	Guggenheim.....	2.A FE.....	12/30/2016		3,469,500	3,692,382	3,335,953		(35,537)				211,500		0.008
638671	AK	3	Nationwide Mutual Insurance Company Surplus Note.....	Columbus.....	OH.....	Stifel.....	1.G FE.....	11/17/2016		7,529,570	8,687,040	7,270,184		(68,950)				468,750		0.007
694475	AA	2	Pacific Life Insurance Company Surplus Note.....	Newport Beach.....	CA.....	Transfer from Schedule D.....	1.F FE.....	01/01/2017		3,058,627	3,233,778	2,947,513		(29,977)				185,000		0.005
707567	AC	7	Penn Mutual Life Insurance Company Surplus Note.....	Horsham.....	PA.....	Transfer from Schedule D.....	1.F FE.....	01/01/2017		2,650,677	2,831,756	2,587,359		(17,149)				152,500		0.010
743917	AH	9	Prudential Insurance Company Surplus Note.....	Newark.....	NJ.....	Transfer from Schedule D.....	1.F FE.....	01/01/2017		2,596,925	2,592,062	2,341,552		(67,786)				166,000		0.006
878091	BC	0	Teachers Insurance and Annuity Association Surplus Note.....	New York.....	NY.....	Transfer from Schedule D.....	1.D FE.....	01/01/2017		110,568	135,008	107,946		(699)				5,891		
2799999. Total - Surplus Debentures - Unaffiliated.....										19,434,910	21,192,556	18,605,384	0	(220,856)	0	0	0	1,189,972	0	XXX
4899999. Subtotal - Unaffiliated.....										19,434,910	21,192,556	18,605,384	0	(220,856)	0	0	0	1,189,972	0	XXX
5099999. Totals.....										19,434,910	21,192,556	18,605,384	0	(220,856)	0	0	0	1,189,972	0	XXX

Book/Adjusted Carring Value by NAIC Designation Category Footnote:

1A	0	1B	0	1C	0	1D	107,946	1E	0	1F	7,876,424	1G	7,270,184
2A	3,335,953	2B	0	2C	0								
3A	0	3B	0	3C	0								
4A	0	4B	14,877	4C	0								
5A	0	5B	0	5C	0								
6	0												

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2				6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification					NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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

690353	RX	7	US INTERNATIONAL DEVELOPMENT FINANCE COR.....			1.A	991,808	...112,974	1,120,488	991,808	992,016	.....	.....161	.....	.....4.440	4.431	FA.....	15,168	44,036	01/15/2010.	02/27/2027.			
690353	XM	4	US INTERNATIONAL DEVELOPMENT FINANCE COR.....			1.A	1,142,857	...113,604	1,298,333	1,142,857	1,142,863	.....	.....(0)	.....	.....3.590	3.590	MJSD.	1,823	41,018	07/10/2013.	12/15/2030.			
912828	4X	5	UNITED STATES TREASURY.....	SD..		1.A	170,106	...106,891	181,714	170,000	170,061	.....	.....(22)	.....	.....2.750	2.736	FA.....	1,588	4,675	08/31/2018.	08/31/2023.			
912828	YV	6	UNITED STATES TREASURY.....			1.A	44,525	...104,859	47,187	45,000	44,623	.....	.....97	.....	.....1.500	1.723	MN.....	59	675	12/12/2019.	11/30/2024.			
912828	YV	6	UNITED STATES TREASURY.....	SD..		1.A	202,838	...104,859	214,962	205,000	203,282	.....	.....419	.....	.....1.500	1.722	MN.....	270	3,075	12/12/2019.	11/30/2024.			
0199999.	U.S. Government - Issuer Obligations.....							2,552,134	XXX	2,862,683	2,554,665	2,552,845		0	654	0	0	XXX	XXX	XXX	18,910	93,479	XXX	XXX

U.S. Government - Residential Mortgage-Backed Securities

31383S	RS	1	FN 511797 - RMBS.....	.....	.....	4	1.A	.....	5,190	...116.093	.....	6,027	.....	5,191	.....	5,098	.....	.....	4	.....	.....	.....	6,000	.....	6.640	MON...	.....	26	.....	311	10/19/2001.	05/01/2031.		
31406J	2L	6	FN 811779 - RMBS.....	.....	.....	4	1.A	.....	15,366	...117.551	.....	17,771	.....	15,118	.....	10,974	.....	.....	72	.....	.....	.....	5,500	.....	17.501	MON...	.....	69	.....	831	01/11/2005.	01/01/2035.		
0299999.	U.S. Government - Residential Mortgage-Backed Securities.....								.....	20,557	XXX	.....	23,798	.....	20,309	.....	16,071	.....	0	.....	76	.....	0	.....	0	XXX	XXX	XXX	.....	95	.....	1,143	XXX	XXX
0599999.	Total - U.S. Government.....								.....	2,572,691	XXX	.....	2,886,481	.....	2,574,974	.....	2,568,916	.....	0	.....	730	.....	0	.....	0	XXX	XXX	XXX	.....	19,005	.....	94,622	XXX	XXX

All Other Governments - Issuer Obligations

500630	BX	5	KOREA DEVELOPMENT BANK.....		C	1.C FE.....	2,963,430	...104,037	3,121,113	3,000,000	2,993,002	.....	.....3,958	.....	.....3,000	3.142	MS.....	26,750	90,000	09/05/2012.	09/14/2022.	
0699999.	All Other Governments - Issuer Obligations.....						2,963,430	XXX	3,121,113	3,000,000	2,993,002	0	3,958	0	0	XXX	XXX	XXX	26,750	90,000	XXX	XXX
1099999.	Total - All Other Governments.....						2,963,430	XXX	3,121,113	3,000,000	2,993,002	0	3,958	0	0	XXX	XXX	XXX	26,750	90,000	XXX	XXX

U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations

041042	WY	4	ARKANSAS ST.....			1.C FE.....	1,000,000	...108,179	1,081,790	1,000,000	1,000,000	.....	.....	.....	.....4,111	4.111	JJ.....	20,555	41,110	06/30/2014.	07/01/2034.
20772J	AC	6	CONNECTICUT ST.....			1.E FE.....	1,155,140	...122,805	1,228,050	1,000,000	1,086,557	.....	.....(7,141)	.....	.....5,090	4.008	AO.....	12,725	50,900	02/19/2013.	10/01/2030.
246380	7R	4	DELAWARE ST.....			1.A FE.....	2,333,830	...127,127	2,542,540	2,000,000	2,193,449	.....	.....(19,478)	.....	.....4,550	3.239	JJ.....	45,500	91,000	12/10/2012.	07/01/2029.
373384	ST	4	GEORGIA ST.....			1.A FE.....	1,004,880	...122,888	1,228,880	1,000,000	1,002,767	.....	.....(347)	.....	.....4,370	4.322	AO.....	10,925	43,700	09/05/2013.	10/01/2027.
373384	TL	0	GEORGIA ST.....			1.A FE.....	5,800,000	...105,510	6,119,580	5,800,000	5,800,000	.....	.....	.....	.....3,880	3.880	JJ.....	112,520	225,040	06/21/2011.	07/01/2022.
452152	GR	6	ILLINOIS ST.....			2.C FE.....	399,884	...101,860	407,440	400,000	399,986	.....	......13	.....	.....6,200	6.207	JJ.....	12,400	24,800	07/14/2010.	07/01/2021.
574192	6N	5	MARYLAND ST.....			1.A FE.....	1,001,080	...117,090	1,170,900	1,000,000	1,000,426	.....	.....(82)	.....	.....4,350	4.340	FA.....	18,125	43,500	07/29/2010.	08/01/2025.
574193	GK	8	MARYLAND ST.....			1.A FE.....	1,974,260	...112,146	2,242,920	2,000,000	1,987,315	.....	.....1,724	.....	.....2,800	2.907	FA.....	23,333	56,000	08/08/2012.	08/01/2027.
57582P	UD	0	MASSACHUSETTS (COMMONWEALTH OF).....			1.B FE.....	2,179,080	...133,771	2,675,420	2,000,000	2,115,939	.....	.....(10,237)	.....	.....5,306	4.515	JJ.....	53,060	106,120	12/16/2013.	01/01/2030.
57582P	UT	5	MASSACHUSETTS (COMMONWEALTH OF).....			1.B FE.....	1,184,890	...127,933	1,279,330	1,000,000	1,105,322	.....	.....(10,755)	.....	.....4,910	3.445	MN.....	8,183	49,100	08/09/2012.	05/01/2029.
57582P	WK	2	MASSACHUSETTS (COMMONWEALTH OF).....			1.B FE.....	1,513,125	...103,484	1,552,260	1,500,000	1,501,346	.....	.....(1,417)	.....	.....4,200	4.099	JD.....	5,250	63,000	12/07/2010.	12/01/2021.
594612	BC	6	MICHIGAN ST.....			2.C FE.....	996,760	...104,974	1,049,740	1,000,000	998,539	.....	......247	.....	.....3,000	3.030	MN.....	3,833	30,000	04/11/2013.	05/15/2026.
594612	BS	1	MICHIGAN ST.....			2.C FE.....	1,000,000	...105,004	1,050,040	1,000,000	1,000,000	.....	.....	.....	.....3,590	3.590	JD.....	2,992	35,900	06/25/2014.	12/01/2026.
605580	5Q	8	MISSISSIPPI ST.....			1.C FE.....	2,223,480	...128,845	2,576,900	2,000,000	2,142,568	.....	.....(13,032)	.....	.....5,539	4.542	AO.....	27,695	110,780	11/12/2013.	10/01/2029.
605580	5X	3	MISSISSIPPI ST.....			1.C FE.....	3,543,630	...135,747	4,072,410	3,000,000	3,375,749	.....	.....(30,995)	.....	.....5,245	3.718	MN.....	26,225	157,350	02/19/2013.	11/01/2034.
605580	6K	0	MISSISSIPPI ST.....			1.C FE.....	1,000,000	...107,261	1,072,610	1,000,000	1,000,000	.....	.....	.....	.....4,131	4.130	MN.....	6,885	41,310	10/21/2010.	11/01/2022.
605580	6S	3	MISSISSIPPI ST.....			1.C FE.....	1,000,000	...102,417	1,024,170	1,000,000	1,000,000	.....	.....	.....	.....3,243	3.242	AO.....	8,108	32,430	10/06/2011.	10/01/2021.
605581	FF	9	MISSISSIPPI ST.....			1.C FE.....	2,000,000	...123,267	2,465,340	2,000,000	2,000,000	.....	.....	.....	.....3,729	3.729	AO.....	18,645	74,580	02/04/2015.	10/01/2032.
686053	GG	8	OREGON SCH BRDS ASSN.....			1.C FE.....	3,319,320	...115,240	3,457,200	3,000,000	3,196,127	.....	.....(22,279)	.....	.....4,759	3.750	JD.....	397	142,770	12/03/2014.	06/30/2028.
70914P	LZ	3	PENNSYLVANIA (COMMONWEALTH OF).....			1.D FE.....	3,000,930	...100,452	3,013,560	3,000,000	3,000,023	.....	.....(184)	.....	.....4,550	4.544	FA.....	51,567	136,500	01/14/2010.	02/15/2021.
880541	QR	1	TENNESSEE ST.....			1.A FE.....	1,000,000	...101,616	1,016,160	1,000,000	1,000,000	.....	.....	.....	.....3,228	3.227	FA.....	13,450	32,280	10/12/2011.	08/01/2021.
93974C	PL	8	WASHINGTON ST.....			1.B FE.....	2,325,220	...129,431	2,588,620	2,000,000	2,207,850	.....	.....(19,991)	.....	.....5,381	3.942	FA.....	44,842	107,620	06/16/2014.	08/01/2029.
93974C	OZ	6	WASHINGTON ST.....			1.B FE.....	2,000,000	...102,266	2,045,320	2,000,000	2,000,000	.....	.....	.....	.....4,269	4.268	FA.....	35,575	85,380	05/25/2010.	08/01/2021.

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	F	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
1199999.	U.S. States, Territories & Possessions - Issuer Obligations.....						42,955,509	XXX	46,961,180	40,700,000	42,113,963	0	(133,953)	0	0	XXX	XXX	XXX	562,789	1,781,170	XXX	XXX
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....						42,955,509	XXX	46,961,180	40,700,000	42,113,963	0	(133,953)	0	0	XXX	XXX	XXX	562,789	1,781,170	XXX	XXX

U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations

05914F	JP	6	BALTIMORE CNTY MD.....			1	1.A FE.....		2,253,680	120.893	2,417,860	2,000,000	2,124,074		(19,037)		4.450	3.273	MN.....	14,833	89,000	06/03/2013.	11/01/2026.
215723	JW	8	COOK CNTY ILL CMNTY HIGH SCH DIST NO 219.....			2	1.B FE.....		1,000,000	100.000	1,000,000	1,000,000	1,000,000				5.800	5.799	JD.....	4,833	58,000	12/14/2010.	12/01/2022.
235308	QL	0	DALLAS TEX INDPT SCH DIST.....				1.A FE.....		1,012,500	100.492	1,004,920	1,000,000	1,000,189		(1,518)		4.600	4.442	FA.....	17,378	46,000	11/16/2010.	02/15/2021.
399262	HD	9	GROSSMONT CALIF UN HIGH SCH DIST.....			1	1.E FE.....		2,000,000	121.407	2,428,140	2,000,000	2,000,000				5.479	5.478	FA.....	45,658	109,580	05/13/2011.	08/01/2025.
438670	6E	6	HONOLULU HAWAII CITY & CNTY.....			2	1.B FE.....		2,000,000	110.021	2,200,420	2,000,000	2,000,027		(4)		3.138	3.138	AO.....	15,690	62,760	10/06/2016.	10/01/2032.
442331	QM	9	HOUSTON TEX.....			1	1.D FE.....		2,122,530	125.347	2,174,770	1,735,000	1,998,248		(25,009)		6.290	4.542	MS.....	36,377	109,132	10/17/2012.	03/01/2032.
544646	XY	3	LOS ANGELES CALIF UNI SCH DIST.....			1	1.E FE.....		1,086,000	127.559	1,275,590	1,000,000	1,054,410		(5,035)		5.755	4.963	JJ.....	28,775	57,550	09/09/2013.	07/01/2029.
602245	UM	2	MILWAUKEE CNTY WIS.....			1	1.C FE.....		1,331,230	133.095	1,278,310	960,449	1,170,692		(22,562)		6.840	3.633	JD.....	5,475	65,695	12/06/2012.	12/01/2028.
631294	3X	1	NASHUA N H.....			1	1.C FE.....		2,000,000	105.487	2,109,740	2,000,000	2,000,000				3.197	3.197	JJ.....	29,483	63,940	01/11/2012.	01/15/2023.
631294	4C	6	NASHUA N H.....			1	1.C FE.....		1,080,440	122.186	1,221,860	1,000,000	1,051,063		(3,695)		4.226	3.659	JJ.....	19,487	42,260	04/11/2013.	01/15/2032.
64966H	4J	6	NEW YORK N Y.....			1	1.C FE.....		1,000,000	102.743	1,027,430	1,000,000	1,000,000				4.297	4.295	AO.....	10,743	42,970	10/07/2010.	10/01/2021.
655867	JF	7	NORFOLK VA.....			1	1.B FE.....		2,828,389	120.878	3,299,969	2,730,000	2,765,210		(7,430)		5.450	5.102	MS.....	49,595	148,785	01/27/2010.	03/01/2025.
655867	SC	4	NORFOLK VA.....			2	1.B FE.....		1,000,000	109.952	1,099,520	1,000,000	1,000,000				4.115	4.114	FA.....	17,146	41,150	10/18/2013.	08/01/2026.
655867	SD	2	NORFOLK VA.....			2	1.B FE.....		1,000,000	110.337	1,103,370	1,000,000	1,000,000				4.265	4.264	FA.....	17,771	42,650	10/18/2013.	08/01/2027.
655867	SE	0	NORFOLK VA.....			2	1.B FE.....		1,000,000	111.593	1,115,930	1,000,000	1,000,000				4.755	4.754	FA.....	19,813	47,550	10/18/2013.	08/01/2030.
660393	L3	1	NORTH LAS VEGAS NEV.....			1	1.F FE.....		1,625,000	101.731	1,653,129	1,625,000	1,625,000				5.572	5.570	JD.....	7,545	90,545	05/28/2010.	06/01/2021.
68583R	BA	9	OREGON CMNTY COLLEGE DIST.....				1.C FE.....		2,197,760	124.764	2,495,280	2,000,000	2,115,353		(12,585)		5.600	4.679	JD.....	311	112,000	12/20/2013.	06/30/2028.
68666P	AA	4	ORLEANS PARISH LA SCH BRD REV.....				1.F FE.....		1,007,430	100.229	1,002,290	1,000,000	1,000,084		(983)		4.400	4.298	FA.....	18,333	44,000	12/16/2011.	02/01/2021.
718814	ZZ	2	PHOENIX ARIZ.....			1	1.B FE.....		2,374,440	127.864	2,557,280	2,000,000	2,287,103		(15,903)		5.269	3.892	JJ.....	52,690	105,380	12/11/2014.	07/01/2034.
73723R	J5	3	PORTSMOUTH VA.....			2	1.A <td></td> <td>990,000</td> <td>107.756</td> <td>1,066,784</td> <td>990,000</td> <td>990,000</td> <td></td> <td></td> <td></td> <td>3.939</td> <td>3.938</td> <td>FA.....</td> <td>16,248</td> <td>38,996</td> <td>06/05/2013.</td> <td>02/01/2030.</td>		990,000	107.756	1,066,784	990,000	990,000				3.939	3.938	FA.....	16,248	38,996	06/05/2013.	02/01/2030.
73723R	J6	1	PORTSMOUTH VA.....			2	1.C FE.....		10,000	106.387	10,639	10,000	10,000				3.939	3.939	FA.....	164	394	06/05/2013.	02/01/2030.
741701	H8	2	PRINCE GEORGES CNTY MD.....			1	1.A FE.....		1,000,000	120.787	1,207,870	1,000,000	1,000,000				4.750	4.749	MS.....	15,833	47,500	03/10/2011.	03/01/2026.
796269	VA	3	SAN ANTONIO TEX INDPT SCH DIST.....			2	1.A FE.....		2,000,000	102.274	2,045,480	2,000,000	2,000,000				4.006	4.006	FA.....	30,268	80,120	08/24/2011.	08/15/2028.
797646	NF	9	SAN FRANCISCO CALIF CITY & CNTY.....			1	1.A FE.....		2,526,000	131.811	2,636,220	2,000,000	2,285,807		(32,728)		5.930	3.717	JD.....	5,271	118,600	08/09/2012.	06/15/2028.
833119	XK	1	SNOHOMISH CNTY WASH SCH DIST NO 002 EVER.....				1.B FE.....		1,465,700	101.777	2,035,540	2,000,000	1,844,863		49,278		1.140	3.986	JD.....	1,900	22,800	01/11/2012.	12/01/2023.
87122N	EZ	8	SYCAMORE OHIO CMNTY SCH DIST.....				1.B FE.....		650,000	111.873	727,175	650,000	650,000				5.550	5.549	JD.....	3,006	36,075	12/21/2010.	12/01/2025.
882722	VN	8	TEXAS ST.....			1	1.A FE.....		1,163,960	136.225	1,362,250	1,000,000	1,128,794		(5,719)		4.681	3.627	AO.....	11,703	46,810	10/22/2012.	04/01/2040.
882722	VP	3	TEXAS ST.....			1	1.A FE.....		1,137,140	127.822	1,278,220	1,000,000	1,095,061		(6,063)		4.631	3.661	AO.....	11,578	46,310	02/19/2013.	04/01/2033.
882723	PU	7	TEXAS ST.....			2	1.A FE.....		1,000,000	109.743	1,097,430	1,000,000	1,000,000				3.423	3.422	AO.....	8,558	34,230	06/26/2014.	10/01/2026.
882723	PV	5	TEXAS ST.....			2	1.A FE.....		1,000,000	109.438	1,094,380	1,000,000	1,000,000				3.573	3.572	AO.....	8,933	35,730	06/26/2014.	10/01/2027.
981305	SA	4	WORCESTER MASS.....				1.C FE.....		797,580	119.359	895,193	750,000	775,011		(5,438)		6.250	5.666	JJ.....	23,438	46,875	10/28/2010.	01/01/2028.
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....						43,659,779	XXX	47,922,988	41,450,449	42,970,989	0	(114,432)	0	0	XXX	XXX	XXX	548,834	1,933,386	XXX	XXX	
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions.....						43,659,779	XXX	47,922,988	41,450,449	42,970,989	0	(114,432)	0	0	XXX	XXX	XXX	548,834	1,933,386	XXX	XXX	

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations

00164T	AA	6	AMCEST 2007 A A28 - RMBS.....			1	1.F FE.....		1,326,754	112.368	1,424,461	1,267,680	1,300,311		2,535		5.740	4.968	JJ.....	33,553	72,765	07/22/2010.	01/15/2028.
010608	5M	5	ALABAMA ST PUB SCH & COLLEGE AUTH.....				1.C FE.....		5,796,430	124.447	6,222,350	5,000,000	5,443,516		(58,064)		5.150	3.637	MS.....	85,833	257,500	12/12/2014.	09/01/2027.
04048R	DS	2	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV.....			1	1.C FE.....		1,285,310	134.487	1,344,870	1,000,000	1,167,277		(14,170)		6.204	4.064	JJ.....	31,020	62,040	01/31/2013.	07/01/2030.

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
040627	DX	6	ARIZONA PWR AUTH PWR RES REV.....	.....	..	.....1	1.C FE.....	2,000,000	..133.850	2,677,000	2,000,000	2,000,000	.....	.....	.....	.....	.....4.918	4.917	AO.....	24,590	98,360	03/19/2014.	10/01/2045.
071239	DB	0	BATON ROUGE LA.....	.....	..	.....2	1.D FE.....	1,000,000	..102.315	1,023,150	1,000,000	1,000,000	.....	.....	.....	.....	.....4.570	4.570	JJ.....	21,073	45,700	03/07/2012.	01/15/2029.
072031	AK	3	BAY AREA WTR SUPPLY & CONSV AGY CALIF RE.....	.....	..	.....1	1.D FE.....	2,000,000	..106.367	2,127,340	2,000,000	2,000,000	.....	.....	.....	.....	.....2.855	2.854	AO.....	14,275	57,100	02/01/2013.	10/01/2023.
123550	HN	8	BUTLER CNTY OHIO HOSP FACS REV.....	.....	..	.....2	1.G FE.....	1,000,000	..111.831	1,118,310	1,000,000	999,990	.....	.....(1)	.....	.....	.....3.300	3.300	MN.....	4,217	33,000	12/22/2017.	11/15/2029.
13077C	TL	8	CALIFORNIA ST UNIV REV.....	.....	..	.....1	1.D FE.....	2,734,760	..157.952	3,159,040	2,000,000	2,636,424	.....	.....(18,879)	.....	.....	.....6.484	4.181	MN.....	21,613	129,680	03/27/2015.	11/01/2041.
130795	Z6	7	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV.....	.....	..	.....1	1.C FE.....	1,383,750	..149.419	1,494,190	1,000,000	1,330,487	.....	.....(10,068)	.....	.....	.....7.550	4.891	MN.....	9,647	75,500	01/08/2015.	05/15/2040.
167736	YV	3	CHICAGO ILL WTR REV.....	.....	..	.....1	1.G FE.....	1,130,630	..129.128	1,291,280	1,000,000	1,086,886	.....	.....(7,514)	.....	.....	.....6.642	5.392	MN.....	11,070	66,420	03/12/2014.	11/01/2029.
183596	CY	9	BALTIMORE MD BRD SCH COMMRS CITY SCHS RE.....	.....	..	.....1	1.B FE.....	2,000,000	..122.758	2,455,160	2,000,000	2,000,000	.....	.....	.....	.....	.....5.692	5.691	JD.....	5,060	113,840	02/03/2011.	12/15/2025.
19633S	AB	9	COLORADO BRDG ENTERPRISE REV.....	.....	..	.....1	1.C FE.....	1,254,870	..144.080	1,440,800	1,000,000	1,198,148	.....	.....(6,013)	.....	.....	.....6.078	4.554	JD.....	5,065	60,780	05/28/2013.	12/01/2040.
213248	BB	2	COOK CNTY ILL SALES TAX REV.....	.....	..	.....2	1.D FE.....	1,250,000	..109.745	1,371,813	1,250,000	1,250,000	.....	.....	.....	.....	.....5.354	5.353	MN.....	8,552	66,925	07/12/2013.	11/15/2035.
25477G	EV	3	DISTRICT COLUMBIA INCOME TAX REV.....	.....	..	.....1	1.B FE.....	1,000,000	..120.624	1,206,240	1,000,000	1,000,000	.....	.....	.....	.....	.....5.282	5.281	JD.....	4,402	52,820	12/03/2010.	12/01/2026.
264416	AN	8	DUKE UNIV N C REV.....	.....	..	.....1	1.B FE.....	2,691,240	..144.165	2,883,300	2,000,000	2,522,828	.....	.....(23,158)	.....	.....	.....5.850	3.695	AO.....	29,250	117,000	09/11/2012.	04/01/2037.
40179P	AA	3	GUILFORD CNTY N C PUB FACS CORP LTD OBLI.....	.....	..	.....1,2	1.B FE.....	1,000,000	..103.884	1,038,840	1,000,000	1,000,000	.....	.....	.....	.....	.....4.564	4.563	AO.....	11,410	45,640	03/15/2012.	04/01/2032.
438701	WY	6	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS.....	.....	..	.....1,2	1.C FE.....	500,000	..114.174	570,870	500,000	499,986	.....	.....(1)	.....	.....	.....3.668	3.668	JJ.....	9,170	18,340	07/23/2015.	07/01/2027.
438701	WZ	3	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS.....	.....	..	.....1,2	1.C FE.....	500,000	..115.061	575,305	500,000	499,985	.....	.....(1)	.....	.....	.....3.868	3.868	JJ.....	9,670	19,340	07/23/2015.	07/01/2028.
438701	XD	1	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS.....	.....	..	.....1,2	1.C FE.....	1,000,000	..117.470	1,174,700	1,000,000	1,000,000	.....	.....40	.....	.....	.....4.411	4.410	JJ.....	22,055	44,110	07/23/2015.	07/01/2035.
442435	5B	5	HOUSTON TEX UTIL SYS REV.....	.....	..	.....1	1.C FE.....	2,000,000	..115.045	2,300,900	2,000,000	2,000,000	.....	.....	.....	.....	.....3.828	3.827	MN.....	9,783	76,560	03/13/2014.	05/15/2028.
45129W	KB	5	IDAHO HSG & FIN ASSN.....	.....	..	.....1	1.F FE.....	2,519,760	..131.455	2,629,100	2,000,000	2,298,061	.....	.....(33,219)	.....	.....	.....6.348	4.035	JJ.....	58,543	126,960	05/23/2013.	07/15/2028.
452227	FT	3	ILLINOIS ST SALES TAX REV.....	.....	..	.....1	2.B FE.....	3,099,160	..94.421	2,832,630	3,000,000	3,075,470	.....	.....(3,515)	.....	.....	.....4.080	3.862	JD.....	5,440	122,400	04/24/2013.	06/15/2036.
452227	GM	7	ILLINOIS ST SALES TAX REV.....	.....	..	.....1	2.B FE.....	885,810	..93.287	932,870	1,000,000	918,739	.....	.....5,262	.....	.....	.....3.750	4.674	JD.....	1,667	37,500	10/29/2013.	06/15/2032.
452227	JN	2	ILLINOIS ST SALES TAX REV.....	.....	..	.....1	2.B FE.....	2,000,000	..99.701	1,994,020	2,000,000	2,000,000	.....	.....	.....	.....	.....4.620	4.620	JD.....	4,107	92,400	03/11/2014.	06/15/2038.
454624	U5	4	INDIANA BD BK REV.....	.....	..	.....1	1.B FE.....	2,044,940	..111.091	2,221,820	2,000,000	2,013,362	.....	.....(3,958)	.....	.....	.....5.490	5.249	JJ.....	50,630	109,800	11/19/2010.	01/15/2024.
463632	4P	1	IRVINE RANCH CALIF WTR DIST.....	.....	..	.....1	1.A FE.....	2,801,740	..152.969	3,059,380	2,000,000	2,682,057	.....	.....(22,895)	.....	.....	.....6.622	4.059	MN.....	22,073	132,440	03/25/2015.	05/01/2040.
46615M	AS	0	JEA FLA DIST ENERGY SYS REV.....	.....	..	.....2	1.C FE.....	1,610,000	..105.101	1,692,126	1,610,000	1,610,000	.....	.....	.....	.....	.....4.238	4.237	AO.....	17,058	68,232	06/07/2013.	10/01/2030.
47770V	AX	8	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ.....	.....	..	.....1	1.D FE.....	1,000,000	..105.449	1,054,490	1,000,000	1,000,000	.....	.....	.....	.....	.....3.235	3.235	JJ.....	16,175	32,350	01/29/2013.	01/01/2023.
47770V	AY	6	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ.....	.....	..	.....1	1.D FE.....	2,000,000	..116.320	2,326,400	2,000,000	2,000,000	.....	.....	.....	.....	.....3.985	3.985	JJ.....	39,850	79,700	01/29/2013.	01/01/2029.
544525	NZ	7	LOS ANGELES CALIF DEPT WTR & PWR WTRWKS.....	.....	..	.....1	1.C FE.....	1,214,060	..137.340	1,373,400	1,000,000	1,184,096	.....	.....(6,251)	.....	.....	.....6.008	4.528	JJ.....	30,040	60,080	09/16/2015.	07/01/2039.
544712	2H	4	LOS ANGELES CNTY CALIF MET TRANSN AUTH S.....	.....	..	.....1	1.B FE.....	5,065,820	..137.428	5,497,120	4,000,000	4,873,958	.....	.....(31,548)	.....	.....	.....5.735	4.040	JD.....	19,117	229,400	02/26/2015.	06/01/2039.
54473E	NS	9	LOS ANGELES CNTY CALIF PUB WKS FING AUTH.....	.....	..	.....1	1.C FE.....	1,336,580	..170.358	1,703,580	1,000,000	1,282,368	.....	.....(8,073)	.....	.....	.....7.618	5.286	FA.....	31,742	76,180	12/14/2012.	08/01/2040.
57429L	AL	0	MARYLAND ST TRANSN AUTH LTD OBLIG REV.....	.....	..	.....1	1.G FE.....	258,943	..103.333	247,999	240,000	242,316	.....	.....(2,896)	.....	.....	.....6.480	5.799	JJ.....	7,776	15,552	12/18/2002.	07/01/2022.
575832	P4	6	MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ.....	.....	..	.....2	1.A.....	250,000	..122.857	307,143	250,000	250,000	.....	.....	.....	.....	.....5.788	5.786	MN.....	2,412	7,235	12/10/2010.	05/01/2025.
575832	R2	8	MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ.....	.....	..	.....1	1.D FE.....	750,000	..115.069	863,018	750,000	750,000	.....	.....	.....	.....	.....5.788	5.786	MN.....	7,235	21,705	12/10/2010.	05/01/2025.
57583P	ET	2	MASSACHUSETTS (COMMONWEALTH OF).....	SD..	..	1	1.B FE.....	1,000,000	..104.240	1,042,400	1,000,000	1,000,000	.....	.....	.....	.....	.....4.835	4.834	JD.....	2,149	48,350	12/15/2010.	12/15/2021.
576000	KW	2	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED.....	.....	..	.....1	1.C FE.....	2,330,900	..126.398	2,527,960	2,000,000	2,185,156	.....	.....(24,852)	.....	.....	.....5.468	3.835	JD.....	4,860	109,360	06/27/2014.	06/15/2027.
592041	XW	2	MET GOVT NASHVILLE & DAVIDSON CNTY TENN.....	.....	..	.....1	1.B FE.....	2,000,000	..111.098	2,221,960	2,000,000	2,000,026	.....	.....(1)	.....	.....	.....3.437	3.437	AO.....	17,185	68,740	10/27/2016.	10/01/2046.
594712	PP	0	MICHIGAN ST UNIV REVS.....	.....	..	.....1,2	1.C FE.....	3,090,010	..130.443	3,261,075	2,500,000	2,902,498	.....	.....(35,932)	.....	.....	.....6.173	4.042	FA.....	58,301	154,325	06/09/2015.	02/15/2050.
604115	BA	2	MINNESOTA PUB FACS AUTH ST REVOLVING FD.....	.....	..	.....1	1.A FE.....	1,084,930	..124.187	1,241,870	1,000,000	1,044,667	.....	.....(6,220)	.....	.....	.....5.125	4.292	MS.....	17,083	51,250	07/25/2013.	03/01/2027.
604115	BB	0	MINNESOTA PUB FACS AUTH ST REVOLVING FD.....	.....	..	.....1	1.A FE.....	1,089,050	..126.881	1,268,810	1,000,000	1,050,835	.....	.....(5,927)	.....	.....	.....5.250	4.414	MS.....	17,500	52,500	07/25/2013.	03/01/2028.
60636A	EF	6	MISSOURI ST HEALTH & EDL FACS AUTH EDL F.....	.....	..	.....1	1.B FE.....	3,000,000	..114.581	3,437,430	3,000,000	3,000,000	.....	.....	.....	.....	.....3.335	3.335	FA.....	37,797	100,050	07/19/2012.	02/15/2027.

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
610730	AA	1	MONROE CNTY N Y INDL DEV AGY SCH FAC REV.....	.....	.....	1	1.C FE.....	4,000,000	116.992	4,679,680	4,000,000	4,000,000	.....	.....	.....	.....	4.176	4.175	MN.....	27,840	167,040	06/14/2012.	05/01/2028.
61075T	GQ	5	MONROE CNTY N Y INDL DEV CORP REV.....	.....	.....	1	1.D FE.....	1,000,000	126.120	1,261,200	1,000,000	1,000,000	.....	.....	.....	.....	5.046	.....	JJ.....	25,230	50,460	09/11/2013.	07/01/2028.
61075T	GR	3	MONROE CNTY N Y INDL DEV CORP REV.....	.....	.....	1	1.D FE.....	1,000,000	133.475	1,334,750	1,000,000	1,000,000	.....	.....	.....	.....	5.311	5.311	JJ.....	26,555	53,110	09/11/2013.	07/01/2033.
641667	NZ	9	NEW ALBANY FLOYD CNTY IND SCH BLDG CORP.....	.....	.....	2	1.B FE.....	1,000,000	105.960	1,059,600	1,000,000	1,000,000	.....	.....	.....	.....	3.110	3.110	JJ.....	14,341	31,100	04/11/2013.	01/15/2027.
64971Q	GW	7	NEW YORK N Y CITY TRANSITIONAL FIN AUTH.....	.....	.....	1	1.A FE.....	2,005,000	100.952	2,019,040	2,000,000	2,000,206	.....	(609)	.....	.....	3.450	3.418	MN.....	11,500	69,000	08/03/2011.	05/01/2021.
64971Q	J4	6	NEW YORK N Y CITY TRANSITIONAL FIN AUTH.....	.....	.....	1	1.A FE.....	2,046,480	117.636	2,352,720	2,000,000	2,034,232	.....	(1,722)	.....	.....	3.750	3.600	MN.....	12,500	75,000	11/15/2012.	11/01/2035.
64971Q	RA	3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH.....	.....	.....	1	1.A FE.....	1,947,340	102.066	2,041,320	2,000,000	1,994,923	.....	5,942	.....	.....	2.900	3.212	MN.....	9,667	58,000	12/13/2011.	11/01/2021.
649902	2E	2	NEW YORK STATE DORMITORY AUTHORITY.....	.....	.....	1	1.B FE.....	2,378,540	125.523	2,510,460	2,000,000	2,245,824	.....	(25,051)	.....	.....	5.289	3.567	MS.....	31,146	105,780	02/08/2013.	03/15/2033.
649902	7P	2	NEW YORK STATE DORMITORY AUTHORITY.....	.....	.....		1.B FE.....	2,323,597	101.508	2,375,287	2,340,000	2,338,817	.....	1,856	.....	.....	3.050	3.133	FA.....	26,962	71,370	10/05/2011.	08/15/2021.
649902	S7	9	NEW YORK STATE DORMITORY AUTHORITY.....	.....	.....	1	1.B FE.....	2,000,000	104.940	2,098,800	2,000,000	2,000,000	.....	.....	.....	.....	4.750	4.748	MS.....	27,972	95,000	05/27/2010.	03/15/2022.
649902	T2	9	NEW YORK STATE DORMITORY AUTHORITY.....	.....	.....	1	1.B FE.....	3,587,330	123.135	3,694,050	3,000,000	3,389,420	.....	(34,926)	.....	.....	5.500	3.810	MS.....	48,583	165,000	01/21/2015.	03/15/2030.
649907	YA	4	NEW YORK STATE DORMITORY AUTHORITY.....	.....	.....	1	1.A FE.....	4,015,600	127.343	5,093,720	4,000,000	4,011,670	.....	(792)	.....	.....	4.802	4.767	JD.....	16,007	192,080	01/07/2014.	12/01/2034.
64990C	ZW	4	NEW YORK STATE DORMITORY AUTHORITY.....	.....	.....	1,2	1.D FE.....	1,000,000	111.650	1,116,500	1,000,000	999,970	.....	(3)	.....	.....	3.998	3.998	JJ.....	19,990	39,980	05/17/2017.	07/01/2039.
64990F	MV	3	NEW YORK STATE DORMITORY AUTHORITY.....	.....	.....	1	1.B FE.....	1,189,220	131.889	1,318,890	1,000,000	1,151,851	.....	(5,455)	.....	.....	5.427	4.223	MS.....	15,980	54,270	01/31/2013.	03/15/2039.
650035	UZ	9	NEW YORK ST URBAN DEV CORP REV.....	.....	.....	1	1.B FE.....	1,000,000	100.826	1,008,260	1,000,000	1,000,000	.....	.....	.....	.....	4.810	4.807	MS.....	14,163	48,100	12/02/2010.	03/15/2021.
658308	AD	3	NORTH CAROLINA TPK AUTH MONROE CONNECTOR.....	.....	.....	1	1.B FE.....	589,000	107.762	634,718	589,000	589,000	.....	.....	.....	.....	4.450	4.450	JJ.....	13,105	26,211	10/15/2010.	01/01/2023.
658308	AD	3	NORTH CAROLINA TPK AUTH MONROE CONNECTOR.....	SD..	.....	1	1.B FE.....	411,000	107.762	442,902	411,000	411,000	.....	.....	.....	.....	4.450	4.450	JJ.....	9,145	18,290	10/15/2010.	01/01/2023.
677561	JU	7	OHIO ST HOSP FAC REV.....	.....	.....	1	1.C FE.....	2,000,000	115.364	2,307,280	2,000,000	1,999,933	.....	2	.....	.....	3.700	3.700	JJ.....	37,000	74,000	08/09/2017.	01/01/2043.
67756A	2N	1	OHIO ST HIGHER EDL FAC COMMN REV.....	.....	.....	1	1.C FE.....	1,000,000	100.000	1,000,000	1,000,000	1,000,000	.....	.....	.....	.....	3.679	3.679	JJ.....	18,395	36,790	11/16/2011.	01/01/2021.
67756A	2P	6	OHIO ST HIGHER EDL FAC COMMN REV.....	.....	.....	1	1.C FE.....	1,000,000	103.469	1,034,690	1,000,000	1,000,000	.....	.....	.....	.....	3.849	3.849	JJ.....	19,245	38,490	11/16/2011.	01/01/2022.
67908P	AZ	9	OKLAHOMA ST CAPITOL IMPT AUTH REV.....	.....	.....	1	1.D FE.....	2,450,980	125.886	2,517,720	2,000,000	2,277,349	.....	(23,765)	.....	.....	5.610	3.853	JJ.....	56,100	112,200	08/09/2012.	07/01/2030.
684273	HC	2	ORANGE CNTY CALIF LOC TRANSN AUTH SALES.....	.....	.....	1	1.B FE.....	2,875,640	151.486	3,029,720	2,000,000	2,751,201	.....	(23,551)	.....	.....	6.908	4.139	FA.....	52,194	138,160	02/26/2015.	02/15/2041.
68607D	NC	5	OREGON ST DEPT TRANSN HWY USER TAX REV.....	.....	.....	1	1.B FE.....	2,000,000	108.349	2,166,980	2,000,000	2,000,000	.....	.....	.....	.....	4.883	4.882	MN.....	12,479	97,660	04/01/2010.	11/15/2022.
73358W	CW	2	PORT AUTH N Y & N J.....	.....	.....		1.D FE.....	974,552	142.300	1,138,400	800,000	940,138	.....	(4,398)	.....	.....	5.647	4.323	MN.....	7,529	45,176	02/04/2013.	11/01/2040.
73358W	TZ	7	PORT AUTH N Y & N J.....	.....	.....	2	1.D FE.....	1,000,000	111.040	1,110,400	1,000,000	1,000,000	.....	.....	.....	.....	4.426	4.425	AO.....	9,344	44,260	10/08/2014.	10/15/2034.
768874	SD	2	RIVERSIDE CALIF ELEC REV.....	.....	.....	1	1.D FE.....	1,000,000	103.955	1,039,550	1,000,000	1,000,000	.....	.....	.....	.....	6.265	6.261	AO.....	15,663	62,650	12/09/2010.	10/01/2021.
768874	SG	5	RIVERSIDE CALIF ELEC REV.....	.....	.....	1	1.D FE.....	2,953,740	168.214	3,364,280	2,000,000	2,817,900	.....	(25,419)	.....	.....	7.605	4.466	AO.....	38,025	152,100	01/07/2015.	10/01/2040.
783186	NH	8	RUTGERS ST UNIV N J.....	.....	.....	1	1.E FE.....	3,773,310	140.733	4,221,990	3,000,000	3,626,967	.....	(20,973)	.....	.....	5.665	4.090	MN.....	28,325	169,950	12/13/2012.	05/01/2040.
79765R	SV	2	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL.....	.....	.....	1	1.D FE.....	1,270,800	140.677	1,406,770	1,000,000	1,223,747	.....	(7,032)	.....	.....	6.000	4.310	MN.....	10,000	60,000	04/12/2013.	11/01/2040.
80168N	EP	0	SANTA CLARA VY CALIF TRANSN AUTH SALES T.....	.....	.....	1	1.C FE.....	3,691,720	128.854	3,865,620	3,000,000	3,424,263	.....	(51,635)	.....	.....	5.876	3.601	AO.....	44,070	176,280	10/22/2012.	04/01/2032.
812643	HF	4	SEATTLE WASH MUN LT & PWR REV.....	.....	.....	1	1.C FE.....	1,974,800	115.687	2,313,740	2,000,000	1,985,553	.....	1,447	.....	.....	3.500	3.600	JD.....	5,833	70,000	06/29/2012.	06/01/2029.
835574	CB	8	SONOMA CNTY CALIF PENSION OBLIG.....	.....	.....	1	1.C FE.....	2,468,387	122.396	2,808,988	2,295,000	2,402,443	.....	(9,206)	.....	.....	6.000	5.333	JD.....	11,475	137,700	03/22/2012.	12/01/2029.
870000	HJ	8	SWARTHMORE BORO AUTH PA COLLEGE REV.....	.....	.....	1	1.A FE.....	1,000,000	101.999	1,019,990	1,000,000	1,000,000	.....	.....	.....	.....	3.100	3.099	MS.....	9,128	31,000	11/30/2011.	09/15/2021.
880557	3E	1	TENNESSEE ST SCH BD AUTH.....	.....	.....	1	1.C FE.....	703,080	100.513	1,005,130	1,000,000	849,328	.....	22,672	.....	.....	1.515	4.528	MJSD.....	673	15,150	07/25/2013.	09/15/2026.
882135	7J	9	TEXAS A & M UNIV REVS.....	.....	.....	2	1.A FE.....	1,000,000	110.731	1,107,310	1,000,000	1,000,000	.....	.....	.....	.....	4.772	4.771	MN.....	6,098	47,720	09/04/2013.	05/15/2033.
88213A	ET	8	TEXAS A & M UNIV REVS.....	.....	.....	2	1.A FE.....	1,250,000	109.831	1,372,888	1,250,000	1,249,986	.....	(3)	.....	.....	3.993	3.993	MN.....	6,378	49,913	03/23/2016.	05/15/2037.
88213A	KJ	3	TEXAS A & M UNIV REVS.....	.....	.....	2	1.A FE.....	2,000,000	110.988	2,219,760	2,000,000	1,999,984	.....	(3)	.....	.....	3.286	3.286	MN.....	8,398	65,720	06/07/2017.	05/15/2031.
882806	CJ	9	TEXAS TECH UNIV REVS IAM COML PAPER NTS.....	.....	.....		1.B FE.....	700,000	101.641	711,487	700,000	700,000	.....	.....	.....	.....	3.070	3.069	FA.....	8,118	21,490	01/06/2012.	08/15/2021.
882806	CK	6	TEXAS TECH UNIV REVS IAM COML PAPER NTS.....	.....	.....	2	1.B FE.....	500,000	101.909	509,545	500,000	500,000	.....	.....	.....	.....	3.270	3.269	FA.....	6,177	16,350	01/06/2012.	08/15/2022.
88283L	HU	3	TEXAS TRANSN COMMN ST HWY FD REV.....	.....	.....	1	1.A FE.....	3,005,540	128.877	3,221,925	2,500,000	2,801,977	.....	(27,088)	.....	.....	5.178	3.628	AO.....	32,363	129,450	08/13/2012.	04/01/2030.

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
89602N	VD	3	TRIBOROUGH BRDG & TUNL AUTH N Y REVS.....	.....	..	.....	1.D FE.....	1,000,000	...102.927	1,029,270	1,000,000	1,000,000	.....	.....	.....	.....	....4.050	4.049	MN.....	5,175	40,500	10/21/2010.	11/15/2021.
914072	K4	4	UNIVERSITY ARK UNIV REV.....	.....	..	.....	1.C FE.....	2,275,000	...107.147	2,437,594	2,275,000	2,274,985	.....	.....(4)	.....	.....	....3.166	3.166	MS.....	21,208	72,027	10/06/2016.	09/15/2031.
914119	F5	6	UNIVERSITY CINCINNATI OHIO GEN RCPTS.....	.....	..	.....	1.D FE.....	1,000,000	...105.617	1,056,170	1,000,000	999,997	.....	.....(6)	.....	.....	....3.949	3.949	JD.....	3,291	39,490	05/11/2016.	06/01/2042.
914119	YR	7	UNIVERSITY CINCINNATI OHIO GEN RCPTS.....	.....	..	.....	1.D FE.....	2,000,000	...114.148	2,282,960	2,000,000	2,000,000	.....	.....	.....	.....	....5.153	5.152	JD.....	8,588	103,060	12/05/2013.	06/01/2033.
91412G	GX	7	UNIVERSITY CALIF REVS.....	.....	..	.....	1.C FE.....	785,349	...123.639	921,111	745,000	770,935	.....	.....(1,941)	.....	.....	....4.797	4.376	MN.....	4,566	35,738	03/08/2012.	05/15/2031.
91412G	TG	0	UNIVERSITY CALIF REVS.....	.....	..	.....	1.C FE.....	2,000,000	...120.265	2,405,300	2,000,000	2,000,000	.....	.....	.....	.....	....4.601	4.600	MN.....	11,758	92,020	09/26/2013.	05/15/2031.
914440	KZ	4	UNIVERSITY MASS BLDG AUTH PROJ REV.....	.....	..	.....	1.C FE.....	1,000,000	...106.195	1,061,950	1,000,000	1,000,000	.....	.....	.....	.....	....3.950	3.949	MN.....	6,583	39,500	10/22/2010.	11/01/2022.
914455	JZ	4	UNIVERSITY MICH UNIV REVS.....	.....	..	.....	1.A FE.....	1,262,320	...130.736	1,307,360	1,000,000	1,158,699	.....	.....(14,335)	.....	.....	....5.513	3.490	AO.....	13,783	55,130	10/24/2012.	04/01/2030.
914729	ST	6	UNIVERSITY NORTH TEX UNIV REV.....	.....	..	.....	1.C FE.....	2,270,000	...112.565	2,555,226	2,270,000	2,269,828	.....	.....13	.....	.....	....3.757	3.758	AO.....	18,004	85,284	01/06/2017.	04/15/2031.
914805	FA	9	UNIVERSITY PITTSBURGH PA HIGHER ED.....	.....	..	.....	1.B FE.....	2,000,000	...119.977	2,399,540	2,000,000	1,999,967	.....	.....(1)	.....	.....	....3.646	3.646	MS.....	21,471	72,920	01/06/2017.	09/15/2036.
915137	5R	0	UNIVERSITY TEX UNIV REVS IAM COMPL PAPER.....	.....	..	.....	1.A FE.....	2,283,720	...136.073	2,721,460	2,000,000	2,224,244	.....	.....(8,597)	.....	.....	....4.794	3.912	FA.....	36,221	95,880	02/06/2013.	08/15/2046.
91528N	AA	9	UNM SANDOVAL REGL MED CTR INC COLO REV.....	.....	..	.....	1.B FE.....	2,345,000	...100.172	2,349,033	2,345,000	2,345,000	.....	.....	.....	.....	....4.500	4.499	JJ.....	47,193	105,525	10/07/2010.	07/20/2036.
91754C	BL	3	UTAH ST BRD REGTS AUXILIARY & CAMPUS FAC.....	.....	..	.....	1.C FE.....	1,000,000	...105.876	1,058,760	1,000,000	1,000,000	.....	.....	.....	.....	....5.290	5.287	AO.....	13,225	52,900	12/17/2010.	04/01/2022.
91754R	PR	2	UTAH ST BRD HIGHER ED REV.....	.....	..	.....	1.C FE.....	1,340,000	...129.261	1,292,610	1,000,000	1,193,393	.....	.....(19,887)	.....	.....	....6.279	3.553	AO.....	15,698	62,790	08/09/2012.	04/01/2029.
92778L	BK	5	VIRGINIA COMWLTH UNIV HEALTH SYS AUTH RE.....	.....	..	.....	1.D FE.....	1,000,000	...108.815	1,088,150	1,000,000	1,000,000	.....	.....	.....	.....	....3.858	3.858	JJ.....	19,290	38,580	01/30/2014.	01/01/2024.
927793	TC	3	VIRGINIA COMWLTH TRANSN BRD TRANSN REV.....	.....	..	.....	1.B FE.....	2,448,300	...129.195	2,583,900	2,000,000	2,330,675	.....	.....(16,979)	.....	.....	....5.350	3.842	MN.....	13,672	107,000	04/11/2013.	05/15/2035.
928075	FS	4	VIRGINIA PORT AUTH COMWLTH PORT FD REV.....	.....	..	.....	1.B FE.....	1,250,000	...103.852	1,298,150	1,250,000	1,250,000	.....	.....	.....	.....	....3.070	3.070	JJ.....	19,188	38,375	01/11/2012.	07/01/2022.
928075	FT	2	VIRGINIA PORT AUTH COMWLTH PORT FD REV.....	.....	..	.....	1.B FE.....	750,000	...106.632	799,740	750,000	750,000	.....	.....	.....	.....	....3.220	3.220	JJ.....	12,075	24,150	01/11/2012.	07/01/2023.
92817S	D6	2	VIRGINIA ST PUB SCH AUTH.....	.....	..	.....	1.B FE.....	2,000,000	...121.668	2,433,360	2,000,000	2,000,000	.....	.....	.....	.....	....3.840	3.840	JD.....	3,413	76,800	10/12/2012.	12/15/2034.
92817S	TB	4	VIRGINIA ST PUB SCH AUTH.....	.....	..	.....	1.B FE.....	1,082,070	...130.355	1,303,550	1,000,000	1,054,192	.....	.....(4,362)	.....	.....	....5.512	4.800	FA.....	22,967	55,120	07/25/2013.	08/01/2030.
93730P	AA	4	WASHINGTON BIOMEDICAL RESH FACS 3 WASH L.....	.....	..	.....	1.B FE.....	1,000,000	...102.393	1,023,930	1,000,000	1,000,000	.....	.....	.....	.....	....5.231	5.231	JJ.....	26,155	52,310	12/03/2010.	07/01/2021.
93976A	AJ	1	WASHINGTON ST CONVENTION CTR PUB FACS DI.....	.....	..	.....	2.A FE.....	1,000,000	...102.065	1,020,650	1,000,000	1,000,000	.....	.....	.....	.....	....5.421	5.421	JJ.....	27,105	54,210	11/17/2010.	07/01/2021.
940093	R4	1	WASHINGTON ST UNIV REVS.....	.....	..	.....	1.E FE.....	2,704,000	...120.040	2,508,836	2,090,000	2,408,107	.....	.....(41,281)	.....	.....	....5.990	3.442	AO.....	31,298	125,191	11/28/2012.	10/01/2027.
97712D	E5	1	WISCONSIN ST HEALTH & EDL FACS AUTH REV.....	.....	..	.....	1.D FE.....	982,620	...110.399	1,103,990	1,000,000	984,438	.....	.....622	.....	.....	....3.500	3.620	FA.....	13,222	35,000	12/20/2017.	08/15/2038.
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....							182,149,482	XXX	200,215,178	166,977,680	178,031,586	0	(651,792)	0	0	XXX	XXX	XXX	2,048,887	7,981,426	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																							
3133N3	U9	3	FH RE6008 - RMBS.....	.....	..	.....	4.1A.....	2,110,844	...103.743	2,153,832	2,076,134	2,103,053	.....	.....(6,849)	.....	.....	....3.500	2.931	MON...	6,055	72,665	11/08/2019.	11/01/2049.
3140K0	EL	8	FN BO4638 - RMBS.....	.....	..	.....	4.1A.....	1,470,931	...103.134	1,514,431	1,468,407	1,470,257	.....	.....(602)	.....	.....	....3.000	2.901	MON...	3,671	44,052	11/07/2019.	11/01/2049.
3140QB	N5	3	FN CA4011 - RMBS.....	.....	..	.....	4.1A.....	593,042	...103.843	606,359	583,918	590,807	.....	.....(1,790)	.....	.....	....3.500	2.628	MON...	1,703	20,437	10/11/2019.	08/01/2049.
3140QC	DT	0	FN CA4613 - RMBS.....	.....	..	.....	4.1A.....	2,273,599	...103.848	2,324,290	2,238,161	2,264,997	.....	.....(7,529)	.....	.....	....3.500	2.648	MON...	6,528	78,336	11/07/2019.	11/01/2049.
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities.....							6,448,416	XXX	6,598,912	6,366,620	6,429,114	0	(16,769)	0	0	XXX	XXX	XXX	17,957	215,490	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																							
196479	F9	5	COLORADO HSG & FIN AUTH - MBS.....	.....	..	.....	2.1A FE.....	1,313,894	...104.227	1,329,830	1,275,898	1,304,157	.....	.....(7,026)	.....	.....	....3.700	3.572	MON...	3,934	47,206	02/14/2018.	03/01/2048.
37353P	AH	2	GEORGIA ST HSG & FIN AUTH REV.....	.....	..	.....	2.1A FE.....	995,000	...109.242	1,092,420	1,000,000	995,517	.....	.....177	.....	.....	....3.500	3.534	JD.....	2,917	35,000	12/21/2017.	12/01/2038.
462467	NW	7	IOWA FIN AUTH SINGLE FAMILY MTG REV.....	.....	..	.....	2.1A FE.....	605,000	...100.094	605,569	605,000	605,000	.....	.....	.....	.....	....2.900	2.900	MON...	1,462	17,543	05/23/2013.	02/01/2042.
49130T	PN	0	KENTUCKY HSG CORP HSG REV.....	.....	..	.....	1.A FE.....	1,500,000	...101.484	1,522,260	1,500,000	1,500,000	.....	.....	.....	.....	....3.468	3.468	JJ.....	26,010	52,020	06/06/2012.	07/01/2021.
56052F	BC	8	MAINE ST HSG AUTH MTG PUR.....	.....	..	.....	2.1B FE.....	2,000,000	...108.191	2,163,820	2,000,000	1,999,968	.....	.....(3)	.....	.....	....3.589	3.589	MN.....	9,172	71,780	02/04/2015.	11/15/2030.
57419R	L6	0	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....	.....	..	.....	2.1C FE.....	2,000,000	...112.662	2,253,240	2,000,000	1,999,960	.....	.....(3)	.....	.....	....4.103	4.103	MS.....	27,353	82,060	04/07/2017.	09/01/2032.
57419R	L7	8	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....	.....	..	.....	2.1C FE.....	1,610,000	...110.432	1,777,955	1,610,000	1,609,961	.....	.....(2)	.....	.....	....4.416	4.416	MS.....	23,699	75,547	04/07/2017.	09/01/2037.
57586N	UR	0	MASSACHUSETTS ST HSG FIN AGY - MBS.....	.....	..	.....	4.1B FE.....	500,846	...110.466	550,969	498,768	500,252	.....	.....(41)	.....	.....	....4.375	4.355	MON...	970	21,818	01/13/2015.	01/15/2046.

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates												
			3	4	5						8	9			12	13	14	15	16	17	18	19	20	21	22											
				F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol					Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date										
CUSIP Identification			Description			Code																														
57587A	XF	0	MASSACHUSETTS ST HSG FIN AGY HSG REV.....	.....	.....	2	1.C FE.....	.....	1,010,740	.....	110.832	.....	1,108,320	.....	1,000,000	.....	1,007,898	.....	(989)	.....	.....	3.750	3.620	JD.....	.....	3,125	.....	37,500	12/21/2017.	12/01/2042.						
57587A	XH	6	MASSACHUSETTS ST HSG FIN AGY HSG REV.....	.....	.....	2	1.C FE.....	.....	990,610	.....	109.841	.....	1,098,410	.....	1,000,000	.....	991,035	.....	137	.....	.....	3.950	4.000	JD.....	.....	3,292	.....	39,500	12/20/2017.	12/01/2052.						
59465M	C8	6	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV.....	.....	.....	2	1.C FE.....	.....	1,500,000	.....	105.502	.....	1,582,530	.....	1,500,000	.....	1,500,000	.....		.....	.....	5.372	5.371	AO.....	.....	20,145	.....	80,580	02/08/2012.	10/01/2028.						
59465M	D2	8	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV.....	.....	.....		1.C FE.....	.....	160,000	.....	100.937	.....	161,499	.....	160,000	.....	160,000	.....		.....	.....	4.097	4.095	AO.....	.....	1,639	.....	6,555	02/08/2012.	04/01/2021.						
59465M	W9	2	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV.....	.....	.....	2	1.C FE.....	.....	475,000	.....	108.266	.....	514,264	.....	475,000	.....	475,000	.....	(8)	.....	.....	3.736	3.736	AO.....	.....	4,437	.....	17,746	08/12/2016.	10/01/2033.						
60416Q	HA	5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....	.....	.....	2	1.A FE.....	.....	1,412,997	.....	104.634	.....	1,478,476	.....	1,412,997	.....	1,412,997	.....	2	.....	.....	3.300	3.300	MON.....	.....	3,886	.....	46,628	02/14/2018.	03/01/2048.						
60416Q	HJ	6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....	.....	.....	2	1.A FE.....	.....	1,226,977	.....	106.868	.....	1,311,246	.....	1,226,977	.....	1,226,977	.....		.....	.....	3.600	3.599	MON.....	.....	3,681	.....	44,171	12/14/2018.	01/01/2049.						
60636Y	KJ	9	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS.....	.....	.....	2	1.B FE.....	.....	820,000	.....	107.548	.....	881,894	.....	820,000	.....	820,000	.....		.....	.....	4.030	4.030	JJ.....	.....	16,523	.....	33,046	06/06/2013.	07/01/2028.						
60636Y	KK	6	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS.....	.....	.....	2	1.B FE.....	.....	1,015,000	.....	107.121	.....	1,087,278	.....	1,015,000	.....	1,015,000	.....		.....	.....	4.430	4.430	JJ.....	.....	22,482	.....	44,965	06/06/2013.	07/01/2033.						
647200	4S	0	NEW MEXICO MTG FIN AUTH.....	.....	.....	2	1.B FE.....	.....	595,000	.....	101.221	.....	602,265	.....	595,000	.....	595,000	.....		.....	.....	2.600	2.600	MON.....	.....	1,289	.....	15,469	08/03/2016.	09/01/2040.						
64966T	FD	1	NYCMFH 148SPR A - MBS.....	.....	.....	2	1.A FE.....	.....	3,063,744	.....	106.887	.....	3,206,610	.....	3,000,000	.....	3,026,884	.....	(6,700)	.....	.....	3.709	3.456	MON.....	.....	5,564	.....	111,270	10/24/2014.	02/15/2048.						
64972C	BD	4	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI.....	.....	.....	4	1.C FE.....	.....	234,718	.....	100.072	.....	234,887	.....	234,718	.....	234,718	.....	(0)	.....	.....	3.050	3.049	MON.....	.....	318	.....	7,159	06/19/2014.	06/15/2036.						
64972C	FS	7	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI.....	.....	.....	2	1.C FE.....	.....	1,008,000	.....	106.044	.....	1,060,440	.....	1,000,000	.....	1,002,913	.....	(951)	.....	.....	4.320	4.210	MN.....	.....	7,200	.....	43,200	01/08/2015.	11/01/2035.						
649883	QE	8	NEW YORK ST MTG AGY HOMEOWNER MTG REV.....	.....	.....		1.B FE.....	.....	1,000,000	.....	100.825	.....	1,008,250	.....	1,000,000	.....	1,000,000	.....		.....	.....	3.999	3.997	AO.....	.....	9,998	.....	39,990	11/03/2011.	04/01/2021.						
649883	SJ	5	NEW YORK ST MTG AGY HOMEOWNER MTG REV.....	.....	.....	2	1.B FE.....	.....	1,000,000	.....	102.084	.....	1,020,840	.....	1,000,000	.....	1,000,000	.....		.....	.....	3.400	3.399	AO.....	.....	8,500	.....	34,000	03/02/2012.	10/01/2022.						
649883	TM	7	NEW YORK ST MTG AGY HOMEOWNER MTG REV.....	.....	.....	2	1.B FE.....	.....	1,165,000	.....	102.317	.....	1,191,993	.....	1,165,000	.....	1,165,000	.....		.....	.....	4.203	4.202	AO.....	.....	12,241	.....	48,965	07/12/2012.	10/01/2027.						
658207	MA	0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....	.....	.....	2	1.B FE.....	.....	370,000	.....	101.099	.....	374,066	.....	370,000	.....	370,000	.....		.....	.....	4.000	4.000	JJ.....	.....	7,400	.....	15,244	10/27/2011.	01/01/2030.						
677377	2P	7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV.....	.....	.....	2	1.A FE.....	.....	1,525,000	.....	102.795	.....	1,567,624	.....	1,525,000	.....	1,525,000	.....	(0)	.....	.....	2.650	2.650	MON.....	.....	3,368	.....	40,409	07/15/2016.	11/01/2041.						
686087	MP	9	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....	.....	.....	2	1.C FE.....	.....	495,000	.....	103.590	.....	512,771	.....	495,000	.....	495,000	.....		.....	.....	2.891	2.891	JJ.....	.....	7,155	.....	14,809	05/31/2013.	07/01/2033.						
76221R	UF	8	RHODE ISLAND HSG & MTG FIN CORP.....	.....	.....	2	1.C FE.....	.....	1,135,000	.....	102.935	.....	1,168,312	.....	1,135,000	.....	1,135,000	.....		.....	.....	3.768	3.767	AO.....	.....	10,692	.....	43,748	01/31/2013.	10/01/2027.						
76221T	AN	9	RHODE ISLAND HSG & MTG FIN CORP REV.....	.....	.....	2	1.B FE.....	.....	600,000	.....	104.504	.....	627,024	.....	600,000	.....	600,000	.....		.....	.....	4.000	3.999	AO.....	.....	6,000	.....	24,000	11/22/2013.	10/01/2023.						
76221T	KB	4	RHODE ISLAND HSG & MTG FIN CORP REV.....	.....	.....	2	1.C FE.....	.....	1,012,450	.....	111.482	.....	1,114,820	.....	1,000,000	.....	1,008,836	.....	(1,240)	.....	.....	3.800	3.641	AO.....	.....	9,500	.....	38,000	12/20/2017.	10/01/2037.						
882750	NE	8	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE.....	.....	.....	2	1.B FE.....	.....	290,000	.....	100.115	.....	290,334	.....	290,000	.....	290,000	.....		.....	.....	2.875	2.875	JJ.....	.....	4,169	.....	8,539	05/17/2013.	07/01/2041.						
88275F	NU	9	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE.....	.....	.....	2	1.B FE.....	.....	465,000	.....	105.548	.....	490,798	.....	465,000	.....	465,649	.....	(165)	.....	.....	3.200	3.159	MS.....	.....	5,013	.....	15,421	10/15/2015.	09/01/2039.						
92812Q	U7	0	VIRGINIA ST HSG DEV AUTH.....	.....	.....		1.B FE.....	.....	1,000,000	.....	100.000	.....	1,000,000	.....	1,000,000	.....	1,000,000	.....		.....	.....	3.579	3.579	JJ.....	.....	17,895	.....	35,790	11/17/2011.	01/01/2021.						
92812U	Q3	5	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M.....	.....	.....	4	1.A FE.....	.....	932,780	.....	108.105	.....	1,008,382	.....	932,780	.....	932,790	.....	0	.....	.....	4.300	4.280	MON.....	.....	3,342	.....	40,103	12/04/2013.	12/25/2043.						
92812U	Q4	3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M.....	.....	.....	4	1.A FE.....	.....	798,138	.....	103.577	.....	826,687	.....	798,138	.....	798,138	.....		.....	.....	3.500	3.500	MON.....	.....	2,328	.....	27,932	11/21/2014.	10/25/2037.						
92812U	Q6	8	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M.....	.....	.....		1.A FE.....	.....	956,748	.....	107.550	.....	1,028,982	.....	956,748	.....	956,621	.....	(65)	.....	.....	3.100	3.087	MON.....	.....	2,472	.....	29,656	05/25/2016.	06/25/2041.						
92812U	Q7	6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG.....	.....	.....		1.A FE.....	.....	840,187	.....	99.729	.....	837,910	.....	840,187	.....	840,187	.....	478	.....	.....	2.950	2.950	MON.....	.....	413	.....	24,785	10/22/2019.	10/25/2049.						
92813T	EE	6	VIRGINIA ST HSG DEV AUTH HOMEOWNERSHIP M.....	.....	.....	4	1.B FE.....	.....	759,328	.....	105.620	.....	802,002	.....	759,328	.....	758,927	.....	14	.....	.....	3.250	3.253	MON.....	.....	2,057	.....	24,675	03/11/2013.	08/25/2042.						
2899999.			U.S. Special Revenue - Other Loan-Backed and Structured Securities.....							38,382,158		XXX		40,494,977		38,261,540		38,324,392		0		(16,384)		0		0		XXX	XXX	XXX		301,639		1,436,828	XXX	XXX
3199999.			Total - U.S. Special Revenue & Special Assessment Obligations.....							226,980,056		XXX		247,309,068		211,605,840		222,785,092		0		(684,945)		0		0		XXX	XXX	XXX		2,368,483		9,633,744	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																																				
00038A	AB	9	ABB TREASURY CENTER (USA) INC.....	.....	.....	1	1.G FE.....	.....	1,968,120	.....	101.630	.....	2,032,600	.....	2,000,000	.....	1,998,258	.....	3,734	.....	.....	4.000	4.196	JD.....	.....	3,556	.....	80,000	06/14/2011.	06/15/2021.						
00080Q	AF	2	ABN AMRO BANK NV.....	.....	.....		2.B FE.....	.....	2,991,960	.....	114.906	.....	3,447,180	.....	3,000,000	.....	2,995,930	.....	779	.....	.....	4.750	4.783	JJ.....	.....	60,563	.....	142,500	07/21/2015.	07/28/2025.						
001055	AL	6	AFLAC INC.....	.....	.....	1	1.G FE.....	.....	2,000,000	.....	108.141	.....	2,162,812	.....	2,000,000	.....	2,000,000	.....		.....	.....	3.625	3.625	JD.....	.....	3,222	.....	72,500	06/03/2013.	06/15/2023.						
001055	AM	4	AFLAC INC.....	.....	.....	1	1.G FE.....	.....	1,997,980	.....	111.880	.....	2,237,604	.....	2,000,000	.....	1,999,182	.....	194	.....	.....	3.625	3.636	MN.....	.....	9,264	.....	72,500	11/04/2014.	11/15/2024.						
001055	BJ	0	AFLAC INC.....	.....	.....	1,2	1.G FE.....	.....	4,987,100	.....	117.366	.....	5,868,315	.....	5,000,000	.....	4,987,919	.....	819	.....	.....	3.600	3.631	AO.....	.....	45,000	.....	90,000	03/30/2020.	04/01/2030.						
00131L	AH	8	AIA GROUP LTD.....	.....	.....	2	1.F FE.....	.....	1,989,860	.....	113.281	.....	2,265,612	.....	2,000,000	.....	1,991,364	.....	881	.....	.....	3.600	3.661	AO.....	.....	16,400	.....	72,000	04/02/2019.	04/09/2029.						

SCHEDULE D - PART 1

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

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00182E	BF	5	ANZ NEW ZEALAND INTL LTD (LONDON BRANCH).....	.....	C	.....	1.E FE.....	1,995,800	.....	.....113.347	2,266,948	2,000,000	1,997,109	.....	.....387	.....	.....	.....3.450	3.475	JJ.....	31,433	69,000	07/11/2017.	07/17/2027.
00185A	AK	0	AON PLC.....	.....	C	1.2	2.A FE.....	1,999,440	.....	.....114.121	2,282,418	2,000,000	1,999,663	.....	.....61	.....	.....	.....3.875	3.879	JD.....	3,444	77,500	02/23/2016.	12/15/2025.
00206R	GL	0	AT&T INC.....	.....	.....	.....1.2	2.B FE.....	2,130,001	.....	.....117.389	2,499,208	2,129,000	2,129,728	.....	.....(86)	.....	.....	.....4.100	4.095	FA.....	32,976	87,289	12/01/2017.	02/15/2028.
00206R	GQ	9	AT&T INC.....	.....	.....	.....1.2	2.B FE.....	5,056,303	.....	.....119.429	6,010,841	5,033,000	5,051,235	.....	.....(1,635)	.....	.....	.....4.300	4.251	FA.....	81,758	216,419	12/01/2017.	02/15/2030.
002824	BF	6	ABBOTT LABORATORIES.....	.....	.....	.....1.2	1.G FE.....	1,125,563	.....	.....116.988	1,326,639	1,134,000	1,128,650	.....	.....792	.....	.....	.....3.750	3.840	MN.....	3,662	42,525	11/17/2016.	11/30/2026.
00287Y	AQ	2	ABBVIE INC.....	.....	.....	.....1.2	2.B FE.....	1,996,500	.....	.....111.513	2,230,252	2,000,000	1,998,361	.....	.....341	.....	.....	.....3.600	3.620	MN.....	9,400	72,000	05/05/2015.	05/14/2025.
00287Y	CV	9	ABBVIE INC.....	.....	.....	.....1.2	2.A FE.....	2,138,480	.....	.....109.771	2,195,422	2,000,000	2,116,341	.....	.....(22,139)	.....	.....	.....3.850	1.968	JD.....	3,422	77,000	05/14/2020.	06/15/2024.
00287Y	CX	5	ABBVIE INC.....	.....	.....	.....1.2	2.A FE.....	1,086,130	.....	.....111.476	1,114,759	1,000,000	1,074,642	.....	.....(11,488)	.....	.....	.....3.800	1.834	MS.....	11,189	19,000	05/14/2020.	03/15/2025.
00507V	AK	5	ACTIVISION BLIZZARD INC.....	.....	.....	.....1.2	2.A FE.....	1,992,280	.....	.....113.676	2,273,516	2,000,000	1,995,325	.....	.....731	.....	.....	.....3.400	3.446	MS.....	20,022	68,000	09/14/2016.	09/15/2026.
00724F	AC	5	ADOBE INC.....	.....	.....	.....1.2	1.F FE.....	1,978,560	.....	.....110.246	2,204,920	2,000,000	1,990,412	.....	.....2,155	.....	.....	.....3.250	3.377	FA.....	27,083	65,000	01/21/2015.	02/01/2025.
008252	AM	0	AFFILIATED MANAGERS GROUP INC.....	.....	.....	.....1	2.A FE.....	2,973,930	.....	.....110.114	3,303,426	3,000,000	2,990,724	.....	.....2,717	.....	.....	.....4.250	4.357	FA.....	48,167	127,500	02/06/2014.	02/15/2024.
008252	AN	8	AFFILIATED MANAGERS GROUP INC.....	.....	.....	.....1	2.A FE.....	1,984,780	.....	.....110.970	2,219,394	2,000,000	1,992,657	.....	.....1,449	.....	.....	.....3.500	3.588	FA.....	29,167	70,000	02/10/2015.	08/01/2025.
00846U	AJ	0	AGILENT TECHNOLOGIES INC.....	.....	.....	.....1.2	2.A FE.....	2,986,320	.....	.....107.618	3,228,531	3,000,000	2,996,079	.....	.....1,442	.....	.....	.....3.875	3.930	JJ.....	53,604	116,250	06/18/2013.	07/15/2023.
00912X	AM	6	AIR LEASE CORP.....	.....	.....	.....1.2	2.B FE.....	1,996,040	.....	.....100.490	2,009,794	2,000,000	1,999,855	.....	.....574	.....	.....	.....3.875	3.905	AO.....	19,375	77,500	03/04/2014.	04/01/2021.
00912X	BF	0	AIR LEASE CORP.....	.....	.....	.....1.2	2.B FE.....	987,180	.....	.....114.298	1,142,981	1,000,000	989,682	.....	.....1,079	.....	.....	.....4.625	4.786	AO.....	11,563	46,250	09/10/2018.	10/01/2028.
009158	AV	8	AIR PRODUCTS AND CHEMICALS INC.....	.....	.....	.....1.2	1.F FE.....	1,993,440	.....	.....108.966	2,179,326	2,000,000	1,997,420	.....	.....667	.....	.....	.....3.350	3.389	JJ.....	28,103	67,000	07/28/2014.	07/31/2024.
015271	AR	0	ALEXANDRIA REAL ESTATE EQUITIES INC.....	.....	.....	.....1.2	2.A FE.....	998,590	.....	.....114.331	1,143,306	1,000,000	998,756	.....	.....101	.....	.....	.....3.375	3.389	FA.....	12,750	36,563	07/08/2019.	08/15/2031.
01609W	AQ	5	ALIBABA GROUP HOLDING LTD.....	.....	C	1.2	1.E FE.....	998,170	.....	.....110.005	1,100,052	1,000,000	999,223	.....	.....182	.....	.....	.....3.600	3.622	MN.....	3,300	36,000	11/20/2014.	11/28/2024.
01741R	AF	9	ALLEGHENY TECHNOLOGIES INC.....	.....	.....	.....1.2	4.C FE.....	1,199,892	.....	.....109.125	1,309,500	1,200,000	1,200,154	.....	.....(51)	.....	.....	.....7.875	7.870	FA.....	35,700	94,500	07/09/2013.	08/15/2023.
021441	AF	7	ALTERA CORP.....	.....	.....	.....1	1.E FE.....	1,974,860	.....	.....110.204	2,204,084	2,000,000	1,991,765	.....	.....2,646	.....	.....	.....4.100	4.254	MN.....	10,478	82,000	10/29/2013.	11/15/2023.
02315Q	AA	6	AMBAC LSNi LLC.....	.....	.....	.....2	5.B GI.....	54,626	.....	.....99.500	54,217	54,490	54,466	.....	.....11	.....	.....	.....6.000	6.788	MJSD.....	23	3,458	02/12/2018.	02/12/2023.
023608	AG	7	AMEREN CORP.....	.....	.....	.....1.2	2.A FE.....	1,998,220	.....	.....112.760	2,255,206	2,000,000	1,999,027	.....	.....170	.....	.....	.....3.650	3.660	FA.....	27,578	73,000	11/17/2015.	02/15/2026.
023608	AJ	1	AMEREN CORP.....	.....	.....	.....1.2	2.A FE.....	1,995,260	.....	.....114.925	2,298,492	2,000,000	1,995,463	.....	.....203	.....	.....	.....3.500	3.527	JJ.....	32,278	19,833	03/31/2020.	01/15/2031.
02364W	BD	6	AMERICA MOVIL SAB DE CV.....	.....	C	1	2.A FE.....	994,900	.....	.....104.006	1,040,057	1,000,000	999,110	.....	.....555	.....	.....	.....3.125	3.185	JJ.....	14,323	31,250	07/09/2012.	07/16/2022.
02377B	AB	2	AMERICAN AIRLINES 2015-2 PASS THROUGH TR.....	.....	.....	.....1	2.A FE.....	1,573,717	.....	.....98.024	1,542,614	1,573,717	1,574,096	.....	.....214	.....	.....	.....3.600	3.594	MS.....	15,580	56,654	09/10/2015.	03/22/2029.
02377U	AB	0	AMERICAN AIRLINES 2013-2 PASS THROUGH TR.....	.....	.....	.....1	4.C FE.....	447,019	.....	.....94.798	423,766	447,019	447,152	.....	.....70	.....	.....	.....4.950	4.919	JJ.....	10,203	22,127	07/24/2013.	07/15/2024.
02666Q	J7	9	AMERICAN HONDA FINANCE CORP.....	.....	.....	.....	1.G FE.....	1,994,720	.....	.....102.474	2,049,482	2,000,000	1,999,577	.....	.....574	.....	.....	.....3.800	3.830	MS.....	21,322	76,000	09/13/2011.	09/20/2021.
02666T	AA	5	AMERICAN HOMES 4 RENT LP.....	.....	.....	.....1.2	2.C FE.....	2,983,260	.....	.....114.897	3,446,907	3,000,000	2,987,519	.....	.....1,468	.....	.....	.....4.250	4.318	FA.....	48,167	127,500	01/31/2018.	02/15/2028.
03027W	AJ	1	AMTT 2013-2A 2A - RMBS.....	.....	.....	.....1.2	1.A FE.....	2,893,740	.....	.....101.843	3,055,283	3,000,000	2,972,496	.....	.....12,239	.....	.....	.....3.070	3.527	MON.....	4,093	92,100	07/10/2013.	03/15/2048.
03027X	AA	8	AMERICAN TOWER CORP.....	.....	.....	.....1	2.C FE.....	998,100	.....	.....105.041	1,050,407	1,000,000	999,749	.....	.....199	.....	.....	.....4.700	4.722	MS.....	13,839	47,000	03/07/2012.	03/15/2022.
03073E	AL	9	AMERISOURCEBERGEN CORP.....	.....	.....	.....1.2	2.B FE.....	997,150	.....	.....108.617	1,086,167	1,000,000	998,944	.....	.....291	.....	.....	.....3.400	3.433	MN.....	4,344	34,000	05/19/2014.	05/15/2024.
03076C	AF	3	AMERIPRISE FINANCIAL INC.....	.....	.....	.....1	1.G FE.....	1,990,360	.....	.....109.996	2,199,924	2,000,000	1,997,036	.....	.....987	.....	.....	.....4.000	4.057	AO.....	16,889	80,000	09/03/2013.	10/15/2023.
03076C	AG	1	AMERIPRISE FINANCIAL INC.....	.....	.....	.....1	1.G FE.....	1,993,120	.....	.....111.261	2,225,226	2,000,000	1,997,192	.....	.....679	.....	.....	.....3.700	3.740	AO.....	15,622	74,000	09/15/2014.	10/15/2024.
03076C	AH	9	AMERIPRISE FINANCIAL INC.....	.....	.....	.....1.2	1.G FE.....	998,930	.....	.....110.771	1,107,706	1,000,000	999,391	.....	.....97	.....	.....	.....2.875	2.887	MS.....	8,465	28,750	08/08/2016.	09/15/2026.
03076K	AA	6	AMERIS BANCORP.....	.....	.....	.....2.5	2.B FE.....	1,000,000	.....	.....102.619	1,026,186	1,000,000	1,000,040	.....	.....(32)	.....	.....	.....5.750	5.746	MS.....	16,931	57,500	03/08/2017.	03/15/2027.
032095	AJ	0	AMPHENOL CORP.....	.....	.....	.....1.2	2.A FE.....	1,998,400	.....	.....109.683	2,193,658	2,000,000	1,998,556	.....	.....131	.....	.....	.....2.800	2.809	FA.....	21,156	52,111	09/04/2019.	02/15/2030.
034863	AV	2	ANGLO AMERICAN CAPITAL PLC.....	.....	C	1.2	2.B FE.....	1,998,180	.....	.....116.625	2,332,500	2,000,000	1,998,425	.....	.....245	.....	.....	.....5.375	5.396	AO.....	26,875	53,750	03/30/2020.	04/01/2025.
03666H	AA	9	ANTARES HOLDINGS LP.....	.....	C	1.2	2.C FE.....	999,950	.....	.....102.000	1,020,000	1,000,000	1,000,056	.....	.....(19)	.....	.....	.....6.000	5.998	FA.....	22,667	60,000	07/19/2018.	08/15/2023.
037411	BE	4	APACHE CORP.....	.....	.....	.....1.2	3.A FE.....	1,497,675	.....	.....103.500	1,552,500	1,500,000	1,498,355	.....	.....174	.....	.....	.....4.375	4.392	AO.....	13,854	65,625	08/14/2018.	10/15/2028.
03765H	AA	9	APOLLO MANAGEMENT HOLDINGS LP.....	.....	.....	.....1	1.G FE.....	1,994,440	.....	.....110.861	2,217,220	2,000,000	1,997,887	.....	.....567	.....	.....	.....4.000	4.033	MN.....	6,889	80,000	05/27/2014.	05/30/2024.

SCHEDULE D - PART 1

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

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
03765H	AB	7	APOLLO MANAGEMENT HOLDINGS LP.....	.....	..	1,2	1.G FE.....	3,001,830	...	116.278	3,488,331	3,000,000	3,001,204	.....	.....(203)	.....	.....	.....4.400	4.391	MN.....	12,467	132,000	11/18/2016.	05/27/2026.
037833	AS	9	APPLE INC.....	SD..	..	1	1.B FE.....	2,982,493	...	110.079	3,285,852	2,985,000	2,984,131	.....	.....241	.....	.....	.....3.450	3.459	MN.....	15,733	102,983	04/29/2014.	05/06/2024.
037833	AS	9	APPLE INC.....	.....	..	1	1.B FE.....	14,987	...	110.079	16,512	15,000	14,996	.....	.....1	.....	.....	.....3.450	3.459	MN.....	79	518	04/29/2014.	05/06/2024.
037833	BY	5	APPLE INC.....	.....	..	1,2	1.B FE.....	1,995,600	...	112.241	2,244,814	2,000,000	1,997,600	.....	.....422	.....	.....	.....3.250	3.276	FA.....	23,111	65,000	02/16/2016.	02/23/2026.
038222	AJ	4	APPLIED MATERIALS INC.....	.....	..	1,2	1.G FE.....	1,992,760	...	114.408	2,288,156	2,000,000	1,996,295	.....	.....698	.....	.....	.....3.900	3.943	AO.....	19,500	78,000	09/21/2015.	10/01/2025.
038923	AD	0	ARBOR REALTY TRUST INC.....	.....	..	1,2	1.F PL.....	3,988,640	...	104.246	4,169,828	4,000,000	3,994,820	.....	.....2,023	.....	.....	.....5.625	5.685	MN.....	37,500	225,000	05/10/2018.	05/01/2023.
039482	AB	0	ARCHER-DANIELS-MIDLAND CO.....	.....	..	1,2	1.F FE.....	3,968,920	...	115.289	4,611,572	4,000,000	3,970,954	.....	.....2,034	.....	.....	.....3.250	3.342	MS.....	33,944	65,000	03/25/2020.	03/27/2030.
04010L	AR	4	ARES CAPITAL CORP.....	.....	..	1,2	2.C FE.....	1,992,780	...	102.683	2,053,658	2,000,000	1,998,462	.....	.....1,413	.....	.....	.....3.625	3.700	JJ.....	32,625	72,500	09/14/2016.	01/19/2022.
04010L	AU	7	ARES CAPITAL CORP.....	.....	..	1,2	2.C FE.....	1,998,420	...	105.727	2,114,546	2,000,000	1,999,386	.....	.....276	.....	.....	.....3.500	3.515	FA.....	27,417	70,000	08/07/2017.	02/10/2023.
04010L	AV	5	ARES CAPITAL CORP.....	.....	..	1,2	2.C FE.....	1,992,420	...	108.007	2,160,140	2,000,000	1,995,473	.....	.....975	.....	.....	.....4.250	4.310	MS.....	28,333	85,000	01/08/2018.	03/01/2025.
04015C	AA	6	ARES FINANCE CO LLC.....	.....	..	1,2	2.A FE.....	1,965,360	...	107.208	2,144,168	2,000,000	1,985,312	.....	.....3,533	.....	.....	.....4.000	4.213	AO.....	18,444	80,000	10/01/2014.	10/08/2024.
04015K	AB	6	ARES FINANCE CO II LLC.....	.....	..	1,2	2.A FE.....	1,995,420	...	104.885	2,097,698	2,000,000	1,995,634	.....	.....214	.....	.....	.....3.250	3.277	JD.....	2,889	32,500	06/10/2020.	06/15/2030.
040555	CQ	5	ARIZONA PUBLIC SERVICE CO.....	.....	..	1,2	1.F FE.....	2,997,240	...	108.258	3,247,743	3,000,000	2,998,960	.....	.....280	.....	.....	.....3.350	3.361	JD.....	4,467	100,500	06/09/2014.	06/15/2024.
042735	BF	6	ARROW ELECTRONICS INC.....	.....	..	1,2	2.C FE.....	1,991,500	...	112.754	2,255,072	2,000,000	1,994,043	.....	.....723	.....	.....	.....3.875	3.924	JJ.....	36,382	77,500	06/01/2017.	01/12/2028.
04621W	AC	4	ASSURED GUARANTY US HOLDINGS INC.....	.....	..	1	2.B FE.....	997,950	...	114.390	1,143,904	1,000,000	999,174	.....	.....211	.....	.....	.....5.000	5.026	JJ.....	25,000	50,000	06/17/2014.	07/01/2024.
04621X	AJ	7	ASSURANT INC.....	.....	..	1,2	2.C FE.....	1,992,340	...	116.254	2,325,070	2,000,000	1,994,223	.....	.....651	.....	.....	.....4.900	4.948	MS.....	25,589	98,000	03/22/2018.	03/27/2028.
04685A	2B	6	ATHENE GLOBAL FUNDING.....	.....	..	1,2	1.F FE.....	3,998,760	...	103.172	4,126,868	4,000,000	3,999,748	.....	.....227	.....	.....	.....4.000	4.006	JJ.....	69,333	160,000	01/18/2017.	01/25/2022.
04686J	AA	9	ATHENE HOLDING LTD.....	.....	C	1,2	2.B FE.....	2,995,380	...	111.482	3,344,469	3,000,000	2,996,590	.....	.....410	.....	.....	.....4.125	4.144	JJ.....	58,094	123,750	01/09/2018.	01/12/2028.
048303	CE	9	ATLANTIC CITY ELECTRIC CO.....	.....	..	1,2	1.F FE.....	998,480	...	100.267	1,002,671	1,000,000	999,961	.....	.....156	.....	.....	.....4.350	4.366	AO.....	10,875	43,500	03/29/2011.	04/01/2021.
052528	AH	9	AUSTRALIA AND NEW ZEALAND BANKING GROUP.....	.....	C	.....	2.A FE.....	998,640	...	110.309	1,103,089	1,000,000	999,535	.....	.....132	.....	.....	.....4.500	4.516	MS.....	12,750	45,000	03/12/2014.	03/19/2024.
05252A	BK	6	AUSTRALIA AND NEW ZEALAND BANKING GROUP.....	.....	C	.....	1.D FE.....	997,570	...	100.086	1,000,864	1,000,000	999,991	.....	.....290	.....	.....	.....4.875	4.905	JJ.....	22,885	48,750	01/05/2011.	01/12/2021.
052769	AE	6	AUTODESK INC.....	.....	..	1,2	2.B FE.....	1,987,440	...	112.869	2,257,376	2,000,000	1,991,438	.....	.....1,161	.....	.....	.....3.500	3.575	JD.....	3,111	70,000	06/05/2017.	06/15/2027.
053015	AE	3	AUTOMATIC DATA PROCESSING INC.....	.....	..	1,2	1.D FE.....	1,997,820	...	112.581	2,251,610	2,000,000	1,998,934	.....	.....206	.....	.....	.....3.375	3.387	MS.....	19,875	67,500	09/08/2015.	09/15/2025.
05329W	AM	4	AUTONATION INC.....	.....	..	1,2	2.C FE.....	2,989,890	...	112.037	3,361,101	3,000,000	2,994,811	.....	.....961	.....	.....	.....4.500	4.541	AO.....	33,750	135,000	09/16/2015.	10/01/2025.
053332	AZ	5	AUTOZONE INC.....	.....	..	1,2	2.B FE.....	1,998,660	...	117.816	2,356,314	2,000,000	1,998,777	.....	.....117	.....	.....	.....4.000	4.008	AO.....	16,889	43,333	03/26/2020.	04/15/2030.
05348E	AW	9	AVALONBAY COMMUNITIES INC.....	.....	..	1,2	1.G FE.....	1,993,480	...	112.401	2,248,016	2,000,000	1,996,581	.....	.....633	.....	.....	.....3.500	3.539	MN.....	8,944	70,000	11/04/2015.	11/15/2025.
05348E	BA	6	AVALONBAY COMMUNITIES INC.....	.....	..	1,2	1.G FE.....	3,986,160	...	112.129	4,485,172	4,000,000	3,990,754	.....	.....1,281	.....	.....	.....3.350	3.391	MN.....	17,122	134,000	05/03/2017.	05/15/2027.
05351W	AB	9	AVANGRID INC.....	.....	..	1,2	2.A FE.....	998,580	...	114.682	1,146,823	1,000,000	998,789	.....	.....120	.....	.....	.....3.800	3.817	JD.....	3,167	38,000	05/14/2019.	06/01/2029.
05367A	AH	6	AVIATION CAPITAL GROUP LLC.....	.....	..	1,2	2.C FE.....	2,987,910	...	107.625	3,228,750	3,000,000	2,993,753	.....	.....1,144	.....	.....	.....4.875	4.925	AO.....	36,563	146,250	09/14/2015.	10/01/2025.
05369A	AD	3	AVIATION CAPITAL GROUP LLC.....	.....	..	1,2	2.B FE.....	246,593	...	103.750	259,375	250,000	247,661	.....	.....452	.....	.....	.....4.125	4.352	FA.....	4,297	10,313	07/25/2018.	08/01/2025.
05379B	AP	2	AVISTA CORP.....	.....	..	1	1.G FE.....	2,993,100	...	105.747	3,172,395	3,000,000	2,999,206	.....	.....603	.....	.....	.....5.125	5.147	AO.....	38,438	153,750	09/15/2009.	04/01/2022.
054561	AJ	4	EQUITABLE HOLDINGS INC.....	.....	..	1,2	2.B FE.....	3,803,920	...	117.690	4,707,592	4,000,000	3,838,273	.....	.....17,964	.....	.....	.....4.350	5.018	AO.....	34,317	174,000	01/23/2019.	04/20/2028.
05490L	AA	7	BCBSM INC.....	.....	..	1,2	2.A FE.....	1,999,820	...	108.382	2,167,644	2,000,000	1,999,977	.....	.....5	.....	.....	.....3.790	3.790	MN.....	12,633	75,800	04/21/2015.	05/01/2025.
05523R	AB	3	BAE SYSTEMS PLC.....	.....	C	.....	2.B FE.....	998,980	...	103.250	1,032,496	1,000,000	999,923	.....	.....96	.....	.....	.....4.750	4.760	AO.....	10,556	47,500	10/05/2011.	10/11/2021.
05541V	AE	6	BG ENERGY CAPITAL PLC.....	.....	C	.....	1.E FE.....	2,096,620	...	102.742	2,054,844	2,000,000	2,009,205	.....	.....(11,396)	.....	.....	.....4.000	3.401	AO.....	16,889	80,000	04/02/2012.	10/15/2021.
05565E	BE	4	BMW US CAPITAL LLC.....	.....	..	1,2	1.F FE.....	2,995,320	...	116.992	3,509,769	3,000,000	2,996,361	.....	.....402	.....	.....	.....3.950	3.969	FA.....	45,096	118,500	08/07/2018.	08/14/2028.
05565E	BL	8	BMW US CAPITAL LLC.....	.....	..	1,2	1.F FE.....	1,997,080	...	120.800	2,416,002	2,000,000	1,997,255	.....	.....175	.....	.....	.....4.150	4.168	AO.....	18,906	41,500	04/06/2020.	04/09/2030.
05565Q	BU	1	BP CAPITAL MARKETS PLC.....	.....	C	.....	1.G FE.....	1,000,000	...	102.673	1,026,730	1,000,000	1,000,000	.....	.....	.....	.....	.....3.561	3.560	MN.....	5,935	35,610	10/27/2011.	11/01/2021.
05565Q	CP	1	BP CAPITAL MARKETS PLC.....	.....	C	.....	1.G FE.....	2,000,000	...	109.743	2,194,854	2,000,000	2,000,000	.....	.....	.....	.....	.....3.814	3.813	FA.....	29,876	76,280	02/05/2014.	02/10/2024.

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05578D	AG	7	BPCE SA.....	.....	.....	C	.....	1.E FE.....	.....	3,992,800	110.713	4,428,512	4,000,000	3,997,439	.....	.....716	.....	.....	.....4.000	4.021	AO.....	33,778	160,000	04/08/2014.	04/15/2024.
05600L	AC	0	BMW FINANCE NV.....	.....	.....	C	1.2	1.F FE.....	.....	3,000,000	109.403	3,282,090	3,000,000	3,000,000	.....	.....	.....	.....	.....2.850	2.850	FA.....	32,538	85,500	08/07/2019.	08/14/2029.
056752	AN	8	BAIDU INC.....	.....	.....	C	1.2	1.G FE.....	.....	1,990,920	119.640	2,392,808	2,000,000	1,992,601	.....	.....754	.....	.....	.....4.875	4.932	MN.....	12,729	97,500	11/08/2018.	11/14/2028.
05990K	AC	0	BANC OF CALIFORNIA INC.....	.....	.....	..	.....2	2.B FE.....	.....	1,995,000	105.457	2,109,142	2,000,000	1,997,679	.....	.....472	.....	.....	.....5.250	5.281	AO.....	22,167	105,000	03/31/2015.	04/15/2025.
06051G	FF	1	BANK OF AMERICA CORP.....	.....	.....	..	.....	1.G FE.....	.....	538,971	110.735	599,079	541,000	540,268	.....	.....207	.....	.....	.....4.000	4.045	AO.....	5,410	21,640	03/27/2014.	04/01/2024.
06051G	FH	7	BANK OF AMERICA CORP.....	.....	.....	..	.....	2.A FE.....	.....	1,998,540	111.328	2,226,554	2,000,000	1,999,458	.....	.....135	.....	.....	.....4.200	4.208	FA.....	29,167	84,000	08/21/2014.	08/26/2024.
06051G	GC	7	BANK OF AMERICA CORP.....	.....	.....	..	.....2	2.A FE.....	.....	3,982,900	115.742	4,629,696	4,000,000	3,988,202	.....	.....1,339	.....	.....	.....4.183	4.230	MN.....	16,732	167,320	01/19/2017.	11/25/2027.
06051G	HD	4	BANK OF AMERICA CORP.....	.....	.....	..	.....1,2,5	1.F FE.....	.....	2,572,993	112.865	2,924,340	2,591,000	2,577,346	.....	.....1,484	.....	.....	.....3.419	3.496	JD.....	2,707	88,586	12/20/2017.	12/20/2028.
06368B	GS	1	BANK OF MONTREAL.....	.....	.....	C	2	2.A FE.....	.....	6,718,360	112.875	7,901,250	7,000,000	6,766,158	.....	.....19,602	.....	.....	.....3.803	4.156	JD.....	11,832	266,210	05/17/2018.	12/15/2032.
06368B	Q6	8	BANK OF MONTREAL.....	.....	.....	C	2	2.A FE.....	.....	3,000,000	109.500	3,285,000	3,000,000	3,000,000	.....	.....	.....	.....	.....4.338	4.337	AO.....	31,089	130,140	10/02/2018.	10/05/2028.
063904	AA	4	BANK OZK.....	.....	.....	..	.....2,5	2.A PL.....	.....	3,000,000	100.445	3,013,341	3,000,000	3,000,006	.....	.....(12)	.....	.....	.....5.500	5.500	JJ.....	82,500	165,000	06/16/2016.	07/01/2026.
06406G	AA	9	BANK OF NEW YORK MELLON CORP.....	.....	.....	..	.....2	1.F FE.....	.....	1,997,800	111.738	2,234,758	2,000,000	1,998,519	.....	.....166	.....	.....	.....3.000	3.011	AO.....	10,167	60,000	10/24/2016.	10/30/2028.
06406H	CQ	0	BANK OF NEW YORK MELLON CORP.....	.....	.....	..	.....2	1.F FE.....	.....	2,082,200	115.854	2,317,086	2,000,000	2,039,199	.....	.....(7,381)	.....	.....	.....3.950	3.503	MN.....	9,436	79,000	07/31/2014.	11/18/2025.
06406Y	AA	0	BANK OF NEW YORK MELLON CORP.....	.....	.....	..	.....2	1.F FE.....	.....	2,000,000	113.986	2,279,724	2,000,000	2,000,000	.....	.....	.....	.....	.....3.300	3.300	FA.....	23,467	66,000	08/16/2017.	08/23/2029.
064159	HB	5	BANK OF NOVA SCOTIA.....	.....	.....	C	.....	2.A FE.....	.....	4,999,600	116.122	5,806,085	5,000,000	4,999,850	.....	.....26	.....	.....	.....4.500	4.501	JD.....	9,375	225,000	12/09/2015.	12/16/2025.
064255	AR	3	MUFG BANK LTD.....	.....	.....	C	.....	1.E FE.....	.....	996,100	109.201	1,092,011	1,000,000	998,821	.....	.....408	.....	.....	.....4.100	4.147	MS.....	12,756	41,000	09/03/2013.	09/09/2023.
064255	AW	2	MUFG BANK LTD.....	.....	.....	C	.....	1.E FE.....	.....	2,993,550	108.655	3,259,650	3,000,000	2,997,757	.....	.....652	.....	.....	.....3.750	3.775	MS.....	34,688	112,500	03/04/2014.	03/10/2024.
06652K	AA	1	BANKUNITED INC.....	.....	.....	..	.....1,2	2.B FE.....	.....	4,951,300	114.880	5,744,000	5,000,000	4,973,476	.....	.....4,699	.....	.....	.....4.875	4.999	MN.....	29,792	243,750	11/12/2015.	11/17/2025.
066836	AA	5	BAPTIST HEALTH SOUTH FLORIDA INC.....	.....	.....	..	.....1	1.E FE.....	.....	2,000,000	102.664	2,053,274	2,000,000	2,000,000	.....	.....	.....	.....	.....4.590	4.588	FA.....	34,680	91,800	05/09/2011.	08/15/2021.
066836	AB	3	BAPTIST HEALTH SOUTH FLORIDA INC.....	.....	.....	..	.....1	1.E FE.....	.....	2,000,000	119.520	2,390,392	2,000,000	1,999,994	.....	.....0	.....	.....	.....4.342	4.342	MN.....	11,096	86,840	01/10/2017.	11/15/2041.
06738E	AU	9	BARCLAYS PLC.....	.....	.....	C	1.2	2.B FE.....	.....	3,000,000	114.663	3,439,896	3,000,000	3,000,000	.....	.....	.....	.....	.....4.337	4.337	JJ.....	61,802	130,110	01/03/2017.	01/10/2028.
07177M	AB	9	BAXALTA INC.....	.....	.....	..	.....1.2	2.B FE.....	.....	591,971	112.740	671,932	596,000	593,999	.....	.....400	.....	.....	.....4.000	4.083	JD.....	530	23,840	06/18/2015.	06/23/2025.
07274E	AG	8	BAYER US FINANCE LLC.....	.....	.....	..	.....1	2.A FE.....	.....	990,110	108.955	1,089,553	1,000,000	995,894	.....	.....1,005	.....	.....	.....3.375	3.492	AO.....	7,781	33,750	10/01/2014.	10/08/2024.
07274N	AL	7	BAYER US FINANCE II LLC.....	.....	.....	..	.....1,2	2.A FE.....	.....	992,710	117.493	1,174,929	1,000,000	994,176	.....	.....598	.....	.....	.....4.375	4.463	JD.....	1,944	43,750	06/18/2018.	12/15/2028.
07330M	AA	5	TRUIST BANK.....	.....	.....	..	.....2	1.G FE.....	.....	1,995,120	115.238	2,304,764	2,000,000	1,997,470	.....	.....381	.....	.....	.....3.800	3.824	AO.....	12,878	76,000	09/22/2014.	10/30/2026.
07330M	AB	3	TRUIST BANK.....	.....	.....	..	.....2	1.G FE.....	.....	1,998,660	112.265	2,245,302	2,000,000	1,999,367	.....	.....121	.....	.....	.....3.625	3.632	MS.....	21,146	72,500	09/09/2015.	09/16/2025.
081437	AR	6	BEMIS COMPANY INC.....	.....	.....	..	.....1,2	2.B FE.....	.....	993,530	102.118	1,021,182	1,000,000	999,428	.....	.....500	.....	.....	.....4.500	4.575	AO.....	9,500	22,500	09/27/2011.	10/15/2021.
084423	AC	6	W. R. BERKLEY CORP.....	.....	.....	..	.....	2.A FE.....	.....	977,505	107.951	1,079,505	1,000,000	997,177	.....	.....2,585	.....	.....	.....8.700	9.001	JJ.....	43,500	87,000	06/08/2009.	01/01/2022.
084659	AS	0	BERKSHIRE HATHAWAY ENERGY CO.....	.....	.....	..	.....1,2	1.G FE.....	.....	1,997,420	113.418	2,268,354	2,000,000	1,997,826	.....	.....406	.....	.....	.....4.050	4.078	AO.....	17,100	45,225	03/20/2020.	04/15/2025.
084659	AU	5	BERKSHIRE HATHAWAY ENERGY CO.....	.....	.....	..	.....1,2	1.G FE.....	.....	999,840	118.087	1,180,867	1,000,000	999,992	.....	.....152	.....	.....	.....3.700	3.700	JJ.....	28,161	.....	03/25/2020.	07/15/2030.
084670	BS	6	BERKSHIRE HATHAWAY INC.....	.....	.....	..	.....1,2	1.C FE.....	.....	1,998,120	111.760	2,235,192	2,000,000	1,998,993	.....	.....176	.....	.....	.....3.125	3.136	MS.....	18,403	62,500	03/08/2016.	03/15/2026.
09256B	AD	9	BLACKSTONE HOLDINGS FINANCE CO LLC.....	.....	.....	..	.....1	1.E FE.....	.....	3,124,710	108.615	3,258,438	3,000,000	3,033,344	.....	.....(14,728)	.....	.....	.....4.750	4.197	FA.....	53,833	142,500	12/12/2013.	02/15/2023.
09256B	AJ	6	BLACKSTONE HOLDINGS FINANCE CO LLC.....	.....	.....	..	.....1,2	1.E FE.....	.....	995,920	110.744	1,107,442	1,000,000	997,132	.....	.....376	.....	.....	.....3.150	3.198	AO.....	7,788	31,500	09/25/2017.	10/02/2027.
09256B	AL	1	BLACKSTONE HOLDINGS FINANCE CO LLC.....	.....	.....	..	.....1,2	1.E FE.....	.....	1,974,680	107.564	2,151,286	2,000,000	1,977,489	.....	.....2,180	.....	.....	.....2.500	2.641	JJ.....	23,750	41,667	09/03/2019.	01/10/2030.
093662	AG	9	BLOCK FINANCIAL LLC.....	.....	.....	..	.....1,2	2.C FE.....	.....	3,988,000	114.253	4,570,104	4,000,000	3,993,785	.....	.....1,126	.....	.....	.....5.250	5.287	AO.....	52,500	210,000	09/25/2015.	10/01/2025.
096630	AG	3	BOARDWALK PIPELINES LP.....	.....	.....	..	.....1,2	2.C FE.....	.....	999,130	114.522	1,145,217	1,000,000	999,248	.....	.....72	.....	.....	.....4.800	4.811	MN.....	7,733	48,000	04/30/2019.	05/03/2029.
097023	CP	8	BOEING CO.....	.....	.....	..	.....1,2	2.C FE.....	.....	2,032,290	101.436	2,028,716	2,000,000	2,029,905	.....	.....(1,726)	.....	.....	.....3.250	3.116	FA.....	27,083	65,181	08/07/2019.	02/01/2035.
09778P	AA	3	BON SECOURS MERCY HEALTH INC.....	.....	.....	..	.....1,2	1.E FE.....	.....	3,000,000	113.154	3,394,608	3,000,000	3,000,000	.....	.....	.....	.....	.....3.464	3.460	JD.....	8,660	65,239	04/08/2020.	06/01/2030.
10112R	AS	3	BOSTON PROPERTIES LP.....	.....	.....	..	.....1,2	2.A FE.....	.....	992,600	100.375	1,003,754	1,000,000	999,688	.....	.....823	.....	.....	.....4.125	4.211	MN.....	5,271	41,250	11/08/2010.	05/15/2021.
10510K	AC	1	BRAMBLES USA INC.....	.....	.....	..	.....1,2	2.A FE.....	.....	1,995,140	112.401	2,248,010	2,000,000	1,997,488	.....	.....464	.....	.....	.....4.125	4.154	AO.....	15,583	82,500	10/19/2015.	10/23/2025.

SCHEDULE D - PART 1

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

1		2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9				12	13	14	15	16	17	18	19	20	21	22
					NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol			Rate Used to Obtain Fair Value	Fair Value				Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification		Description	Code	Bond CHAR		Actual Cost				Par Value	Book/Adjusted Carrying Value												
107015	AA	7			2.B FE	2,000,000	105.051	2,101,017	2,000,000	2,000,000							5.200	5.200	JD	289	104,000	12/29/2014.	12/30/2024.
10922N	AC	7		1.2	2.B FE	1,120,070	108.288	1,213,913	1,121,000	1,120,367		85					3.700	3.710	JD	1,037	94,017	06/15/2017.	06/22/2027.
110122	CP	1		1.2	1.F FE	991,750	115.392	1,153,919	1,000,000	992,954		710					3.400	3.496	JJ	14,639	40,611	05/07/2019.	07/26/2029.
11134L	AH	2		1.2	2.C FE	2,986,740	112.419	3,372,579	3,000,000	2,991,403		1,239					3.875	3.929	JJ	53,604	116,250	01/11/2017.	01/15/2027.
11135F	BD	2		1.2	2.C FE	4,977,750	121.141	6,057,035	5,000,000	4,979,444		1,694					5.000	5.056	AO	52,778	129,167	04/06/2020.	04/15/2030.
112585	AH	7	C	1.2	1.G FE	2,000,000	110.638	2,212,764	2,000,000	2,000,000							4.000	4.000	JJ	36,889	80,000	01/12/2015.	01/15/2025.
11271L	AC	6	C	1.2	1.G FE	4,982,700	114.459	5,722,950	5,000,000	4,987,244		1,538					3.900	3.942	JJ	84,500	195,000	01/11/2018.	01/25/2028.
11271L	AE	2	C	1.2	1.G FE	2,997,090	119.699	3,590,976	3,000,000	2,997,285		195					4.350	4.362	AO	27,550	67,425	04/07/2020.	04/15/2030.
11271R	AA	7		1.2	1.G FE	997,420	109.754	1,097,544	1,000,000	998,768		349					4.000	4.041	AO	10,000	40,000	03/07/2017.	04/01/2024.
114259	AN	4		1.2	1.G FE	2,000,000	111.643	2,232,864	2,000,000	2,000,000							3.407	3.406	MS	21,010	68,140	03/07/2016.	03/10/2026.
120568	BA	7		1.2	2.C FE	1,997,560	110.369	2,207,378	2,000,000	1,998,598		400					4.350	4.374	MS	25,617	87,000	09/04/2018.	03/15/2024.
12189L	AT	8		1.2	1.G FE	997,710	109.520	1,095,195	1,000,000	999,099		228					3.400	3.426	MS	11,333	34,000	08/11/2014.	09/01/2024.
124857	AT	0		1.2	2.B FE	1,980,540	112.432	2,248,640	2,000,000	1,986,280		1,670					3.375	3.485	FA	25,500	67,500	06/26/2017.	02/15/2028.
124857	AX	1		1.2	2.B FE	1,966,000	114.053	2,281,054	2,000,000	1,974,753		2,886					3.700	3.898	JD	6,167	74,000	11/13/2017.	06/01/2028.
12505B	AD	2		1.2	2.A FE	1,984,800	118.000	2,360,000	2,000,000	1,991,721		1,378					4.875	4.967	MS	32,500	97,500	08/06/2015.	03/01/2026.
12527G	AH	6		1	2.C FE	993,850	118.393	1,183,929	1,000,000	996,079		566					4.500	4.576	JD	3,750	45,000	11/10/2016.	12/01/2026.
125523	AH	3		1.2	2.B FE	1,997,340	120.504	2,410,080	2,000,000	1,998,127		198					4.375	4.389	AO	18,472	87,500	09/06/2018.	10/15/2028.
125523	BZ	2		1.2	2.B FE	2,984,010	115.914	3,477,429	3,000,000	2,991,239		1,681					4.500	4.564	FA	47,250	135,000	02/22/2016.	02/25/2026.
125523	CB	4		1.2	2.B FE	999,590	112.298	1,122,976	1,000,000	999,798		69					3.400	3.404	MS	11,333	34,000	06/29/2016.	03/01/2027.
12563D	AA	3	C	2	1.F FE	1,988,920	106.092	2,121,840	2,000,000	1,990,215		985					2.750	2.814	MS	17,569	55,000	09/03/2019.	09/06/2029.
12572Q	AG	0		1.2	1.D FE	1,996,220	109.454	2,189,086	2,000,000	1,998,317		371					3.000	3.021	MS	17,667	60,000	03/04/2015.	03/15/2025.
126117	AT	7		1.2	2.B FE	3,016,110	117.142	3,514,260	3,000,000	3,009,082		(1,591)					4.500	4.432	MS	45,000	135,000	02/22/2016.	03/01/2026.
12626P	AL	7		1	2.A FE	1,048,950	100.148	1,001,478	1,000,000	1,000,244		(6,318)					5.750	5.093	JJ	26,514	57,500	07/07/2011.	01/15/2021.
126650	AW	0		4	2.B FE	634,805	109.712	696,459	634,805	634,828		15					5.298	5.355	MON	1,962	33,630	12/09/2004.	01/11/2027.
126650	CX	6		1.2	2.B FE	2,957,820	118.994	3,569,814	3,000,000	2,968,024		3,678					4.300	4.474	MS	34,400	129,000	03/06/2018.	03/25/2028.
126650	DG	2		1.2	2.B FE	990,970	112.676	1,126,759	1,000,000	992,043		784					3.250	3.357	FA	12,278	32,500	08/08/2019.	08/15/2029.
133131	AS	1		1.2	1.G FE	1,977,560	109.128	2,182,560	2,000,000	1,994,326		2,124					4.875	4.999	JD	4,333	97,500	05/31/2011.	06/15/2023.
133131	AW	2		1.2	1.G FE	998,930	118.788	1,187,875	1,000,000	999,192		87					4.100	4.112	AO	8,656	41,000	10/02/2018.	10/15/2028.
133131	AX	0		1.2	1.G FE	997,510	112.515	1,125,153	1,000,000	997,851		217					3.150	3.179	JJ	15,750	32,725	06/06/2019.	07/01/2029.
133434	AA	8		1.2	1.G FE	1,000,000	109.956	1,099,555	1,000,000	1,000,000							2.902	2.902	JJ	13,381	17,090	12/05/2019.	07/15/2031.
136385	AX	9	C	1.2	2.B FE	1,993,920	112.125	2,242,500	2,000,000	1,995,880		556					3.850	3.887	JD	6,417	77,000	05/23/2017.	06/01/2027.
13645R	AK	0	C	1.2	2.A FE	1,991,500	107.629	2,152,584	2,000,000	1,998,201		762					4.450	4.493	MS	26,206	89,000	09/20/2010.	03/15/2023.
14040H	BG	9		2	2.B FE	997,540	109.014	1,090,142	1,000,000	998,911		245					3.200	3.229	FA	12,978	32,000	02/02/2015.	02/05/2025.
14040H	BJ	3		2	2.C FE	4,999,600	113.331	5,666,530	5,000,000	4,999,967		6					4.200	4.200	AO	36,167	210,000	10/26/2015.	10/29/2025.
14040H	BK	0		2	2.C FE	4,907,350	112.849	5,642,465	5,000,000	4,941,885		9,100					3.750	3.984	JJ	79,688	187,500	01/19/2017.	07/28/2026.
14149Y	BE	7		1.2	2.B FE	1,998,560	112.866	2,257,324	2,000,000	1,999,288		136					3.750	3.758	MS	22,083	75,000	06/16/2015.	09/15/2025.
141781	G#	5			1.F	369,808	107.513	339,515	315,789	325,880		(3,653)					7.280	5.884	JD	64	22,989	10/29/2004.	06/30/2023.
142339	AH	3		1.2	2.B FE	1,992,020	113.517	2,270,340	2,000,000	1,994,253		715					3.750	3.798	JD	6,250	75,000	11/13/2017.	12/01/2027.
142339	AJ	9		1.2	2.B FE	1,975,120	106.703	2,134,054	2,000,000	1,976,961		1,841					2.750	2.894	MS	18,333	27,958	02/13/2020.	03/01/2030.
14309U	AA	0		1	2.A FE	535,818	106.368	570,134	536,000	535,965		16					3.875	3.878	FA	8,654	20,770	01/15/2013.	02/01/2023.

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Tem- porary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
E10.10	14314D AA 1	CARLYLE FINANCE SUBSIDIARY LLC.....	.....	..	1.2	2.A FE.....	1,996,820	109.444	2,188,876	2,000,000	1,997,170	.....	.....274	.....	.....	.....3.500	3.519	MS.....	19,833	70,000	09/05/2019.	09/19/2029.
	149123 CC 3	CATERPILLAR INC.....	.....	..	1.2	1.G FE.....	999,830	109.140	1,091,396	1,000,000	999,956	.....	.....12	.....	.....	.....3.400	3.401	MN.....	4,344	34,000	05/05/2014.	05/15/2024.
	14916R AC 8	COMMONSPIRIT HEALTH.....	.....	..	1	2.A FE.....	1,994,680	104.632	2,092,640	2,000,000	1,998,896	.....	.....579	.....	.....	.....2.950	2.981	MN.....	9,833	59,000	10/25/2012.	11/01/2022.
	161175 AY 0	CHARTER COMMUNICATIONS OPERATING LLC.....	.....	..	1.2	2.C FE.....	2,000,000	116.207	2,324,134	2,000,000	2,000,000	.....	.....	.....	.....	.....4.908	4.907	JJ.....	43,081	98,160	07/09/2015.	07/23/2025.
	166754 AW 1	CHEVRON PHILLIPS CHEMICAL COMPANY LLC.....	.....	..	1.2	2.A FE.....	1,999,840	117.396	2,347,914	2,000,000	1,999,843	.....	.....3	.....	.....	.....5.125	5.127	AO.....	25,625	49,542	03/24/2020.	04/01/2025.
	166764 AH 3	CHEVRON CORP.....	SD..	..	1.2	1.C FE.....	750,000	106.132	795,990	750,000	750,000	.....	.....	.....	.....	.....3.191	3.190	JD.....	465	23,933	06/17/2013.	06/24/2023.
	166764 AH 3	CHEVRON CORP.....	.....	..	1.2	1.C FE.....	1,250,000	106.132	1,326,650	1,250,000	1,250,000	.....	.....	.....	.....	.....3.191	3.191	JD.....	776	39,888	06/17/2013.	06/24/2023.
	171232 AE 1	CHUBB INA HOLDINGS INC.....	.....	..	1	1.G FE.....	1,312,810	144.693	1,446,934	1,000,000	1,214,379	.....	.....(15,190)	.....	.....	.....6.800	4.309	MN.....	8,689	68,000	08/01/2014.	11/15/2031.
	17252M AN 0	CINTAS CORPORATION NO 2.....	.....	..	1.2	1.G FE.....	996,160	115.117	1,151,173	1,000,000	997,493	.....	.....351	.....	.....	.....3.700	3.745	AO.....	9,250	37,000	03/09/2017.	04/01/2027.
	17275R BC 5	CISCO SYSTEMS INC.....	.....	..	1	1.E FE.....	2,997,720	111.392	3,341,769	3,000,000	2,998,792	.....	.....214	.....	.....	.....2.950	2.947	FA.....	30,238	88,500	02/22/2016.	02/28/2026.
	172967 GK 1	CITIGROUP INC.....	.....	..	2	2.B FE.....	1,000,000	105.509	1,055,088	1,000,000	1,000,000	.....	.....	.....	.....	.....4.050	4.049	JJ.....	16,988	40,500	02/05/2013.	07/30/2022.
	172967 GT 2	CITIGROUP INC.....	.....	..	2	2.B FE.....	994,570	106.968	1,069,677	1,000,000	998,552	.....	.....576	.....	.....	.....3.500	3.564	MN.....	4,472	35,000	05/07/2013.	05/15/2023.
	172967 HB 0	CITIGROUP INC.....	.....	..	2	2.B FE.....	3,000,000	119.690	3,590,706	3,000,000	3,000,000	.....	.....	.....	.....	.....5.500	5.498	MS.....	49,500	165,000	09/10/2013.	09/13/2025.
	172967 KU 4	CITIGROUP INC.....	.....	..	2	2.B FE.....	7,911,940	116.168	9,293,448	8,000,000	7,938,264	.....	.....6,769	.....	.....	.....4.125	4.245	JJ.....	143,000	330,000	01/17/2017.	07/25/2028.
	174610 AV 7	CITIZENS FINANCIAL GROUP INC.....	.....	..	2	2.B FE.....	6,000,000	105.568	6,334,056	6,000,000	6,000,000	.....	.....	.....	.....	.....2.638	2.638	MS.....	40,010	.....	09/30/2020.	09/30/2032.
	177376 AE 0	CITRIX SYSTEMS INC.....	.....	..	1.2	2.B FE.....	3,991,280	117.000	4,680,000	4,000,000	3,993,774	.....	.....752	.....	.....	.....4.500	4.526	JD.....	15,000	180,000	11/13/2017.	12/01/2027.
	19123M AB 9	COCA-COLA EUROPEAN PARTNERS PLC.....	.....	C	1.2	2.A FE.....	982,460	100.802	1,008,016	1,000,000	998,420	.....	.....2,429	.....	.....	.....3.250	3.505	FA.....	11,917	32,500	08/16/2011.	08/19/2021.
	19567P AH 2	COLONIAL GAS CO.....	.....	..	1	1.F FE.....	1,713,120	128.328	1,924,914	1,500,000	1,611,841	.....	.....(15,429)	.....	.....	.....7.120	5.845	FA.....	40,347	106,800	01/22/2003.	04/07/2028.
	195869 AP 7	COLONIAL PIPELINE CO.....	.....	..	1.2	1.G FE.....	1,994,520	112.280	2,245,598	2,000,000	1,997,223	.....	.....525	.....	.....	.....3.750	3.782	AO.....	18,750	75,000	09/16/2015.	10/01/2025.
	19828J AA 6	COLUMBIA PROPERTY TRUST OPERATING PARTNE.....	.....	..	1.2	2.B FE.....	998,590	105.279	1,052,786	1,000,000	999,382	.....	.....131	.....	.....	.....4.150	4.166	AO.....	10,375	41,500	03/09/2015.	04/01/2025.
	19828J AB 4	COLUMBIA PROPERTY TRUST OPERATING PARTNE.....	.....	..	1.2	2.B FE.....	996,260	104.502	1,045,015	1,000,000	997,758	.....	.....353	.....	.....	.....3.650	3.695	FA.....	13,789	36,500	08/03/2016.	08/15/2026.
	20030N BP 5	COMCAST CORP.....	.....	..	1.2	1.G FE.....	1,052,190	126.768	1,267,677	1,000,000	1,043,534	.....	.....(2,257)	.....	.....	.....4.400	3.994	FA.....	16,622	44,000	11/15/2016.	08/15/2035.
	20030N CT 6	COMCAST CORP.....	.....	..	1.2	1.G FE.....	1,999,000	119.696	2,393,914	2,000,000	1,999,307	.....	.....74	.....	.....	.....4.150	4.155	AO.....	17,522	83,000	10/02/2018.	10/15/2028.
	20030N DG 3	COMCAST CORP.....	.....	..	1.2	1.G FE.....	1,996,460	114.966	2,299,328	2,000,000	1,996,696	.....	.....236	.....	.....	.....3.400	3.421	AO.....	17,000	34,756	03/24/2020.	04/01/2030.
	200339 DX 4	COMERICA BANK.....	.....	..	2	2.A FE.....	2,981,910	112.442	3,373,248	3,000,000	2,991,177	.....	.....1,936	.....	.....	.....4.000	4.074	JJ.....	51,333	120,000	07/22/2015.	07/27/2025.
	200340 AQ 0	COMERICA INC.....	.....	..	2	2.B FE.....	1,995,600	112.437	2,248,738	2,000,000	1,997,742	.....	.....358	.....	.....	.....3.800	3.823	JJ.....	33,567	76,000	07/17/2014.	07/22/2026.
	20453K AA 3	BBVA USA.....	.....	..	2	2.B FE.....	1,980,380	112.130	2,242,596	2,000,000	1,990,734	.....	.....1,955	.....	.....	.....3.875	3.994	AO.....	17,438	77,500	04/07/2015.	04/10/2025.
	20826F AQ 9	CONOCOPHILLIPS CO.....	.....	..	1.2	1.F FE.....	2,998,800	117.403	3,522,093	3,000,000	2,999,492	.....	.....84	.....	.....	.....4.950	4.954	MS.....	43,725	148,500	03/03/2016.	03/15/2026.
	212168 AA 6	CONTINENTAL WIND LLC.....	.....	..	1	2.B FE.....	1,351,275	116.167	1,569,729	1,351,275	1,351,275	.....	.....	.....	.....	.....6.000	5.995	FA.....	27,251	81,076	09/23/2013.	02/28/2033.
	21684A AA 4	COOPERATIEVE RABOBANK UA.....	.....	C	2	2.A FE.....	991,860	111.265	1,112,645	1,000,000	997,250	.....	.....861	.....	.....	.....4.625	4.727	JD.....	3,854	46,250	11/25/2013.	12/01/2023.
	21684A AF 3	COOPERATIEVE RABOBANK UA.....	.....	C	2	2.A FE.....	971,480	112.845	1,128,447	1,000,000	982,010	.....	.....2,829	.....	.....	.....3.750	4.116	JJ.....	16,667	37,500	01/19/2017.	07/21/2026.
	21685W DF 1	COOPERATIEVE RABOBANK UA.....	.....	C	2	2.A FE.....	998,690	106.188	1,061,878	1,000,000	999,737	.....	.....134	.....	.....	.....3.950	3.965	MN.....	5,706	39,500	11/02/2012.	11/09/2022.
	21688A AE 2	COOPERATIEVE RABOBANK UA (NEW YORK BRANC.....	.....	..	1	1.D FE.....	2,995,950	112.000	3,360,003	3,000,000	2,998,108	.....	.....394	.....	.....	.....3.375	3.391	MN.....	11,250	101,250	05/14/2015.	05/21/2025.
	225401 AC 2	CREDIT SUISSE GROUP AG.....	C	.....	1.2	2.A FE.....	2,000,000	115.607	2,312,132	2,000,000	2,000,000	.....	.....	.....	.....	.....4.282	4.282	JJ.....	40,917	85,640	01/04/2017.	01/09/2028.
	22546D AA 4	CREDIT SUISSE AG.....	.....	C	2	2.B FE.....	2,000,000	112.782	2,255,642	2,000,000	2,000,000	.....	.....	.....	.....	.....6.500	6.498	FA.....	51,639	130,000	08/01/2013.	08/08/2023.
	22546Q AP 2	CREDIT SUISSE AG (NEW YORK BRANCH).....	.....	..	1	1.F FE.....	1,988,720	110.885	2,217,704	2,000,000	1,995,411	.....	.....1,145	.....	.....	.....3.625	3.692	MS.....	22,556	72,500	09/04/2014.	09/09/2024.
	22822R BD 1	CROCAS 2015-2 C25 - RMBS.....	.....	..	1	1.F FE.....	3,000,000	107.489	3,224,670	3,000,000	3,000,002	.....	.....(1)	.....	.....	.....3.663	3.663	MON.....	4,884	109,890	04/30/2015.	05/15/2045.
	22966R AD 8	CUBESMART LP.....	.....	..	1.2	2.B FE.....	995,040	110.016	1,100,158	1,000,000	997,041	.....	.....471	.....	.....	.....3.125	3.183	MS.....	10,417	31,250	08/08/2016.	09/01/2026.
	22966R AF 3	CUBESMART LP.....	.....	..	1.2	2.B FE.....	996,230	109.225	1,092,245	1,000,000	996,595	.....	.....311	.....	.....	.....3.000	3.043	FA.....	11,333	25,333	10/08/2019.	02/15/2030.

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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
229899	AB	5	CULLEN/FROST BANKERS INC.....	.....	.....2	2.A FE.....	1,995,540	115.074	2,301,486	2,000,000	1,997,100	.....	.....397	.....	.....	.....	.....4.500	4.527	MS.....	26,000	90,000	03/10/2017.	03/17/2027.	
23355L	AA	4	DXC TECHNOLOGY CO.....	.....	.....1	2.C FE.....	996,810	105.190	1,051,895	1,000,000	999,381	.....	.....344	.....	.....	.....	.....4.450	4.488	MS.....	13,103	44,500	09/11/2012.	09/18/2022.	
23355L	AD	8	DXC TECHNOLOGY CO.....	.....	.....1,2	2.B FE.....	1,997,880	113.924	2,278,474	2,000,000	1,998,709	.....	.....173	.....	.....	.....	.....4.750	4.762	AO.....	20,056	95,000	03/13/2017.	04/15/2027.	
233835	AQ	0	DAIMLER FINANCE NORTH AMERICA LLC.....	.....	.....	2.A FE.....	4,429,920	157.866	4,735,989	3,000,000	4,059,683	.....	.....(83,432)	.....	.....	.....	.....8.500	4.162	JJ.....	115,458	255,000	03/10/2016.	01/18/2031.	
233851	AF	1	DAIMLER FINANCE NORTH AMERICA LLC.....	.....	.....1	2.A FE.....	990,350	102.398	1,023,980	1,000,000	999,206	.....	.....1,098	.....	.....	.....	.....3.875	3.991	MS.....	11,410	38,750	09/07/2011.	09/15/2021.	
233851	BJ	2	DAIMLER FINANCE NORTH AMERICA LLC.....	.....	.....1	2.A FE.....	1,980,780	108.329	2,166,588	2,000,000	1,992,391	.....	.....1,966	.....	.....	.....	.....3.250	3.364	FA.....	27,083	65,000	07/24/2014.	08/01/2024.	
233851	CU	6	DAIMLER FINANCE NORTH AMERICA LLC.....	.....	.....1	2.A FE.....	1,991,960	111.446	2,228,912	2,000,000	1,994,842	.....	.....758	.....	.....	.....	.....3.450	3.498	JJ.....	33,542	69,000	01/03/2017.	01/06/2027.	
233851	DW	1	DAIMLER FINANCE NORTH AMERICA LLC.....	.....	.....1	2.A FE.....	1,992,320	110.437	2,208,746	2,000,000	1,993,242	.....	.....673	.....	.....	.....	.....3.100	3.145	FA.....	23,422	62,000	08/12/2019.	08/15/2029.	
244199	BJ	3	DEERE & CO.....	.....	.....1,2	1.F FE.....	2,994,330	114.120	3,423,591	3,000,000	2,994,729	.....	.....399	.....	.....	.....	.....3.100	3.122	AO.....	19,633	50,375	03/25/2020.	04/15/2030.	
24422E	SP	5	JOHN DEERE CAPITAL CORP.....	.....	.....	1.F FE.....	1,998,480	109.612	2,192,246	2,000,000	1,999,436	.....	.....152	.....	.....	.....	.....3.350	3.359	JD.....	3,536	67,000	06/09/2014.	06/12/2024.	
24703D	BB	6	DELL INTERNATIONAL LLC.....	.....	.....1,2	2.C FE.....	998,630	120.168	1,201,683	1,000,000	998,704	.....	.....74	.....	.....	.....	.....5.850	5.883	JJ.....	26,975	15,600	04/03/2020.	07/15/2025.	
24703D	BC	4	DELL INTERNATIONAL LLC.....	.....	.....1,2	2.C FE.....	997,620	123.950	1,239,501	1,000,000	997,711	.....	.....91	.....	.....	.....	.....6.100	6.143	JJ.....	28,128	16,267	04/03/2020.	07/15/2027.	
25272K	AK	9	DELL INTERNATIONAL LLC.....	.....	.....1,2	2.C FE.....	2,128,990	121.864	2,437,286	2,000,000	2,079,437	.....	.....(12,991)	.....	.....	.....	.....6.020	5.141	JD.....	5,351	120,400	11/15/2016.	06/15/2026.	
25389J	AR	7	DIGITAL REALTY TRUST LP.....	.....	.....1,2	2.B FE.....	1,998,480	114.758	2,295,168	2,000,000	1,998,996	.....	.....131	.....	.....	.....	.....3.700	3.709	FA.....	27,956	74,000	08/02/2017.	08/15/2027.	
25389J	AU	0	DIGITAL REALTY TRUST LP.....	.....	.....1,2	2.B FE.....	998,230	114.445	1,144,454	1,000,000	998,477	.....	.....151	.....	.....	.....	.....3.600	3.621	JJ.....	18,000	37,700	06/10/2019.	07/01/2029.	
254010	AD	3	DIGNITY HEALTH.....	.....	.....1	2.A FE.....	1,000,000	108.751	1,087,508	1,000,000	1,000,000	.....	.....	.....	.....	.....	.....3.812	3.811	MN.....	6,353	38,120	10/07/2014.	11/01/2024.	
25432G	AC	3	DIME COMMUNITY BANCSHARES INC.....	.....	.....2,5	2.C FE.....	2,000,000	99.782	1,995,636	2,000,000	2,000,019	.....	.....(13)	.....	.....	.....	.....4.500	4.499	JD.....	4,000	90,000	06/08/2017.	06/15/2027.	
25466A	AJ	0	DISCOVER BANK.....	.....	.....2	2.B FE.....	998,910	111.636	1,116,356	1,000,000	999,361	.....	.....102	.....	.....	.....	.....3.450	3.463	JJ.....	14,758	34,500	07/21/2016.	07/27/2026.	
25466A	AP	6	DISCOVER BANK.....	.....	.....2	2.B FE.....	1,997,000	119.529	2,390,580	2,000,000	1,997,681	.....	.....246	.....	.....	.....	.....4.650	4.668	MS.....	27,900	93,000	09/10/2018.	09/13/2028.	
254687	DD	5	WALT DISNEY CO.....	.....	.....1,2	2.A FE.....	1,024,660	113.153	1,131,527	1,000,000	1,018,213	.....	.....(3,650)	.....	.....	.....	.....3.700	3.265	AO.....	7,811	37,000	03/20/2019.	10/15/2025.	
254687	FP	6	WALT DISNEY CO.....	.....	.....1	1.G FE.....	1,997,800	115.241	2,304,826	2,000,000	1,998,017	.....	.....217	.....	.....	.....	.....3.700	3.718	MS.....	20,144	37,000	03/19/2020.	03/23/2027.	
254687	FQ	4	WALT DISNEY CO.....	.....	.....1	1.G FE.....	1,994,400	119.063	2,381,268	2,000,000	1,994,762	.....	.....362	.....	.....	.....	.....3.800	3.834	MS.....	20,900	37,789	03/19/2020.	03/22/2030.	
25468P	CN	4	TWDC ENTERPRISES 18 CORP.....	.....	.....1	2.A FE.....	987,170	101.460	1,014,600	1,000,000	999,090	.....	.....1,424	.....	.....	.....	.....2.750	2.898	FA.....	10,313	27,500	08/17/2011.	08/16/2021.	
254709	AM	0	DISCOVER FINANCIAL SERVICES.....	.....	.....2	2.C FE.....	2,997,330	115.145	3,454,335	3,000,000	2,998,325	.....	.....237	.....	.....	.....	.....4.100	4.110	FA.....	48,517	123,000	02/06/2017.	02/09/2027.	
25470D	AR	0	DISCOVERY COMMUNICATIONS LLC.....	.....	.....1,2	2.C FE.....	1,992,860	114.387	2,287,732	2,000,000	1,994,861	.....	.....605	.....	.....	.....	.....3.950	3.991	MS.....	22,164	79,000	09/07/2017.	03/20/2028.	
25746U	DG	1	DOMINION ENERGY INC.....	.....	.....1,2	2.B FE.....	1,979,900	113.700	2,273,996	2,000,000	1,981,173	.....	.....1,273	.....	.....	.....	.....3.375	3.495	AO.....	16,875	33,375	03/31/2020.	04/01/2030.	
26078J	AD	2	DUPONT DE NEMOURS INC.....	.....	.....1,2	2.A FE.....	2,000,000	122.391	2,447,816	2,000,000	2,000,033	.....	.....(3)	.....	.....	.....	.....4.725	4.725	MN.....	12,075	94,500	11/14/2018.	11/15/2028.	
26441Y	BB	2	DUKE REALTY PARTNERSHIP LTD.....	.....	.....1,2	2.A FE.....	989,260	117.963	1,179,629	1,000,000	991,411	.....	.....931	.....	.....	.....	.....4.000	4.131	MS.....	11,778	40,000	09/04/2018.	09/15/2028.	
26442E	AD	2	DUKE ENERGY OHIO INC.....	.....	.....1,2	1.F FE.....	1,999,340	107.998	2,159,956	2,000,000	1,999,843	.....	.....55	.....	.....	.....	.....3.800	3.803	MS.....	25,333	76,000	09/03/2013.	09/01/2023.	
268317	AU	8	ELECTRICITE DE FRANCE SA.....	C	1,2	1.G FE.....	2,963,640	119.126	3,573,780	3,000,000	2,970,696	.....	.....3,096	.....	.....	.....	.....4.500	4.652	MS.....	37,500	135,000	09/18/2018.	09/21/2028.	
26874R	AE	8	ENI SPA.....	C	1	2.A FE.....	1,983,980	122.316	2,446,324	2,000,000	1,987,142	.....	.....1,352	.....	.....	.....	.....4.750	4.851	MS.....	28,764	95,000	09/05/2018.	09/12/2028.	
26875P	AK	7	EOG RESOURCES INC.....	.....	.....1,2	1.G FE.....	993,810	104.377	1,043,771	1,000,000	998,569	.....	.....624	.....	.....	.....	.....2.625	2.692	MS.....	7,729	26,250	09/05/2012.	03/15/2023.	
26884A	BD	4	ERP OPERATING LP.....	.....	.....1,2	1.G FE.....	1,989,340	110.533	2,210,662	2,000,000	1,994,907	.....	.....1,052	.....	.....	.....	.....3.375	3.438	JD.....	5,625	67,500	05/12/2015.	06/01/2025.	
26884A	BL	6	ERP OPERATING LP.....	.....	.....1,2	1.G FE.....	995,800	111.395	1,113,948	1,000,000	996,359	.....	.....370	.....	.....	.....	.....3.000	3.049	JJ.....	15,000	30,417	06/17/2019.	07/01/2029.	
26884A	BM	4	ERP OPERATING LP.....	.....	.....1,2	1.G FE.....	994,980	107.823	1,078,231	1,000,000	995,549	.....	.....427	.....	.....	.....	.....2.500	2.555	FA.....	9,444	24,167	08/20/2019.	02/15/2030.	
26884T	AD	4	ERAC USA FINANCE LLC.....	.....	.....1	2.A FE.....	1,990,720	102.528	2,050,566	2,000,000	1,999,319	.....	.....1,052	.....	.....	.....	.....4.500	4.556	FA.....	33,750	90,000	05/09/2011.	08/16/2021.	
268948	AA	4	EAGLE BANCORP INC.....	.....	.....	2.B FE.....	1,000,000	105.441	1,054,413	1,000,000	1,000,000	.....	.....	.....	.....	.....	.....5.750	5.748	MS.....	19,167	57,500	07/31/2014.	09/01/2024.	
268948	AB	2	EAGLE BANCORP INC.....	.....	.....2,5	2.B FE.....	1,000,000	100.180	1,001,800	1,000,000	1,000,001	.....	.....(2)	.....	.....	.....	.....5.000	4.998	FA.....	20,833	50,000	07/21/2016.	08/01/2026.	
278642	AL	7	EBAY INC.....	.....	.....1,2	2.A FE.....	2,996,970	108.847	3,265,404	3,000,000	2,998,838	.....	.....300	.....	.....	.....	.....3.450	3.462	FA.....	43,125	103,500	07/23/2014.	08/01/2024.	
278642	AU	7	EBAY INC.....	.....	.....1,2	2.A FE.....	999,170	113.843	1,138,428	1,000,000	999,448	.....	.....75	.....	.....	.....	.....3.600	3.610	JD.....	2,600	36,000	05/30/2017.	06/05/2027.	

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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
278865	BE	9	ECOLAB INC.....	.....	..	1.2	2.A FE.....	5,484,300	...127.510	6,375,495	5,000,000	5,452,507	.....	.....(31,793)	.....	.....	.....4.800	3.611	MS.....	64,667	120,000	03/27/2020.	03/24/2030.
285512	AD	1	ELECTRONIC ARTS INC.....	.....	..	1.2	2.A FE.....	3,986,760	...118.958	4,758,320	4,000,000	3,992,612	.....	.....1,234	.....	.....	.....4.800	4.841	MS.....	64,000	192,000	02/17/2016.	03/01/2026.
28932M	AA	3	ELM ROAD GENERATING STATION SUPERCRITICA.....	.....	..	1	1.F FE.....	1,240,329	...109.274	1,355,355	1,240,329	1,240,392	.....	.....(6)	.....	.....	.....5.209	5.206	FA.....	25,126	64,609	02/03/2010.	02/11/2030.
291011	BG	8	EMERSON ELECTRIC CO.....	.....	..	1.2	1.F FE.....	11,962,080	...110.634	13,276,116	12,000,000	11,982,010	.....	.....3,740	.....	.....	.....3.150	3.187	JD.....	31,500	378,000	05/18/2015.	06/01/2025.
292480	AK	6	ENABLE MIDSTREAM PARTNERS LP.....	.....	..	1.2	2.C FE.....	996,150	...100.201	1,002,014	1,000,000	997,473	.....	.....1,002,347	.....	.....	.....4.400	4.447	MS.....	12,956	44,000	03/06/2017.	03/15/2027.
29265W	AA	6	ENEL SPA.....	.....	C	2	2.C FE.....	991,830	...116.500	1,165,000	1,000,000	992,105	.....	.....7	.....	.....	.....8.750	8.818	MS.....	23,576	87,500	09/17/2013.	09/24/2073.
29273R	AY	5	ENERGY TRANSFER OPERATING LP.....	.....	..	1.2	2.C FE.....	991,810	...109.500	1,095,000	1,000,000	997,119	.....	.....844	.....	.....	.....4.900	5.002	FA.....	20,417	49,000	09/12/2013.	02/01/2024.
29273R	BG	3	ENERGY TRANSFER OPERATING LP.....	.....	..	1.2	2.C FE.....	2,978,250	...110.875	3,326,250	3,000,000	2,988,366	.....	.....1,995	.....	.....	.....4.750	4.838	JJ.....	65,708	142,500	06/18/2015.	01/15/2026.
29364W	AS	7	ENTERGY LOUISIANA LLC.....	.....	..	1.2	1.F FE.....	996,890	...108.626	1,086,262	1,000,000	999,078	.....	.....322	.....	.....	.....4.050	4.087	MS.....	13,500	40,500	08/19/2013.	09/01/2023.
29364W	AU	2	ENTERGY LOUISIANA LLC.....	.....	..	1.2	1.F FE.....	1,998,340	...109.591	2,191,814	2,000,000	1,999,287	.....	.....152	.....	.....	.....3.780	3.789	AO.....	18,900	75,600	06/24/2014.	04/01/2025.
29365P	AP	7	ENTERGY UTILITY AFFILIATES LLC.....	.....	..	1	1.F FE.....	2,997,600	...117.773	3,533,202	3,000,000	2,999,401	.....	.....140	.....	.....	.....5.590	5.596	AO.....	41,925	167,700	09/29/2009.	10/01/2024.
29365P	AR	3	ENTERGY UTILITY AFFILIATES LLC.....	.....	..	1.2	1.F FE.....	1,998,340	...110.809	2,216,178	2,000,000	1,999,287	.....	.....152	.....	.....	.....3.780	3.789	AO.....	18,900	75,600	06/24/2014.	04/01/2025.
29379V	BE	2	ENTERPRISE PRODUCTS OPERATING LLC.....	.....	..	1.2	2.A FE.....	1,993,620	...111.912	2,238,244	2,000,000	1,997,168	.....	.....624	.....	.....	.....3.750	3.787	FA.....	28,333	75,000	10/02/2014.	02/15/2025.
29379V	BH	5	ENTERPRISE PRODUCTS OPERATING LLC.....	.....	..	1.2	2.A FE.....	1,992,700	...113.062	2,261,230	2,000,000	1,996,169	.....	.....667	.....	.....	.....3.700	3.741	FA.....	27,956	74,000	05/04/2015.	02/15/2026.
29977G	AB	8	TIAA FSB HOLDINGS INC.....	.....	..	5	1.G FE.....	1,000,000	...100.156	1,001,556	1,000,000	1,000,000	.....	.....	.....	.....	.....6.000	6.001	MS.....	17,667	60,000	03/09/2016.	03/15/2026.
30040W	AF	5	EVERSOURCE ENERGY.....	.....	..	1.2	2.A FE.....	1,986,100	...119.619	2,392,370	2,000,000	1,988,334	.....	.....1,156	.....	.....	.....4.250	4.335	AO.....	21,250	85,000	12/10/2018.	04/01/2029.
30212P	AM	7	EXPEDIA GROUP INC.....	.....	..	1.2	2.C FE.....	995,350	...111.424	1,114,237	1,000,000	997,500	.....	.....418	.....	.....	.....5.000	5.056	FA.....	18,889	50,000	12/01/2015.	02/15/2026.
30231G	AT	9	EXXON MOBIL CORP.....	.....	..	1.2	1.C FE.....	3,000,000	...110.649	3,319,464	3,000,000	3,000,000	.....	.....	.....	.....	.....3.043	3.043	MS.....	30,430	91,290	02/29/2016.	03/01/2026.
30251B	AA	6	FMR LLC.....	.....	..	1	1.E FE.....	2,995,440	...103.934	3,118,026	3,000,000	2,999,637	.....	.....398	.....	.....	.....5.350	5.364	MN.....	20,508	160,500	10/28/2009.	11/15/2021.
30251B	AD	0	FMR LLC.....	.....	..	1	1.E FE.....	998,740	...134.327	1,343,272	1,000,000	999,137	.....	.....51	.....	.....	.....4.950	4.960	FA.....	20,625	49,500	01/29/2013.	02/01/2033.
30259J	AA	1	F.N.B. CORP.....	.....	..	2.5	2.B FE.....	2,000,000	...101.988	2,039,760	2,000,000	2,000,000	.....	.....	.....	.....	.....4.950	4.951	FA.....	37,675	99,000	02/11/2019.	02/14/2029.
307000	AA	7	FAMILY DOLLAR STORES INC.....	.....	..	1	2.B FE.....	994,940	...100.320	1,003,201	1,000,000	999,948	.....	.....602	.....	.....	.....5.000	5.063	FA.....	20,833	50,000	01/25/2011.	02/01/2021.
313747	AU	1	FEDERAL REALTY INVESTMENT TRUST.....	.....	..	1.2	1.G FE.....	990,180	...108.779	1,087,788	1,000,000	996,642	.....	.....1,019	.....	.....	.....3.950	4.069	JJ.....	18,214	39,500	12/04/2013.	01/15/2024.
31428X	BZ	8	FEDEX CORP.....	.....	..	1.2	2.B FE.....	4,987,900	...121.456	6,072,805	5,000,000	4,988,883	.....	.....983	.....	.....	.....4.250	4.279	MN.....	27,153	128,681	04/03/2020.	05/15/2030.
316041	CP	5	FIDELITY BK ATLANTA GA.....	.....	..	5	2.A FE.....	3,000,000	...108.548	3,256,441	3,000,000	3,000,008	.....	.....(2)	.....	.....	.....5.875	5.874	JD.....	14,688	176,250	05/29/2015.	05/31/2030.
31620M	AM	8	FIDELITY NATIONAL INFORMATION SERVICES I.....	.....	..	1.2	2.B FE.....	269,976	...109.981	298,048	271,000	270,608	.....	.....105	.....	.....	.....3.875	3.921	JD.....	758	10,501	05/27/2014.	06/05/2024.
31620M	BJ	4	FIDELITY NATIONAL INFORMATION SERVICES I.....	.....	..	1.2	2.B FE.....	998,260	...117.120	1,171,199	1,000,000	998,499	.....	.....150	.....	.....	.....3.750	3.771	MN.....	4,167	37,500	05/14/2019.	05/21/2029.
31620R	AF	2	FIDELITY NATIONAL FINANCIAL INC.....	.....	..	1	2.B FE.....	995,130	...107.877	1,078,769	1,000,000	999,038	.....	.....539	.....	.....	.....5.500	5.561	MS.....	18,333	55,000	08/21/2012.	09/01/2022.
31620R	AH	8	FIDELITY NATIONAL FINANCIAL INC.....	.....	..	1.2	2.B FE.....	1,985,040	...116.115	2,322,290	2,000,000	1,988,193	.....	.....1,268	.....	.....	.....4.500	4.593	FA.....	34,000	90,000	08/08/2018.	08/15/2028.
31677A	AB	0	FIFTH THIRD BANK NA (OHIO).....	.....	..	2	2.A FE.....	1,998,020	...113.151	2,263,024	2,000,000	1,998,943	.....	.....180	.....	.....	.....3.850	3.861	MS.....	22,672	77,000	03/10/2016.	03/15/2026.
31982Q	AX	7	FIRST COMMONWEALTH BANK.....	.....	..	2.5	2.C FE.....	2,000,000	...105.537	2,110,740	2,000,000	2,000,064	.....	.....(24)	.....	.....	.....4.875	4.874	JD.....	8,125	97,500	05/16/2018.	06/01/2028.
31982Q	AY	5	FIRST COMWLTH BK IND PA.....	.....	..	5	2.C FE.....	2,000,000	...103.531	2,070,613	2,000,000	2,000,119	.....	.....(13)	.....	.....	.....5.500	5.499	JD.....	9,167	110,000	05/16/2018.	06/01/2033.
320209	AA	7	FIRST FINANCIAL BANCORP.....	.....	..	2	2.B FE.....	3,000,000	...105.706	3,171,186	3,000,000	3,000,000	.....	.....	.....	.....	.....5.125	5.124	FA.....	53,813	153,750	08/20/2015.	08/25/2025.
320844	PD	9	HUNTINGTON NATIONAL BANK.....	.....	..	2	2.A FE.....	1,000,000	...114.427	1,144,265	1,000,000	1,000,000	.....	.....	.....	.....	.....4.270	4.269	MN.....	4,270	42,700	11/18/2014.	11/25/2026.
335720	AB	4	FIRST NATL NEB INC.....	.....	..	5	2.B FE.....	2,000,000	...100.074	2,001,487	2,000,000	2,000,085	.....	.....(35)	.....	.....	.....4.375	4.373	AO.....	21,875	87,500	03/13/2018.	04/01/2028.
33582V	AC	2	KEYCORP.....	.....	..	2	2.A FE.....	1,000,000	...106.263	1,062,629	1,000,000	1,000,000	.....	.....	.....	.....	.....7.250	7.248	JD.....	3,222	72,500	12/08/2011.	12/15/2021.
337738	AU	2	FISERV INC.....	.....	..	1.2	2.B FE.....	2,917,380	...114.168	3,425,049	3,000,000	2,923,285	.....	.....5,746	.....	.....	.....3.500	3.849	JJ.....	52,500	88,861	03/19/2020.	07/01/2029.
337915	AA	0	HUNTINGTON BANCSHARES INC.....	.....	..	2	2.A FE.....	999,680	...106.726	1,067,263	1,000,000	999,940	.....	.....27	.....	.....	.....4.350	4.353	FA.....	17,763	43,500	01/28/2013.	02/04/2023.
337930	AC	5	FLAGSTAR BANCORP INC.....	.....	..	1.2	2.A FE.....	999,990	...102.206	1,022,062	1,000,000	1,000,008	.....	.....(13)	.....	.....	.....6.125	6.124	JJ.....	28,243	61,250	06/29/2016.	07/15/2021.

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
33829T	AA	4	FIVE CORNERS FUNDING TRUST.....	.....	..	.....1	1.G FE.....	2,989,710	110.868	3,326,025	3,000,000	2,996,644	.....	.....1,074	.....	.....	.....4.419	4.461	MN.....	16,940	132,570	12/10/2013.	11/15/2023.
33938X	AB	1	FLEX LTD.....	.....	C	1.2	2.C FE.....	995,620	120.143	1,201,429	1,000,000	995,841	.....	.....221	.....	.....	.....4.875	4.931	MN.....	6,635	24,375	05/08/2020.	05/12/2030.
343873	AA	3	FLUSHING FINANCIAL CORP.....	.....	.....	.....2.5	2.C FE.....	2,000,000	100.887	2,017,732	2,000,000	2,000,021	.....	.....(21)	.....	.....	.....5.250	5.249	JD.....	4,667	105,000	12/07/2016.	12/15/2026.
347466	AE	4	FORT IRWIN LAND LLC.....	.....	.....	.....	1.F FE.....	1,880,366	116.997	2,335,657	1,996,344	1,918,234	.....	.....3,244	.....	.....	.....5.300	5.912	JD.....	4,703	105,787	11/01/2010.	12/15/2035.
34964C	AE	6	FORTUNE BRANDS HOME & SECURITY INC.....	.....	.....	.....1.2	2.B FE.....	998,300	110.693	1,106,934	1,000,000	998,493	.....	.....148	.....	.....	.....3.250	3.270	MS.....	9,569	32,681	09/09/2019.	09/15/2029.
35137L	AL	9	FOX CORP.....	.....	.....	.....1.2	2.B FE.....	1,995,980	113.362	2,267,246	2,000,000	1,996,232	.....	.....252	.....	.....	.....3.500	3.524	AO.....	16,139	35,194	03/31/2020.	04/08/2030.
354613	AK	7	FRANKLIN RESOURCES INC.....	.....	.....	.....1	1.F FE.....	1,996,540	108.875	2,177,506	2,000,000	1,998,447	.....	.....340	.....	.....	.....2.850	2.870	MS.....	14,408	57,000	03/25/2015.	03/30/2025.
35952F	AB	6	FT HUACHUCA YPG CMNTYS II LLC.....	.....	.....	.....1	2.A FE.....	1,259,055	121.412	1,420,013	1,169,582	1,205,310	.....	.....(4,636)	.....	.....	.....8.000	7.357	JD.....	4,159	93,144	10/19/2009.	12/15/2026.
361438	AB	0	GAMCO INVESTORS INC.....	.....	.....	.....1	3.A FE.....	2,000,000	100.186	2,003,716	2,000,000	2,000,000	.....	.....	.....	.....	.....5.875	5.873	JD.....	9,792	117,500	05/25/2011.	06/01/2021.
361448	AN	3	GATX CORP.....	.....	.....	.....1	2.B FE.....	1,981,000	105.670	2,113,396	2,000,000	1,996,667	.....	.....2,163	.....	.....	.....4.750	4.870	JD.....	4,222	95,000	06/05/2012.	06/15/2022.
361448	AQ	6	GATX CORP.....	.....	.....	.....1	2.B FE.....	988,940	106.833	1,068,331	1,000,000	997,133	.....	.....1,200	.....	.....	.....3.900	4.035	MS.....	9,858	39,000	03/14/2013.	03/30/2023.
361448	BF	9	GATX CORP.....	.....	.....	.....1.2	2.B FE.....	997,870	118.146	1,181,463	1,000,000	998,043	.....	.....173	.....	.....	.....4.000	4.025	JD.....	111	25,333	05/08/2020.	06/30/2030.
36160B	AA	3	ENGIE SA.....	.....	C	1	2.A FE.....	1,975,980	103.846	2,076,918	2,000,000	1,995,233	.....	.....2,585	.....	.....	.....2.875	3.014	AO.....	12,938	57,500	10/02/2012.	10/10/2022.
36164Q	6M	5	GE CAPITAL INTERNATIONAL FUNDING COMPANY.....	.....	C	1	2.B FE.....	760,663	111.107	829,969	747,000	754,174	.....	.....(1,344)	.....	.....	.....3.373	3.159	MN.....	3,220	25,196	10/26/2015.	11/15/2025.
36166N	AB	9	GE CAPITAL FUNDING LLC.....	.....	.....	.....1.2	2.A FE.....	1,000,000	117.599	1,175,990	1,000,000	1,000,000	.....	.....	.....	.....	.....4.400	4.400	MN.....	5,622	21,633	05/06/2020.	05/15/2030.
36298G	AA	7	GSPALO 2006-1 CTF - CMBS.....	.....	.....	.....4	1.G.....	1,489,607	111.033	1,617,310	1,456,606	1,473,787	.....	.....(1,015)	.....	.....	.....6.422	6.141	MON.....	5,717	93,542	08/25/2010.	10/09/2029.
37045X	BG	0	GENERAL MOTORS FINANCIAL COMPANY INC.....	.....	.....	.....1.2	2.C FE.....	1,992,780	117.704	2,354,074	2,000,000	1,995,922	.....	.....672	.....	.....	.....5.250	5.296	MS.....	35,000	105,000	02/25/2016.	03/01/2026.
375558	BM	4	GILEAD SCIENCES INC.....	.....	.....	.....1.2	2.A FE.....	2,964,230	110.393	3,311,799	3,000,000	2,977,185	.....	.....3,287	.....	.....	.....2.950	3.086	MS.....	29,500	88,500	11/15/2016.	03/01/2027.
37959G	AA	5	GLOBAL ATLANTIC (FIN) CO.....	.....	.....	.....1.2	2.C FE.....	1,996,600	110.077	2,201,546	2,000,000	1,977,692	.....	.....(9,822)	.....	.....	.....4.400	4.421	AO.....	18,578	89,956	09/30/2019.	10/15/2029.
38141E	C2	3	GOLDMAN SACHS GROUP INC.....	.....	.....	.....1.2	2.A FE.....	2,996,040	109.437	3,283,116	3,000,000	2,998,445	.....	.....405	.....	.....	.....3.850	3.866	JJ.....	55,504	115,500	06/30/2014.	07/08/2024.
38141G	RD	8	GOLDMAN SACHS GROUP INC.....	.....	.....	.....	2.A FE.....	697,788	106.569	745,982	700,000	699,484	.....	.....238	.....	.....	.....3.625	3.663	JJ.....	11,207	25,375	01/16/2013.	01/22/2023.
38141G	WL	4	GOLDMAN SACHS GROUP INC.....	.....	.....	.....1.2,5	2.A FE.....	1,000,000	115.226	1,152,263	1,000,000	1,000,000	.....	.....	.....	.....	.....3.691	3.691	JD.....	2,666	36,910	05/31/2017.	06/05/2028.
38141G	WQ	3	GOLDMAN SACHS GROUP INC.....	.....	.....	.....1.2,5	2.A FE.....	1,850,000	109.232	2,020,799	1,850,000	1,850,000	.....	.....	.....	.....	.....3.272	3.272	MS.....	15,469	60,532	09/26/2017.	09/29/2025.
38145G	AH	3	GOLDMAN SACHS GROUP INC.....	.....	.....	.....1.2	2.A FE.....	1,931,740	112.180	2,243,602	2,000,000	1,956,174	.....	.....6,522	.....	.....	.....3.500	3.921	MN.....	8,750	70,000	01/19/2017.	11/16/2026.
38173M	AA	0	GOLUB CAPITAL BDC INC.....	.....	.....	.....1.2	2.C FE.....	2,997,600	101.758	3,052,725	3,000,000	2,997,774	.....	.....174	.....	.....	.....3.375	3.399	AO.....	25,031	.....	09/29/2020.	04/15/2024.
391164	AF	7	EVERGY INC.....	.....	.....	.....1.2	2.B FE.....	1,022,910	105.536	1,055,361	1,000,000	1,003,440	.....	.....(2,645)	.....	.....	.....5.292	4.999	JD.....	2,352	52,920	03/19/2012.	06/15/2022.
391382	AB	4	GREAT-WEST LIFECO FINANCE (DELAWARE) LP.....	.....	.....	.....1.2	1.F FE.....	1,984,360	125.735	2,514,698	2,000,000	1,985,448	.....	.....297	.....	.....	.....4.150	4.196	JD.....	6,456	83,000	05/23/2017.	06/03/2047.
402740	AD	6	GULFSTREAM NATURAL GAS SYSTEM LLC.....	.....	.....	.....1.2	2.B FE.....	1,999,240	112.010	2,240,200	2,000,000	1,999,679	.....	.....60	.....	.....	.....4.600	4.604	MS.....	27,089	92,000	09/21/2015.	09/15/2025.
40414L	AL	3	HEALTHPEAK PROPERTIES INC.....	.....	.....	.....1.2	2.A FE.....	996,300	110.622	1,106,215	1,000,000	998,516	.....	.....374	.....	.....	.....3.875	3.919	FA.....	14,639	38,750	08/07/2014.	08/15/2024.
40414L	AM	1	HEALTHPEAK PROPERTIES INC.....	.....	.....	.....1.2	2.A FE.....	2,975,550	110.508	3,315,225	3,000,000	2,989,064	.....	.....2,450	.....	.....	.....3.400	3.497	FA.....	42,500	102,000	01/13/2015.	02/01/2025.
404280	AW	9	HSBC HOLDINGS PLC.....	.....	C	.....	1.F FE.....	1,997,100	115.259	2,305,186	2,000,000	1,998,425	.....	.....266	.....	.....	.....4.300	4.317	MS.....	26,994	86,000	03/01/2016.	03/08/2026.
404280	BH	1	HSBC HOLDINGS PLC.....	.....	C	.....	1.G FE.....	1,995,620	115.380	2,307,592	2,000,000	1,997,285	.....	.....396	.....	.....	.....4.375	4.401	MN.....	9,236	87,500	01/19/2017.	11/23/2026.
404280	BK	4	HSBC HOLDINGS PLC.....	.....	C	2.5	1.F FE.....	1,000,000	113.545	1,135,445	1,000,000	1,000,000	.....	.....	.....	.....	.....4.041	4.041	MS.....	12,123	40,410	03/06/2017.	03/13/2028.
40434C	AD	7	HSBC USA INC.....	.....	.....	.....	1.F FE.....	1,991,480	109.427	2,188,530	2,000,000	1,996,701	.....	.....877	.....	.....	.....3.500	3.551	JD.....	1,556	70,000	06/16/2014.	06/23/2024.
406216	AZ	4	HALLIBURTON CO.....	.....	.....	.....1.2	2.A FE.....	996,700	101.250	1,012,500	1,000,000	999,677	.....	.....361	.....	.....	.....3.250	3.288	MN.....	4,153	32,500	11/08/2011.	11/15/2021.
406216	BD	2	HALLIBURTON CO.....	.....	.....	.....1.2	2.A FE.....	104,754	106.250	111,563	105,000	104,929	.....	.....26	.....	.....	.....3.500	3.528	FA.....	1,531	11,598	07/29/2013.	08/01/2023.
406216	BL	4	HALLIBURTON CO.....	.....	.....	.....1.2	2.A FE.....	999,740	105.750	1,057,500	1,000,000	999,758	.....	.....18	.....	.....	.....2.920	2.923	MS.....	9,733	14,438	02/19/2020.	03/01/2030.
410495	AA	3	HANMI FINANCIAL CORP.....	.....	.....	.....2.5	2.B FE.....	2,000,000	101.006	2,020,110	2,000,000	2,000,084	.....	.....(64)	.....	.....	.....5.450	5.446	MS.....	27,553	109,000	03/16/2017.	03/30/2027.
41283L	AU	9	HARLEY-DAVIDSON FINANCIAL SERVICES INC.....	.....	.....	.....1	2.B FE.....	1,998,260	103.492	2,069,846	2,000,000	1,999,342	.....	.....578	.....	.....	.....4.050	4.081	FA.....	33,075	81,000	01/31/2019.	02/04/2022.
418056	AZ	0	HASBRO INC.....	.....	.....	.....1.2	2.C FE.....	1,993,600	113.156	2,263,114	2,000,000	1,994,199	.....	.....536	.....	.....	.....3.900	3.939	MN.....	9,100	78,000	11/13/2019.	11/19/2029.

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
42217K	BC	9	WELLTOWER INC.....	.....	..	.....1,2	2.A FE.....	1,979,160	...110.143	2,202,854	2,000,000	1,992,959	.....	.....2,112	.....	.....	....4.500	4.626	JJ.....	41,500	90,000	10/02/2013.	01/15/2024.
42225U	AF	1	HEALTHCARE TRUST OF AMERICA HOLDINGS LP.....	.....	..	.....1,2	2.B FE.....	1,989,840	...113.395	2,267,906	2,000,000	1,993,040	.....	.....927	.....	.....	....3.750	3.811	JJ.....	37,500	75,000	06/01/2017.	07/01/2027.
42824C	AW	9	HEWLETT PACKARD ENTERPRISE CO.....	.....	..	.....1,2	2.B FE.....	2,058,460	...117.091	2,341,828	2,000,000	2,033,611	.....	.....(6,526)	.....	.....	....4.900	4.486	AO.....	20,689	98,000	11/18/2016.	10/15/2025.
42824C	BF	5	HEWLETT PACKARD ENTERPRISE CO.....	.....	..	.....1,2	2.B FE.....	2,994,510	...113.353	3,400,587	3,000,000	2,995,303	.....	.....793	.....	.....	....4.650	4.696	AO.....	34,875	66,650	04/06/2020.	10/01/2024.
431116	AB	8	HIGHMARK INC.....	.....	..	.....1	1.G FE.....	995,960	...101.619	1,016,191	1,000,000	999,824	.....	.....461	.....	.....	....4.750	4.799	MN.....	6,069	47,500	05/03/2011.	05/15/2021.
431282	AM	4	HIGHWOODS REALTY LP.....	.....	..	.....1,2	2.B FE.....	989,400	...104.128	1,041,280	1,000,000	997,538	.....	.....1,142	.....	.....	....3.625	3.752	JJ.....	16,715	36,250	12/11/2012.	01/15/2023.
431282	AS	1	HIGHWOODS REALTY LP.....	.....	..	.....1,2	2.B FE.....	997,450	...104.942	1,049,422	1,000,000	997,712	.....	.....210	.....	.....	....3.050	3.079	FA.....	11,522	28,128	09/04/2019.	02/15/2030.
436106	AA	6	HOLLYFRONTIER CORP.....	.....	..	.....1,2	2.C FE.....	1,000,980	...109.125	1,091,250	1,000,000	1,000,747	.....	.....(119)	.....	.....	....5.875	5.859	AO.....	14,688	58,750	11/16/2016.	04/01/2026.
436106	AC	2	HOLLYFRONTIER CORP.....	.....	..	.....1,2	2.C FE.....	1,996,480	...105.682	2,113,644	2,000,000	1,996,558	.....	.....78	.....	.....	....4.500	4.522	AO.....	23,250	.....	09/14/2020.	10/01/2030.
436893	AA	9	HOME BANCSHARES INC.....	.....	..	.....2,5	2.C FE.....	1,999,940	...102.220	2,044,044	2,000,000	2,000,227	.....	.....21	.....	.....	....5.625	5.625	AO.....	23,750	112,500	03/30/2017.	04/15/2027.
43785V	AD	4	HOMESTREET INC.....	.....	..	.....1,2	2.B FE.....	2,000,000	...104.992	2,099,848	2,000,000	2,000,000	.....	.....	.....	.....	....6.500	6.499	JD.....	10,833	130,000	05/17/2016.	06/01/2026.
44106M	AW	2	SERVICE PROPERTIES TRUST.....	.....	..	.....1,2	3.C FE.....	1,979,080	...100.530	2,010,606	2,000,000	1,986,250	.....	.....1,872	.....	.....	....4.950	5.082	FA.....	37,400	99,000	01/10/2017.	02/15/2027.
44329H	AG	9	HP CMNTYS LLC.....	.....	..	.....	1.C FE.....	869,897	...104.467	939,488	899,319	894,097	.....	.....1,867	.....	.....	....5.020	5.513	MS.....	13,293	45,146	11/13/2008.	03/15/2023.
443510	AF	9	HUBBELL INC.....	.....	..	.....1	2.A FE.....	991,740	...105.712	1,057,115	1,000,000	998,477	.....	.....773	.....	.....	....3.625	3.710	MN.....	4,632	36,250	11/08/2010.	11/15/2022.
443510	AG	7	HUBBELL INC.....	.....	..	.....1,2	2.A FE.....	2,977,320	...109.545	3,286,344	3,000,000	2,987,403	.....	.....2,198	.....	.....	....3.350	3.439	MS.....	33,500	100,500	02/23/2016.	03/01/2026.
44409M	AA	4	HUDSON PACIFIC PROPERTIES LP.....	.....	..	.....1,2	2.C FE.....	1,996,300	...110.310	2,206,208	2,000,000	1,997,458	.....	.....318	.....	.....	....3.950	3.971	MN.....	13,167	79,000	09/25/2017.	11/01/2027.
444859	BN	1	HUMANA INC.....	.....	..	.....1,2	2.C FE.....	1,995,760	...125.069	2,501,386	2,000,000	1,996,033	.....	.....273	.....	.....	....4.875	4.902	AO.....	24,375	50,104	03/23/2020.	04/01/2030.
446413	AP	1	HUNTINGTON INGALLS INDUSTRIES INC.....	.....	..	.....1,2	2.C FE.....	1,999,920	...118.263	2,365,250	2,000,000	2,000,006	.....	.....86	.....	.....	....4.200	4.200	MN.....	14,000	49,233	03/26/2020.	05/01/2030.
44841D	AB	8	HUTCHISON WHAMPOA INTERNATIONAL (14) LTD.....	.....	C	.....	1.F FE.....	998,840	...109.656	1,096,559	1,000,000	999,531	.....	.....112	.....	.....	....3.625	3.638	AO.....	6,142	36,250	10/28/2014.	10/31/2024.
448579	AF	9	HYATT HOTELS CORP.....	.....	..	.....1,2	2.C FE.....	1,998,400	...111.882	2,237,632	2,000,000	1,999,196	.....	.....133	.....	.....	....4.850	4.859	MS.....	28,561	97,000	02/29/2016.	03/15/2026.
44891A	BB	2	HYUNDAI CAPITAL AMERICA.....	.....	..	.....1	2.A FE.....	1,999,900	...107.270	2,145,392	2,000,000	1,999,929	.....	.....19	.....	.....	....3.400	3.401	JD.....	2,078	68,000	06/17/2019.	06/20/2024.
44891A	BJ	5	HYUNDAI CAPITAL AMERICA.....	.....	..	.....1	2.A FE.....	1,997,720	...110.812	2,216,246	2,000,000	1,998,242	.....	.....522	.....	.....	....5.750	5.792	AO.....	27,153	57,181	04/02/2020.	04/06/2023.
44891A	BK	2	HYUNDAI CAPITAL AMERICA.....	.....	..	.....1,2	2.A FE.....	1,998,380	...117.989	2,359,782	2,000,000	1,998,591	.....	.....211	.....	.....	....5.875	5.894	AO.....	27,417	58,750	04/02/2020.	04/07/2025.
44962L	AF	4	IHS MARKIT LTD.....	.....	C	1,2	3.A FE.....	1,992,560	...122.875	2,457,500	2,000,000	1,994,149	.....	.....626	.....	.....	....4.750	4.796	FA.....	39,583	95,000	07/19/2018.	08/01/2028.
449786	AP	7	ING BANK NV.....	.....	C	.....	1.D FE.....	1,992,220	...102.022	2,040,440	2,000,000	1,999,586	.....	.....915	.....	.....	....5.000	5.049	JD.....	6,111	100,000	06/01/2011.	06/09/2021.
45384B	AA	4	INDEPENDENT BANK GROUP INC.....	.....	..	.....	2.B FE.....	2,000,000	...106.149	2,122,980	2,000,000	2,000,000	.....	.....	.....	.....	....5.875	5.874	FA.....	48,958	117,500	07/17/2014.	08/01/2024.
45665Q	AF	0	INFINITY PROPERTY AND CASUALTY CORP.....	.....	..	.....1	2.C FE.....	5,000,000	...106.122	5,306,100	5,000,000	5,000,000	.....	.....	.....	.....	....5.000	4.998	MS.....	70,833	250,000	09/12/2012.	09/19/2022.
456837	AH	6	ING GROEP NV.....	.....	C	.....	1.G FE.....	1,997,380	...115.663	2,313,262	2,000,000	1,998,323	.....	.....233	.....	.....	....3.950	3.965	MS.....	20,189	79,000	03/21/2017.	03/29/2027.
456837	AP	8	ING GROEP NV.....	.....	C	.....	1.G FE.....	998,500	...109.131	1,091,309	1,000,000	998,990	.....	.....287	.....	.....	....3.550	3.583	AO.....	8,086	35,500	04/02/2019.	04/09/2024.
45687A	AJ	1	TRANE TECHNOLOGIES GLOBAL HOLDING COMPAN.....	.....	..	.....1	2.B FE.....	2,994,450	...109.071	3,272,139	3,000,000	2,998,439	.....	.....592	.....	.....	....4.250	4.273	JD.....	5,667	127,500	06/17/2013.	06/15/2023.
458140	BQ	2	INTEL CORP.....	.....	..	.....1,2	1.E FE.....	1,996,100	...115.809	2,316,182	2,000,000	1,996,482	.....	.....382	.....	.....	....3.750	3.782	MS.....	20,000	37,500	03/20/2020.	03/25/2027.
458140	BR	0	INTEL CORP.....	.....	..	.....1,2	1.E FE.....	1,995,900	...119.776	2,395,512	2,000,000	1,996,163	.....	.....263	.....	.....	....3.900	3.925	MS.....	20,800	39,000	03/20/2020.	03/25/2030.
45866F	AA	2	INTERCONTINENTAL EXCHANGE INC.....	.....	..	.....1	2.A FE.....	992,250	...109.704	1,097,042	1,000,000	997,555	.....	.....814	.....	.....	....4.000	4.094	AO.....	8,444	40,000	10/01/2013.	10/15/2023.
459200	JG	7	INTERNATIONAL BUSINESS MACHINES CORP.....	.....	..	.....1	1.F FE.....	4,983,250	...112.908	5,645,400	5,000,000	4,990,792	.....	.....1,612	.....	.....	....3.450	3.490	FA.....	63,250	172,500	02/16/2016.	02/19/2026.
459200	KA	8	INTERNATIONAL BUSINESS MACHINES CORP.....	.....	..	.....1	1.F FE.....	997,490	...115.718	1,157,175	1,000,000	997,842	.....	.....218	.....	.....	....3.500	3.530	MN.....	4,472	35,000	05/08/2019.	05/15/2029.
46132F	AA	8	INVESCO FINANCE PLC.....	.....	C	1	2.A FE.....	1,998,420	...105.008	2,100,168	2,000,000	1,999,685	.....	.....158	.....	.....	....3.125	3.134	MN.....	5,382	62,500	11/05/2012.	11/30/2022.
462613	AN	0	IPALCO ENTERPRISES INC.....	.....	..	.....1,2	2.C FE.....	2,997,270	...115.500	3,465,000	3,000,000	2,997,493	.....	.....223	.....	.....	....4.250	4.261	MN.....	21,250	69,771	04/08/2020.	05/01/2030.
46625H	JJ	0	JPMORGAN CHASE & CO.....	.....	..	.....	1.G FE.....	994,620	...106.789	1,067,890	1,000,000	998,596	.....	.....570	.....	.....	....3.375	3.438	MN.....	5,625	33,750	04/24/2013.	05/01/2023.
46625H	JY	7	JPMORGAN CHASE & CO.....	.....	..	.....	1.G FE.....	1,989,500	...111.645	2,232,908	2,000,000	1,995,707	.....	.....1,064	.....	.....	....3.875	3.938	MS.....	23,896	77,500	09/03/2014.	09/10/2024.
46625H	RX	0	JPMORGAN CHASE & CO.....	.....	..	.....2	1.G FE.....	1,942,740	...112.635	2,252,708	2,000,000	1,960,925	.....	.....4,829	.....	.....	....3.625	3.951	JD.....	6,042	72,500	01/17/2017.	12/01/2027.

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46625H	RY	8	JPMORGAN CHASE & CO.....	.....	.....	1,2,5	1.F FE.....	3,000,000	114.904	3,447,108	3,000,000	3,000,000	.....	.....	.....	.....	.....3.782	3.782	FA.....	47,275	113,460	01/25/2017.	02/01/2028.
46849L	SQ	5	JACKSON NATIONAL LIFE GLOBAL FUNDING.....	.....	.....		1.F FE.....	4,979,050	110.286	5,514,275	5,000,000	4,988,150	.....	.....2,020	.....	.....	.....3.050	3.099	AO.....	26,264	152,500	04/25/2016.	04/29/2026.
46849L	TL	5	JACKSON NATIONAL LIFE GLOBAL FUNDING.....	.....	.....		1.F FE.....	1,994,520	108.707	2,174,142	2,000,000	1,995,254	.....	.....484	.....	.....	.....3.050	3.082	JD.....	1,694	61,000	06/17/2019.	06/21/2029.
472319	AL	6	JEFFERIES GROUP LLC.....	.....	.....	1	2.C FE.....	1,994,420	109.088	2,181,758	2,000,000	1,998,648	.....	.....609	.....	.....	.....5.125	5.160	JJ.....	45,840	102,500	01/15/2013.	01/20/2023.
47233J	AG	3	JEFFERIES GROUP LLC.....	.....	.....	1	2.B FE.....	4,970,300	117.876	5,893,815	5,000,000	4,980,442	.....	.....2,720	.....	.....	.....4.850	4.926	JJ.....	111,819	242,500	01/09/2017.	01/15/2027.
478111	AB	3	JOHNS HOPKINS HEALTH SYSTEM CORP.....	.....	.....	1	1.D FE.....	1,000,000	104.192	1,041,924	1,000,000	1,000,000	.....	.....	.....	.....	.....2.767	2.767	MN.....	3,536	27,670	05/01/2013.	05/15/2023.
478160	BJ	2	JOHNSON & JOHNSON.....	SD..	.....	1,2	1.A FE.....	1,988,660	132.098	2,641,960	2,000,000	1,991,751	.....	.....565	.....	.....	.....4.375	4.417	JD.....	6,319	87,500	12/02/2013.	12/05/2033.
478375	AG	3	JOHNSON CONTROLS INTERNATIONAL PLC.....	.....	C	1,2	2.B FE.....	930,516	108.487	1,010,013	931,000	930,355	.....	.....170	.....	.....	.....3.625	3.646	JJ.....	16,781	33,749	06/10/2014.	07/02/2024.
482480	AE	0	KLA CORP.....	.....	.....	1,2	2.A FE.....	997,480	113.735	1,137,346	1,000,000	998,932	.....	.....249	.....	.....	.....4.650	4.681	MN.....	7,750	46,500	10/30/2014.	11/01/2024.
48252A	AA	9	KKR GROUP FINANCE CO VI LLC.....	.....	.....	1,2	1.F FE.....	1,992,220	116.060	2,321,190	2,000,000	1,992,797	.....	.....577	.....	.....	.....3.750	3.800	JJ.....	37,500	37,500	04/14/2020.	07/01/2029.
48305Q	AA	1	KAISER FOUNDATION HOSPITALS.....	.....	.....	1	1.D FE.....	1,983,880	103.570	2,071,394	2,000,000	1,997,688	.....	.....1,785	.....	.....	.....3.500	3.596	AO.....	17,500	70,000	04/03/2012.	04/01/2022.
487836	BP	2	KELLOGG CO.....	.....	.....	1	2.B FE.....	1,997,920	112.193	2,243,850	2,000,000	1,998,903	.....	.....189	.....	.....	.....3.250	3.261	AO.....	16,250	65,000	02/25/2016.	04/01/2026.
487836	BW	7	KELLOGG CO.....	.....	.....	1,2	2.B FE.....	3,985,840	119.243	4,769,728	4,000,000	3,989,148	.....	.....1,226	.....	.....	.....4.300	4.343	MN.....	21,978	172,000	05/07/2018.	05/15/2028.
488401	AB	6	KEMPER CORP.....	.....	.....	1,2	2.C FE.....	5,013,410	110.992	5,549,610	5,000,000	5,007,944	.....	.....(1,922)	.....	.....	.....4.350	4.304	FA.....	82,167	217,500	06/12/2017.	02/15/2025.
49271V	AF	7	KEURIG DR PEPPER INC.....	.....	.....	1,2	2.B FE.....	3,000,000	121.359	3,640,782	3,000,000	3,000,000	.....	.....	.....	.....	.....4.597	4.597	MN.....	13,791	137,910	05/14/2018.	05/25/2028.
49327M	2K	9	KEYBANK NA.....	.....	.....		1.G FE.....	4,988,150	111.146	5,557,295	5,000,000	4,994,352	.....	.....1,170	.....	.....	.....3.300	3.328	JD.....	13,750	165,000	05/27/2015.	06/01/2025.
49327V	2A	1	KEYBANK NA.....	.....	.....		2.A FE.....	2,992,680	111.674	3,350,226	3,000,000	2,995,810	.....	.....698	.....	.....	.....3.400	3.429	MN.....	11,617	102,000	05/17/2016.	05/20/2026.
49338C	AB	9	KEYSPAN GAS EAST CORP.....	.....	.....	1,2	1.G FE.....	2,000,000	109.900	2,197,994	2,000,000	2,000,033	.....	.....(5)	.....	.....	.....2.742	2.742	FA.....	20,717	54,840	08/02/2016.	08/15/2026.
49338L	AB	9	KEYSIGHT TECHNOLOGIES INC.....	.....	.....	1,2	2.B FE.....	2,998,980	113.111	3,393,330	3,000,000	2,999,704	.....	.....69	.....	.....	.....4.550	4.553	AO.....	23,129	136,500	10/06/2014.	10/30/2024.
494550	BJ	4	KINDER MORGAN ENERGY PARTNERS LP.....	.....	.....	1	2.B FE.....	999,140	104.180	1,041,795	1,000,000	999,906	.....	.....77	.....	.....	.....4.150	4.158	MS.....	13,833	41,500	08/03/2011.	03/01/2022.
494550	BM	7	KINDER MORGAN ENERGY PARTNERS LP.....	.....	.....	1,2	2.B FE.....	995,980	105.270	1,052,700	1,000,000	999,082	.....	.....410	.....	.....	.....3.450	3.495	FA.....	13,033	34,500	08/08/2012.	02/15/2023.
49456B	AP	6	KINDER MORGAN INC.....	.....	.....	1,2	2.B FE.....	1,992,440	117.176	2,343,518	2,000,000	1,994,351	.....	.....660	.....	.....	.....4.300	4.346	MS.....	28,667	86,000	02/22/2018.	03/01/2028.
497266	AC	0	KIRBY CORP.....	.....	.....	1,2	2.C FE.....	1,997,180	110.268	2,205,360	2,000,000	1,997,991	.....	.....236	.....	.....	.....4.200	4.216	MS.....	28,000	84,000	02/07/2018.	03/01/2028.
500255	AU	8	KOHL'S CORP.....	.....	.....	1,2	2.C FE.....	1,249,700	108.500	1,356,250	1,250,000	1,249,864	.....	.....27	.....	.....	.....4.250	4.253	JJ.....	24,201	53,125	07/14/2015.	07/17/2025.
50065W	AF	3	KOREA NATIONAL OIL CORP.....	C	.....		1.C FE.....	994,460	109.885	1,098,853	1,000,000	998,077	.....	.....579	.....	.....	.....4.000	4.067	JJ.....	17,556	40,000	01/15/2014.	01/23/2024.
50540R	AQ	5	LABORATORY CORPORATION OF AMERICA HOLDIN.....	.....	.....	1,2	2.B FE.....	998,500	110.502	1,105,021	1,000,000	999,338	.....	.....148	.....	.....	.....3.600	3.618	FA.....	15,000	36,000	01/21/2015.	02/01/2025.
50587K	AA	9	LAFARGEHOLCIM FINANCE US LLC.....	.....	.....	1,2	2.B FE.....	1,998,320	109.879	2,197,584	2,000,000	1,999,026	.....	.....151	.....	.....	.....3.500	3.509	MS.....	19,250	70,000	09/15/2016.	09/22/2026.
512807	AN	8	LAM RESEARCH CORP.....	.....	.....	1,2	1.G FE.....	999,580	111.975	1,119,747	1,000,000	999,836	.....	.....35	.....	.....	.....3.800	3.804	MS.....	11,189	38,000	03/05/2015.	03/15/2025.
52107Q	AG	0	LAZARD GROUP LLC.....	.....	.....	1	2.A FE.....	997,180	110.747	1,107,472	1,000,000	998,747	.....	.....281	.....	.....	.....3.750	3.784	MS.....	12,500	37,500	02/10/2015.	02/13/2025.
52107Q	AH	8	LAZARD GROUP LLC.....	.....	.....	1,2	2.A FE.....	978,890	108.775	1,087,753	1,000,000	986,391	.....	.....1,924	.....	.....	.....3.625	3.875	MS.....	12,083	36,250	11/09/2016.	03/01/2027.
521865	AY	1	LEAR CORP.....	.....	.....	1,2	2.C FE.....	1,985,880	111.492	2,229,844	2,000,000	1,990,134	.....	.....1,268	.....	.....	.....3.800	3.884	MS.....	22,378	76,000	08/14/2017.	09/15/2027.
52532X	AE	5	LEIDOS INC.....	.....	.....	1,2	2.C FE.....	987,160	119.500	1,195,000	1,000,000	987,823	.....	.....663	.....	.....	.....4.375	4.536	MN.....	5,590	22,240	05/07/2020.	05/15/2030.
527288	BE	3	JEFFERIES FINANCIAL GROUP INC.....	.....	.....	1,2	2.C FE.....	2,959,230	110.240	3,307,197	3,000,000	2,986,412	.....	.....4,377	.....	.....	.....5.500	5.678	AO.....	33,458	165,000	10/15/2013.	10/18/2023.
534187	BF	5	LINCOLN NATIONAL CORP.....	.....	.....	1,2	2.A FE.....	1,997,640	114.388	2,287,764	2,000,000	1,998,457	.....	.....192	.....	.....	.....3.625	3.638	MS.....	21,951	72,500	12/05/2016.	12/12/2026.
534187	BJ	7	LINCOLN NATIONAL CORP.....	.....	.....	1,2	2.A FE.....	1,997,920	111.405	2,228,094	2,000,000	1,998,126	.....	.....174	.....	.....	.....3.050	3.062	JJ.....	28,128	55,239	08/12/2019.	01/15/2030.
539439	AQ	2	LLOYDS BANKING GROUP PLC.....	C	.....	2,5	1.G FE.....	4,965,580	112.128	5,606,380	5,000,000	4,973,849	.....	.....2,836	.....	.....	.....3.574	3.652	MN.....	26,805	178,700	01/09/2018.	11/07/2028.
539439	AR	0	LLOYDS BANKING GROUP PLC.....	C	.....		1.G FE.....	1,992,940	118.286	2,365,720	2,000,000	1,994,701	.....	.....612	.....	.....	.....4.375	4.418	MS.....	24,063	87,500	03/15/2018.	03/22/2028.
53944Y	AB	9	LLOYDS BANKING GROUP PLC.....	C	.....		2.A FE.....	1,995,400	114.803	2,296,064	2,000,000	1,997,435	.....	.....425	.....	.....	.....4.650	4.678	MS.....	25,058	93,000	03/17/2016.	03/24/2026.
53944Y	AD	5	LLOYDS BANKING GROUP PLC.....	C	.....		1.G FE.....	3,015,750	113.342	3,400,245	3,000,000	3,011,128	.....	.....(1,621)	.....	.....	.....3.750	3.681	JJ.....	53,125	112,500	01/09/2018.	01/11/2027.

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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
539830	BH 1	LOCKHEED MARTIN CORP.....	.....	.....	.....	1,2	1.G FE.....	2,976,840	.....	113.289	3,398,682	3,000,000	2,987,563	.....	2,211	.....	.....	3.550	3.641	JJ.....	49,108	106,500	11/16/2015.	01/15/2026.
548661	CZ 8	LOWE'S COMPANIES INC.....	.....	.....	.....	1,2	2.A FE.....	1,988,020	.....	108.593	2,171,862	2,000,000	1,996,352	.....	1,258	.....	.....	3.875	3.947	MS.....	22,819	77,500	09/04/2013.	09/15/2023.
548661	DU 8	LOWE'S COMPANIES INC.....	.....	.....	.....	1,2	2.A FE.....	1,990,360	.....	123.806	2,476,116	2,000,000	1,991,007	.....	647	.....	.....	4.500	4.560	AO.....	19,000	49,750	03/24/2020.	04/15/2030.
55266C	XM 3	FIFTH THIRD BANK NA (OHIO).....	.....	.....	.....	2,5	2.A FE.....	3,000,000	.....	102.494	3,074,808	3,000,000	3,000,063	.....	(31)	.....	.....	4.000	3.999	JD.....	10,000	120,000	11/14/2017.	12/01/2027.
55279H	AK 6	MANUFACTURERS AND TRADERS TRUST CO.....	.....	.....	.....	2	1.F FE.....	1,997,760	.....	108.532	2,170,644	2,000,000	1,999,026	.....	221	.....	.....	2.900	2.913	FA.....	23,361	58,000	02/03/2015.	02/06/2025.
55448Q	AQ 9	MACK-CALI REALTY LP.....	.....	.....	.....	1,2	3.C FE.....	998,010	.....	100.257	1,002,573	1,000,000	999,711	.....	209	.....	.....	4.500	4.523	AO.....	9,500	45,000	04/10/2012.	04/18/2022.
55608J	AN 8	MACQUARIE GROUP LTD.....	.....	C	.....	2,5	1.G FE.....	2,000,000	.....	116.625	2,332,500	2,000,000	2,000,000	.....	.....	.....	.....	4.654	4.654	MS.....	24,304	93,080	03/19/2018.	03/27/2029.
55608P	AQ 7	MACQUARIE BANK LTD.....	.....	C	.....		1.F FE.....	998,530	.....	113.795	1,137,945	1,000,000	999,274	.....	142	.....	.....	4.000	4.018	JJ.....	16,889	40,000	07/23/2015.	07/29/2025.
559079	AK 4	MAGELLAN HEALTH INC.....	.....	.....	.....	1,2	3.A FE.....	2,994,270	.....	106.120	3,183,606	3,000,000	2,999,117	.....	212	.....	.....	4.900	4.907	MS.....	40,425	147,000	09/15/2017.	09/22/2024.
559080	AK 2	MAGELLAN MIDSTREAM PARTNERS LP.....	.....	.....	.....	1,2	2.A FE.....	2,025,980	.....	119.410	2,388,204	2,000,000	2,014,674	.....	(2,567)	.....	.....	5.000	4.832	MS.....	33,333	100,000	02/22/2016.	03/01/2026.
559222	AR 5	MAGNA INTERNATIONAL INC.....	.....	C	.....	1,2	1.G FE.....	1,992,200	.....	114.614	2,292,276	2,000,000	1,995,991	.....	749	.....	.....	4.150	4.197	AO.....	20,750	83,000	09/16/2015.	10/01/2025.
56035L	AC 8	MAIN STREET CAPITAL CORP.....	.....	.....	.....	1	2.C FE.....	4,957,800	.....	103.156	5,157,800	5,000,000	4,982,892	.....	8,356	.....	.....	4.500	4.689	JD.....	18,750	225,000	11/16/2017.	12/01/2022.
564759	QB 7	MANUFACTURERS AND TRADERS TRUST CO.....	.....	.....	.....	2	1.G FE.....	2,000,000	.....	99.980	1,999,594	2,000,000	1,999,692	.....	338	.....	.....	0.865	0.895	MJSD.	1,490	33,640	11/28/2006.	12/01/2021.
56501R	AC 0	MANULIFE FINANCIAL CORP.....	.....	C	.....	1	1.G FE.....	2,992,710	.....	116.299	3,488,955	3,000,000	2,995,967	.....	687	.....	.....	4.150	4.179	MS.....	40,463	124,500	03/01/2016.	03/04/2026.
56501R	AE 6	MANULIFE FINANCIAL CORP.....	.....	C	.....	2	2.A FE.....	2,000,000	.....	108.695	2,173,908	2,000,000	2,000,000	.....	.....	.....	.....	4.061	4.061	FA.....	28,653	81,220	02/21/2017.	02/24/2032.
565849	AL 0	MARATHON OIL CORP.....	.....	.....	.....	1,2	2.C FE.....	1,995,420	.....	107.250	2,145,000	2,000,000	1,997,784	.....	452	.....	.....	3.850	3.878	JD.....	6,417	77,000	06/01/2015.	06/01/2025.
56585A	AD 4	MARATHON PETROLEUM CORP.....	.....	.....	.....	1	2.B FE.....	999,470	.....	100.750	1,007,500	1,000,000	999,996	.....	23	.....	.....	5.125	5.127	MS.....	17,083	51,250	01/27/2011.	03/01/2021.
56585A	AG 7	MARATHON PETROLEUM CORP.....	.....	.....	.....	1,2	2.B FE.....	996,410	.....	108.875	1,088,750	1,000,000	998,552	.....	360	.....	.....	3.625	3.667	MS.....	10,674	36,250	09/02/2014.	09/15/2024.
570535	AU 8	MARKEL CORP.....	.....	.....	.....	1,2	2.B FE.....	999,240	.....	111.642	1,116,421	1,000,000	999,326	.....	66	.....	.....	3.350	3.359	MS.....	9,678	33,500	09/17/2019.	09/17/2029.
571748	AX 0	MARSH & MCLENNAN COMPANIES INC.....	.....	.....	.....	1,2	2.A FE.....	1,992,340	.....	110.889	2,217,784	2,000,000	1,996,655	.....	730	.....	.....	3.500	3.543	MS.....	21,583	70,000	09/03/2014.	03/10/2025.
571748	AZ 5	MARSH & MCLENNAN COMPANIES INC.....	.....	.....	.....	1,2	2.A FE.....	1,998,460	.....	113.506	2,270,118	2,000,000	1,999,226	.....	133	.....	.....	3.750	3.758	MS.....	22,292	75,000	09/09/2015.	03/14/2026.
571903	BB 8	MARRIOTT INTERNATIONAL INC.....	.....	.....	.....	1,2	2.C FE.....	1,196,160	.....	115.977	1,391,723	1,200,000	1,196,911	.....	316	.....	.....	4.650	4.689	JD.....	4,650	62,775	11/13/2018.	12/01/2028.
57385L	AB 4	MARVELL TECHNOLOGY GROUP LTD.....	.....	C	.....	1,2	2.C FE.....	2,999,280	.....	117.750	3,532,500	3,000,000	2,999,465	.....	58	.....	.....	4.875	4.878	JD.....	3,656	146,250	06/20/2018.	06/22/2028.
57772K	AD 3	MAXIM INTEGRATED PRODUCTS INC.....	.....	.....	.....	1,2	2.A FE.....	1,998,480	.....	111.972	2,239,448	2,000,000	1,998,980	.....	139	.....	.....	3.450	3.459	JD.....	3,067	69,000	06/08/2017.	06/15/2027.
58013M	FP 4	MCDONALD'S CORP.....	.....	.....	.....	1,2	2.A FE.....	995,150	.....	114.481	1,144,811	1,000,000	995,567	.....	417	.....	.....	3.500	3.577	JJ.....	17,500	9,139	03/25/2020.	07/01/2027.
58013M	FQ 2	MCDONALD'S CORP.....	.....	.....	.....	1,2	2.A FE.....	992,660	.....	117.078	1,170,779	1,000,000	993,077	.....	417	.....	.....	3.600	3.687	JJ.....	18,000	9,400	03/25/2020.	07/01/2030.
585055	BS 4	MEDTRONIC INC.....	.....	.....	.....	1	1.G FE.....	310,001	.....	112.015	350,606	313,000	311,642	.....	295	.....	.....	3.500	3.612	MS.....	3,226	23,182	12/01/2014.	03/15/2025.
58601V	AA 0	MEMORIAL HEALTH SERVICES.....	.....	.....	.....	1	1.D FE.....	1,000,000	.....	104.149	1,041,494	1,000,000	1,000,000	.....	.....	.....	.....	3.496	3.495	MN.....	5,827	34,960	04/13/2012.	05/01/2022.
589400	AB 6	MERCURY GENERAL CORP.....	.....	.....	.....	1,2	2.B FE.....	4,992,350	.....	110.904	5,545,195	5,000,000	4,995,141	.....	669	.....	.....	4.400	4.418	MS.....	64,778	220,000	03/01/2017.	03/15/2027.
58942H	AB 7	MERCY HEALTH (OHIO).....	.....	.....	.....	1,2	1.E FE.....	2,000,000	.....	109.708	2,194,150	2,000,000	1,999,996	.....	1	.....	.....	3.555	3.555	FA.....	29,625	71,100	12/12/2017.	08/01/2027.
59217G	BY 4	METROPOLITAN LIFE GLOBAL FUNDING I.....	.....	.....	.....		1.D FE.....	1,998,660	.....	114.118	2,282,356	2,000,000	1,999,161	.....	125	.....	.....	3.450	3.458	JD.....	2,492	69,000	12/12/2016.	12/18/2026.
594918	BS 2	MICROSOFT CORP.....	.....	.....	.....	1,2	1.A FE.....	2,988,390	.....	123.217	3,696,513	3,000,000	2,990,372	.....	458	.....	.....	3.450	3.477	FA.....	41,113	103,500	08/01/2016.	08/08/2036.
59523U	AL 1	MID-AMERICA APARTMENTS LP.....	.....	.....	.....	1,2	2.A FE.....	1,977,460	.....	108.900	2,177,998	2,000,000	1,991,245	.....	2,326	.....	.....	3.750	3.887	JD.....	3,333	75,000	06/10/2014.	06/15/2024.
59523U	AP 2	MID-AMERICA APARTMENTS LP.....	.....	.....	.....	1,2	2.A FE.....	1,988,060	.....	117.687	2,353,748	2,000,000	1,990,802	.....	1,028	.....	.....	4.200	4.273	JD.....	3,733	84,000	05/07/2018.	06/15/2028.
59748T	AA 7	MIDLAND COGENERATION VENTURE LP.....	.....	.....	.....	1	3.C FE.....	485,956	.....	103.027	500,664	485,956	485,994	.....	(8)	.....	.....	6.000	5.991	MS.....	8,585	29,157	08/17/2011.	03/15/2025.
59748T	AB 5	MIDLAND COGENERATION VENTURE LP.....	.....	.....	.....	1	3.C FE.....	488,705	.....	99.972	488,566	488,705	488,705	.....	.....	.....	.....	5.250	5.246	MS.....	7,555	25,657	10/01/2013.	03/15/2025.
60688U	AB 2	MIZUHO FINANCIAL GROUP (CAYMAN) 3 LTD.....	.....	C	.....		2.B FE.....	2,992,620	.....	109.352	3,280,563	3,000,000	2,997,363	.....	741	.....	.....	4.600	4.630	MS.....	36,033	138,000	03/20/2014.	03/27/2024.
615369	AB 1	MOODY'S CORP.....	.....	.....	.....	1,2	2.A FE.....	992,180	.....	105.688	1,056,884	1,000,000	998,477	.....	864	.....	.....	4.500	4.596	MS.....	15,000	45,000	08/15/2012.	09/01/2022.
615369	AS 4	MOODY'S CORP.....	.....	.....	.....	1,2	2.A FE.....	1,997,740	.....	112.139	2,242,786	2,000,000	1,998,063	.....	323	.....	.....	3.750	3.775	MS.....	20,208	37,500	03/20/2020.	03/24/2025.
61746B	DQ 6	MORGAN STANLEY.....	.....	.....	.....	1	2.A FE.....	1,982,480	.....	110.535	2,210,696	2,000,000	1,993,456	.....	1,809	.....	.....	3.875	3.981	AO.....	13,347	77,500	04/23/2014.	04/29/2024.

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification				F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
61746B	DZ	6			1	2.A FE	2,001,620	114.492	2,289,846	2,000,000	2,001,042		(183)			3.875	3.864	JJ	33,153	77,500	12/14/2016.	01/27/2026.
61746B	EF	9			1	2.A FE	1,979,980	114.584	2,291,684	2,000,000	1,987,037		1,876			3.625	3.746	JJ	32,424	72,500	01/17/2017.	01/20/2027.
620076	BF	5			1	2.C FE	890,330	111.675	1,014,008	908,000	900,711		1,807			4.000	4.239	MS	12,107	47,380	08/12/2014.	09/01/2024.
620076	BL	2			1.2	2.C FE	1,996,660	120.531	2,410,610	2,000,000	1,997,553		283			4.600	4.620	FA	32,711	92,000	02/21/2018.	02/23/2028.
62854A	AN	4			1.2	2.C FE	2,976,930	114.513	3,435,375	3,000,000	2,986,353		2,196			3.950	4.044	JD	5,267	118,500	05/31/2016.	06/15/2026.
62952E	AD	9			1	1.G FE	1,000,000	104.128	1,041,281	1,000,000	999,874		5			4.168	4.169	JJ	20,840	41,680	05/23/2017.	07/01/2037.
62957H	AH	8			1.2	4.C FE	676,410	96.250	677,600	704,000	676,776		366			9.000	10.185	FA	5,280		12/01/2020.	02/01/2025.
631005	BJ	3			1.2	1.G FE	1,000,000	113.170	1,131,697	1,000,000	1,000,000					3.395	3.395	AO	7,733	16,975	04/07/2020.	04/09/2030.
632525	AS	0			2	2.A FE	1,000,000	112.351	1,123,512	1,000,000	1,000,000					3.933	3.933	FA	16,278	39,330	07/29/2019.	08/02/2034.
6325C0	DJ	7				1.D FE	4,995,000	113.723	5,686,150	5,000,000	4,996,811		468			3.500	3.512	JJ	83,125	175,000	01/04/2017.	01/10/2027.
636180	BK	6			1.2	2.C FE	998,670	102.491	1,024,906	1,000,000	999,863		143			4.900	4.915	JD	4,083	49,000	11/28/2011.	12/01/2021.
636180	BL	4			1.2	2.C FE	1,994,660	104.759	2,095,174	2,000,000	1,998,726		556			3.750	3.781	MS	25,000	75,000	02/12/2013.	03/01/2023.
636180	BM	2			1.2	2.C FE	1,993,720	112.131	2,242,620	2,000,000	1,996,838		603			5.200	5.240	JJ	47,956	104,000	06/22/2015.	07/15/2025.
636180	BN	0			1.2	2.C FE	993,170	106.034	1,060,342	1,000,000	995,147		620			3.950	4.033	MS	11,631	39,500	09/18/2017.	09/15/2027.
637138	AC	2				1.G FE	2,000,000	112.469	2,249,384	2,000,000	2,000,000					4.250	4.249	MS	21,486	85,000	09/09/2014.	09/30/2024.
637417	AH	9			1.2	2.A FE	997,590	112.639	1,126,389	1,000,000	998,757		227			4.000	4.028	MN	5,111	40,000	10/14/2015.	11/15/2025.
637432	MQ	5			1.2	1.E FE	1,993,120	102.245	2,044,902	2,000,000	1,999,140		742			3.050	3.089	FA	23,044	61,000	01/26/2012.	02/15/2022.
637432	ND	3			1.2	1.E FE	1,998,780	108.626	2,172,522	2,000,000	1,999,479		119			2.850	2.857	JJ	24,383	57,000	01/20/2015.	01/27/2025.
638602	BP	6				1.E FE	4,981,150	112.750	5,637,500	5,000,000	4,990,569		1,856			3.900	3.946	JJ	86,667	195,000	07/14/2015.	07/21/2025.
64128X	AG	5			1.2	2.B FE	992,050	112.023	1,120,233	1,000,000	994,706		724			4.500	4.599	MS	13,250	45,000	03/09/2017.	03/15/2027.
647551	A@	9			1	2.C FE	3,000,000	102.311	3,069,330	3,000,000	3,000,052		(32)			4.760	4.759	JJ	65,847	142,800	06/22/2017.	07/15/2022.
649445	AC	7			2.5	2.C FE	4,000,000	103.769	4,150,764	4,000,000	4,000,000					5.900	5.902	MN	36,056	236,000	11/02/2018.	11/06/2028.
649604	AD	7				3.B Z	1,980,000	97.895	1,957,900	2,000,000	1,992,827		6,470			6.250	6.613	JJ	57,639	125,000	12/19/2018.	01/15/2022.
650119	AA	8			1	1.D FE	3,011,453	116.807	3,541,576	3,032,000	3,018,562		730			5.236	5.285	JJ	79,378	158,756	09/28/2010.	07/01/2032.
654579	AA	9			2.5	1.G FE	1,000,000	106.250	1,062,500	1,000,000	1,000,000					5.000	5.000	AO	10,139	50,000	10/11/2012.	10/18/2042.
655664	AS	9			1.2	3.A FE	996,240	99.250	992,500	1,000,000	997,541		343			4.000	4.045	MS	11,778	40,000	03/06/2017.	03/15/2027.
665859	AP	9				1.F FE	2,996,580	115.615	3,468,447	3,000,000	2,998,525		273			3.950	3.961	AO	20,079	118,500	10/28/2013.	10/30/2025.
666807	BS	0			1.2	2.B FE	1,991,980	123.984	2,479,688	2,000,000	1,992,591		611			4.400	4.449	MN	14,667	53,289	03/19/2020.	05/01/2030.
667294	AW	2			1	3.B FE	300,271	98.207	287,694	292,947	294,338		(752)			7.041	6.517	AO	5,157	20,626	04/29/2010.	10/01/2023.
667469	AA	8				1.E FE	4,924,150	104.033	5,201,660	5,000,000	4,953,764		5,671			4.750	4.894	MS	72,569	237,500	04/03/2014.	03/04/2029.
67021C	AP	2			1.2	1.F FE	994,520	121.143	1,211,430	1,000,000	994,873		353			3.950	4.017	AO	9,875	20,299	03/23/2020.	04/01/2030.
67077M	AD	0			1.2	2.B FE	2,985,600	108.068	3,242,034	3,000,000	2,991,530		1,843			3.000	3.071	AO	22,500	90,000	03/23/2015.	04/01/2025.
67077M	AL	2			1.2	2.B FE	998,550	109.968	1,099,682	1,000,000	998,739		275			3.375	3.407	MS	9,938	33,750	02/25/2015.	03/15/2025.
67103H	AB	3			1.2	2.A FE	998,260	101.995	1,019,947	1,000,000	999,867		183			4.625	4.644	MS	13,618	46,250	09/14/2011.	09/15/2021.
67103H	AE	7			1.2	2.A FE	998,320	112.829	1,128,291	1,000,000	999,086		158			3.550	3.569	MS	10,453	35,500	03/01/2016.	03/15/2026.
67103H	AF	4			1.2	2.B FE	1,996,800	114.247	2,284,940	2,000,000	1,997,827		284			3.600	3.619	MS	24,000	72,000	08/10/2017.	09/01/2027.
67103H	AJ	6			1.2	2.B FE	1,999,180	119.938	2,398,758	2,000,000	1,999,240		60			4.200	4.205	AO	21,000	42,933	03/25/2020.	04/01/2030.
674599	CH	6			1.2	3.C FE	1,995,440	95.000	1,900,000	2,000,000	1,997,468		430			3.400	3.426	AO	14,356	68,000	03/28/2016.	04/15/2026.
674599	CM	5			1.2	3.C FE	1,991,580	89.375	1,787,500	2,000,000	1,994,823		758			3.000	3.047	FA	22,667	60,000	11/02/2016.	02/15/2027.

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
677415	CP	4	OHIO POWER CO.....	.....	..	.....1	1.G FE.....	1,991,740	103.414	2,068,286	2,000,000	1,999,373	.....	.....804	.....	.....	.....5.375	5.418	AO.....	26,875	107,500	09/21/2009.	10/01/2021.
678858	BU	4	OKLAHOMA GAS AND ELECTRIC CO.....	.....	..	.....1,2	1.G FE.....	997,070	114.374	1,143,742	1,000,000	997,406	.....	.....238	.....	.....	.....3.300	3.333	MS.....	9,717	33,000	06/04/2019.	03/15/2030.
679574	AG	8	OLD DOMINION ELECTRIC COOPERATIVE.....	.....	..	.....1	1.E FE.....	736,167	117.146	780,973	666,667	703,197	.....	.....(3,548)	.....	.....	.....6.210	4.782	JD.....	3,450	41,170	02/05/2010.	12/01/2028.
680033	AC	1	OLD NATIONAL BANCORP.....	.....	..	.....	1.G FE.....	1,000,000	108.019	1,080,191	1,000,000	1,000,000	.....	.....	.....	.....	.....4.125	4.124	FA.....	15,583	41,250	08/12/2014.	08/15/2024.
680223	AJ	3	OLD REPUBLIC INTERNATIONAL CORP.....	.....	..	.....1,2	2.B FE.....	1,989,960	114.137	2,282,738	2,000,000	1,995,773	.....	.....1,005	.....	.....	.....4.875	4.937	AO.....	24,375	97,500	09/22/2014.	10/01/2024.
680223	AK	0	OLD REPUBLIC INTERNATIONAL CORP.....	.....	..	.....1,2	2.B FE.....	1,933,690	114.895	2,297,904	2,000,000	1,958,482	.....	.....6.361	.....	.....	.....3.875	4.292	FA.....	26,910	77,500	11/15/2016.	08/26/2026.
681936	BJ	8	OMEGA HEALTHCARE INVESTORS INC.....	.....	..	.....1,2	2.C FE.....	997,390	108.262	1,082,623	1,000,000	998,980	.....	.....365	.....	.....	.....4.375	4.417	FA.....	18,229	43,750	06/30/2016.	08/01/2023.
681936	BK	5	OMEGA HEALTHCARE INVESTORS INC.....	.....	..	.....1,2	2.C FE.....	989,780	114.035	1,140,346	1,000,000	992,936	.....	.....823	.....	.....	.....4.750	4.870	JJ.....	21,903	47,500	03/28/2017.	01/15/2028.
68217F	AA	0	OMNICOM GROUP INC.....	.....	..	.....1,2	2.A FE.....	1,998,140	113.958	2,279,162	2,000,000	1,999,005	.....	.....168	.....	.....	.....3.600	3.610	AO.....	15,200	72,000	03/28/2016.	04/15/2026.
68233J	BU	7	ONCOR ELECTRIC DELIVERY COMPANY LLC.....	.....	..	.....1,2	1.F FE.....	1,997,820	111.977	2,239,544	2,000,000	1,998,110	.....	.....290	.....	.....	.....2.750	2.762	MN.....	7,028	35,903	03/17/2020.	05/15/2030.
682680	AU	7	ONEOK INC.....	.....	..	.....1,2	2.C FE.....	2,991,810	114.117	3,423,519	3,000,000	2,993,611	.....	.....695	.....	.....	.....4.550	4.584	JJ.....	62,942	136,500	06/19/2018.	07/15/2028.
68268N	AL	7	ONEOK PARTNERS LP.....	.....	..	.....1,2	2.B FE.....	1,499,400	109.389	1,640,841	1,500,000	1,499,878	.....	.....41	.....	.....	.....5.000	5.003	MS.....	22,083	75,000	09/09/2013.	09/15/2023.
68268N	AP	8	ONEOK PARTNERS LP.....	.....	..	.....1,2	2.B FE.....	2,993,700	113.250	3,397,506	3,000,000	2,997,117	.....	.....605	.....	.....	.....4.900	4.926	MS.....	43,283	147,000	03/17/2015.	03/15/2025.
68389X	AS	4	ORACLE CORP.....	.....	..	.....1	1.G FE.....	2,972,940	108.220	3,246,594	3,000,000	2,992,177	.....	.....2,886	.....	.....	.....3.625	3.734	JJ.....	50,146	108,750	07/09/2013.	07/15/2023.
68389X	AU	9	ORACLE CORP.....	.....	..	.....1,2	1.G FE.....	3,990,920	109.230	4,369,212	4,000,000	3,996,462	.....	.....931	.....	.....	.....3.400	3.427	JJ.....	65,356	136,000	06/30/2014.	07/08/2024.
68389X	BC	8	ORACLE CORP.....	.....	..	.....1,2	1.G FE.....	3,933,280	109.375	4,374,992	4,000,000	3,968,283	.....	.....6,656	.....	.....	.....2.950	3.145	MN.....	15,078	118,000	05/12/2015.	05/15/2025.
68389X	BM	6	ORACLE CORP.....	.....	..	.....1,2	1.G FE.....	996,240	109.336	1,093,362	1,000,000	997,806	.....	.....363	.....	.....	.....2.650	2.693	JJ.....	12,219	26,500	06/29/2016.	07/15/2026.
686330	AJ	0	ORIX CORP.....	.....	C	.....	1.G FE.....	1,995,860	113.972	2,279,442	2,000,000	1,997,144	.....	.....379	.....	.....	.....3.700	3.725	JJ.....	33,506	74,000	07/10/2017.	07/18/2027.
693476	BN	2	PNC FINANCIAL SERVICES GROUP INC.....	.....	..	.....2	1.G FE.....	994,440	103.189	1,031,888	1,000,000	999,255	.....	.....609	.....	.....	.....3.300	3.365	MS.....	10,358	33,000	03/05/2012.	03/08/2022.
69349L	AM	0	PNC BANK NA.....	.....	..	.....2	1.G FE.....	1,994,400	108.069	2,161,380	2,000,000	1,998,380	.....	.....590	.....	.....	.....3.800	3.833	JJ.....	32,933	76,000	07/22/2013.	07/25/2023.
69351U	AP	8	PPL ELECTRIC UTILITIES CORP.....	.....	..	.....1,2	1.F FE.....	991,910	101.226	1,012,255	1,000,000	999,361	.....	.....890	.....	.....	.....3.000	3.093	MS.....	8,833	30,000	08/18/2011.	09/15/2021.
69352P	AQ	6	PPL CAPITAL FUNDING INC.....	.....	..	.....1,2	2.A FE.....	1,999,320	118.921	2,378,428	2,000,000	1,999,389	.....	.....69	.....	.....	.....4.125	4.129	AO.....	17,417	44,000	04/01/2020.	04/15/2030.
69353R	EK	0	PNC BANK NA.....	.....	..	.....2	1.F FE.....	1,995,360	109.454	2,189,074	2,000,000	1,997,941	.....	.....460	.....	.....	.....2.950	2.977	FA.....	20,978	59,000	02/18/2015.	02/23/2025.
69362B	AY	8	PSEG POWER LLC.....	.....	..	.....1,2	2.A FE.....	999,110	101.592	1,015,916	1,000,000	999,939	.....	.....85	.....	.....	.....4.150	4.159	MS.....	12,219	41,500	09/14/2011.	09/15/2021.
69478X	AD	7	PACIFIC PREMIER BANCORP INC.....	.....	..	.....2,5	2.B FE.....	2,000,000	98.012	1,960,232	2,000,000	2,000,000	.....	.....	.....	.....	.....4.875	4.876	MN.....	12,458	97,500	05/03/2019.	05/15/2029.
69832A	AC	0	PANASONIC CORP.....	.....	C	1,2	2.A FE.....	1,000,000	111.034	1,110,335	1,000,000	1,000,000	.....	.....	.....	.....	.....3.113	3.113	JJ.....	14,009	31,130	07/10/2019.	07/19/2029.
70109H	AK	1	PARKER-HANNIFIN CORP.....	.....	..	.....1	2.A FE.....	988,480	105.080	1,050,803	1,000,000	998,072	.....	.....1,082	.....	.....	.....3.500	3.618	MS.....	10,306	35,000	09/07/2010.	09/15/2022.
709599	AH	7	PENSKE TRUCK LEASING CO LP.....	.....	..	.....1	2.B FE.....	1,987,520	106.527	2,130,544	2,000,000	1,997,690	.....	.....1,422	.....	.....	.....4.875	4.954	JJ.....	46,042	97,500	07/10/2012.	07/11/2022.
709599	AW	4	PENSKE TRUCK LEASING CO LP.....	.....	..	.....1,2	2.B FE.....	1,993,900	110.974	2,219,488	2,000,000	1,996,239	.....	.....570	.....	.....	.....3.400	3.436	MN.....	8,689	68,000	10/26/2016.	11/15/2026.
709599	AX	2	PENSKE TRUCK LEASING CO LP.....	.....	..	.....1,2	2.B FE.....	998,610	114.639	1,146,393	1,000,000	999,120	.....	.....121	.....	.....	.....4.200	4.216	AO.....	10,500	42,000	03/13/2017.	04/01/2027.
709599	BH	6	PENSKE TRUCK LEASING CO LP.....	.....	..	.....1,2	2.B FE.....	995,540	108.325	1,083,251	1,000,000	996,066	.....	.....398	.....	.....	.....3.350	3.402	MN.....	5,583	37,594	09/10/2019.	11/01/2029.
709599	BJ	2	PENSKE TRUCK LEASING CO LP.....	.....	..	.....1,2	2.B FE.....	4,983,800	113.277	5,663,825	5,000,000	4,985,633	.....	.....1,833	.....	.....	.....4.000	4.070	JJ.....	92,222	53,889	04/01/2020.	07/15/2025.
712704	AA	3	PEOPLE'S UNITED FINANCIAL INC.....	.....	..	.....1,2	2.B FE.....	2,990,040	104.563	3,136,887	3,000,000	2,997,817	.....	.....1,074	.....	.....	.....3.650	3.689	JD.....	7,604	109,500	12/03/2012.	12/06/2022.
71270Q	EB	8	PEOPLE'S UNITED BANK NA.....	.....	..	.....2	2.B FE.....	2,982,270	107.906	3,237,183	3,000,000	2,992,984	.....	.....1,808	.....	.....	.....4.000	4.072	JJ.....	55,333	120,000	06/23/2014.	07/15/2024.
714046	AG	4	PERKINELMER INC.....	.....	..	.....1,2	2.B FE.....	996,700	112.517	1,125,169	1,000,000	997,074	.....	.....287	.....	.....	.....3.300	3.339	MS.....	9,717	33,275	09/10/2019.	09/15/2029.
71654Q	BW	1	PETROLEOS MEXICANOS.....	.....	C	1	3.B FE.....	1,996,400	99.914	1,998,274	2,000,000	1,998,165	.....	.....316	.....	.....	.....4.500	4.520	JJ.....	39,500	90,000	01/15/2015.	01/23/2026.
717081	CY	7	PFIZER INC.....	.....	..	.....1	1.F FE.....	1,504,370	171.674	1,716,736	1,000,000	1,437,009	.....	.....(16,364)	.....	.....	.....7.200	3.841	MS.....	21,200	72,000	08/03/2016.	03/15/2039.
717081	DH	3	PFIZER INC.....	.....	..	.....1	1.F FE.....	981,920	106.518	1,065,179	1,000,000	995,019	.....	.....1,922	.....	.....	.....3.000	3.213	JD.....	1,333	30,000	06/19/2013.	06/15/2023.
717081	EA	7	PFIZER INC.....	.....	..	.....1	1.F FE.....	991,480	112.785	1,127,848	1,000,000	994,665	.....	.....804	.....	.....	.....3.000	3.099	JD.....	1,333	30,000	11/14/2016.	12/15/2026.
718546	AC	8	PHILLIPS 66.....	.....	..	.....1	2.A FE.....	997,630	104.735	1,047,352	1,000,000	999,675	.....	.....249	.....	.....	.....4.300	4.327	AO.....	10,750	43,000	03/07/2012.	04/01/2022.

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
718546	AV	6	PHILLIPS 66.....	.....	.....	1.2	2.A FE.....	999,460	112.621	1,126,206	1,000,000	999,389	.....	(71)	.....	.....	3.850	3.862	AO.....	8,769	19,250	04/07/2020.	04/09/2025.
71951Q	AA	0	PHYSICIANS REALTY LP.....	.....	.....	1.2	2.C FE.....	2,990,310	110.077	3,302,313	3,000,000	2,993,677	.....	873	.....	.....	4.300	4.339	MS.....	37,983	129,000	03/02/2017.	03/15/2027.
720198	AC	4	PIEDMONT OPERATING PARTNERSHIP LP.....	.....	.....	1.2	2.B FE.....	996,010	103.995	1,039,951	1,000,000	998,931	.....	418	.....	.....	3.400	3.447	JD.....	2,833	34,000	05/06/2013.	06/01/2023.
722844	AA	5	PINE STREET TRUST I.....	.....	.....	1.2	2.B FE.....	1,000,000	118.373	1,183,729	1,000,000	1,000,000	.....	.....	.....	.....	4.572	4.573	FA.....	17,272	45,720	04/02/2019.	02/15/2029.
72345H	AA	3	PINNACLE BANK (TENNESSEE).....	.....	.....	2	2.A FE.....	1,980,460	99.941	1,998,818	2,000,000	1,989,460	.....	2,002	.....	.....	3.342	3.513	JAJO.....	11,698	114,859	03/03/2016.	07/30/2025.
72346Q	AC	8	PINNACLE FINANCIAL PARTNERS INC.....	.....	.....	2.5	2.B PL.....	3,000,000	100.539	3,016,167	3,000,000	3,000,000	.....	.....	.....	.....	4.125	4.126	MS.....	36,438	125,125	09/06/2019.	09/15/2029.
72650R	BJ	0	PLAINS ALL AMERICAN PIPELINE LP.....	.....	.....	1.2	3.A FE.....	998,460	111.733	1,117,325	1,000,000	999,283	.....	131	.....	.....	4.650	4.667	AO.....	9,817	46,500	08/17/2015.	10/15/2025.
740189	AM	7	PRECISION CASTPARTS CORP.....	.....	.....	1.2	1.F FE.....	1,995,920	110.177	2,203,536	2,000,000	1,998,040	.....	403	.....	.....	3.250	3.274	JD.....	2,889	65,000	06/01/2015.	06/15/2025.
74052B	AA	5	PREMIER HEALTH PARTNERS.....	.....	.....	1.2	2.A FE.....	954,510	104.886	1,048,862	1,000,000	971,450	.....	4,321	.....	.....	2.911	3.453	MN.....	3,720	29,110	11/10/2016.	11/15/2026.
740816	AK	9	PRESIDENT AND FELLOWS OF HARVARD COLLEGE.....	.....	.....	1	1.A FE.....	1,000,000	120.147	1,201,472	1,000,000	1,000,000	.....	.....	.....	.....	3.529	3.529	AO.....	8,823	35,290	04/29/2013.	10/01/2031.
741503	AZ	9	BOOKING HOLDINGS INC.....	.....	.....	1.2	1.G FE.....	2,994,210	113.209	3,396,255	3,000,000	2,996,679	.....	546	.....	.....	3.600	3.623	JD.....	9,000	108,000	05/18/2016.	06/01/2026.
741503	BC	9	BOOKING HOLDINGS INC.....	.....	.....	1.2	1.G FE.....	1,998,360	114.367	2,287,342	2,000,000	1,998,924	.....	129	.....	.....	3.550	3.559	MS.....	20,906	71,000	08/10/2017.	03/15/2028.
74256L	BG	3	PRINCIPAL LIFE GLOBAL FUNDING II.....	.....	.....	.....	1.E FE.....	993,250	108.191	1,081,911	1,000,000	994,031	.....	605	.....	.....	2.500	2.577	MS.....	7,292	25,000	09/09/2019.	09/16/2029.
743315	AW	3	PROGRESSIVE CORP.....	.....	.....	1.2	1.F FE.....	2,000,000	115.230	2,304,606	2,000,000	2,000,000	.....	.....	.....	.....	3.200	3.200	MS.....	16,889	32,000	03/17/2020.	03/26/2030.
74340X	BE	0	PROLOGIS LP.....	.....	.....	1.2	1.G FE.....	1,987,620	113.652	2,273,034	2,000,000	1,993,496	.....	1,205	.....	.....	3.750	3.824	MN.....	12,500	75,000	10/27/2015.	11/01/2025.
74348T	AJ	1	PROSPECT CAPITAL CORP.....	.....	.....	.....	2.C FE.....	1,000,000	104.255	1,042,552	1,000,000	1,000,000	.....	.....	.....	.....	5.875	5.872	MS.....	17,299	58,750	03/27/2013.	03/15/2023.
743756	AB	4	PROVIDENCE ST JOSEPH HEALTH.....	.....	.....	1.2	1.D FE.....	2,000,000	108.868	2,177,358	2,000,000	2,000,038	.....	(6)	.....	.....	2.746	2.746	AO.....	13,730	54,920	09/20/2016.	10/01/2026.
744320	AY	8	PRUDENTIAL FINANCIAL INC.....	.....	.....	1.2	1.G FE.....	5,279,348	120.536	6,328,119	5,250,000	5,277,710	.....	(594)	.....	.....	3.905	3.873	JD.....	13,668	205,013	12/07/2017.	12/07/2047.
744538	AC	3	PUBLIC SERVICE COMPANY OF NEW HAMPSHIRE.....	.....	.....	1.2	1.E FE.....	995,780	100.572	1,005,724	1,000,000	999,683	.....	468	.....	.....	3.200	3.249	MS.....	10,667	32,000	09/06/2011.	09/01/2021.
744542	AB	7	PUBLIC SERVICE COMPANY OF NEW MEXICO.....	.....	.....	1.2	2.B FE.....	998,570	102.190	1,021,901	1,000,000	999,889	.....	143	.....	.....	5.350	5.365	AO.....	13,375	53,500	10/06/2011.	10/01/2021.
74456Q	BH	8	PUBLIC SERVICE ELECTRIC AND GAS CO.....	.....	.....	1.2	1.F FE.....	998,210	108.128	1,081,276	1,000,000	999,303	.....	179	.....	.....	3.150	3.171	FA.....	11,900	31,500	08/06/2014.	08/15/2024.
747262	AS	2	QVC INC.....	.....	.....	1	3.A FE.....	999,270	107.750	1,077,500	1,000,000	999,780	.....	61	.....	.....	4.850	4.857	AO.....	12,125	48,500	03/11/2014.	04/01/2024.
747262	AU	7	QVC INC.....	.....	.....	1.2	3.A FE.....	998,600	106.750	1,067,500	1,000,000	999,400	.....	130	.....	.....	4.450	4.466	FA.....	16,811	44,500	08/07/2014.	02/15/2025.
747525	AF	0	QUALCOMM INC.....	.....	.....	1.2	1.G FE.....	2,391,360	111.363	2,672,707	2,400,000	2,395,888	.....	854	.....	.....	3.450	3.492	MN.....	9,430	82,800	05/13/2015.	05/20/2025.
749607	AC	1	RLI CORP.....	.....	.....	1	2.A FE.....	997,140	108.222	1,082,215	1,000,000	999,118	.....	299	.....	.....	4.875	4.910	MS.....	14,354	48,750	09/25/2013.	09/15/2023.
754730	AD	1	RAYMOND JAMES FINANCIAL INC.....	.....	.....	1	2.A FE.....	1,501,140	115.030	1,725,453	1,500,000	1,500,489	.....	(134)	.....	.....	5.625	5.614	AO.....	21,094	84,375	03/23/2012.	04/01/2024.
756109	AP	9	REALTY INCOME CORP.....	.....	.....	1.2	1.G FE.....	997,750	109.519	1,095,193	1,000,000	999,347	.....	232	.....	.....	4.650	4.677	FA.....	19,375	46,500	07/09/2013.	08/01/2023.
760759	AM	2	REPUBLIC SERVICES INC.....	.....	.....	1.2	2.B FE.....	1,089,117	109.265	1,193,177	1,092,000	1,091,331	.....	261	.....	.....	4.750	4.778	MN.....	6,628	103,618	05/02/2011.	05/15/2023.
776743	AG	1	ROPER TECHNOLOGIES INC.....	.....	.....	1.2	2.A FE.....	997,830	109.620	1,096,199	1,000,000	998,097	.....	194	.....	.....	2.950	2.975	MS.....	8,686	31,057	08/20/2019.	09/15/2029.
778296	AD	5	ROSS STORES INC.....	.....	.....	1.2	2.A FE.....	2,984,400	121.601	3,648,036	3,000,000	2,985,355	.....	955	.....	.....	4.800	4.866	AO.....	30,400	75,600	04/02/2020.	04/15/2030.
780097	BA	8	NATWEST GROUP PLC.....	C	.....	.....	2.B FE.....	6,186,880	118.026	7,081,530	6,000,000	6,127,082	.....	(21,596)	.....	.....	4.800	4.339	AO.....	68,800	288,000	12/20/2017.	04/05/2026.
780097	BE	0	NATWEST GROUP PLC.....	C	2.5	.....	2.B FE.....	3,000,000	103.868	3,116,049	3,000,000	3,000,000	.....	.....	.....	.....	3.498	3.499	MN.....	13,409	104,940	05/10/2017.	05/15/2023.
780097	BG	5	ROYAL BANK OF SCOTLAND.....	C	2.5	.....	2.B FE.....	2,000,000	119.940	2,398,790	2,000,000	2,000,000	.....	.....	.....	.....	4.892	4.892	MN.....	11,686	97,840	05/15/2018.	05/18/2029.
780153	AW	2	ROYAL CARIBBEAN CRUISES LTD.....	.....	.....	1.2	4.B FE.....	996,230	88.625	886,250	1,000,000	997,220	.....	331	.....	.....	3.700	3.744	MS.....	10,894	37,000	11/20/2017.	03/15/2028.
78355H	KQ	1	RYDER SYSTEM INC.....	.....	.....	1.2	2.B FE.....	4,999,050	115.933	5,796,625	5,000,000	4,999,621	.....	571	.....	.....	4.625	4.627	JD.....	19,271	150,955	04/02/2020.	06/01/2025.
78403D	AH	3	SBATOW 2014-2 2C - RMBS.....	.....	.....	1.2	1.F FE.....	2,000,000	105.639	2,112,781	2,000,000	2,000,000	.....	.....	.....	.....	3.869	3.869	MON.....	3,439	77,165	10/07/2014.	10/15/2049.
79588T	AC	4	SAMMONS FINANCIAL GROUP INC.....	.....	.....	1.2	2.A FE.....	4,997,200	105.067	5,253,325	5,000,000	4,998,272	.....	230	.....	.....	4.450	4.456	MN.....	30,285	222,500	05/09/2017.	05/12/2027.
80105N	AG	0	SANOFI SA.....	C	1	.....	1.E FE.....	1,979,520	100.874	2,017,470	2,000,000	1,999,418	.....	2,376	.....	.....	4.000	4.124	MS.....	20,444	80,000	03/22/2011.	03/29/2021.
80282K	AP	1	SANTANDER HOLDINGS USA INC.....	.....	.....	2	2.A FE.....	2,994,480	113.923	3,417,678	3,000,000	2,996,164	.....	496	.....	.....	4.400	4.423	JJ.....	61,600	132,000	07/10/2017.	07/13/2027.
80283L	AJ	2	SANTANDER UK PLC.....	C	.....	.....	1.E FE.....	1,986,640	110.283	2,205,662	2,000,000	1,995,195	.....	1,383	.....	.....	4.000	4.081	MS.....	24,000	80,000	03/10/2014.	03/13/2024.

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F	o	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
806213	AD	6	SCENTRE GROUP TRUST 1.....	.....	C	.....	1.F FE.....	997,000	106.772	1,067,720	1,000,000	998,517	.....	.....280	.....	.....	.....3.250	3.284	AO.....	5,688	32,500	04/21/2015.	10/28/2025.
806854	AH	8	SCHLUMBERGER INVESTMENT SA.....	.....	C	.....	1.F FE.....	996,600	108.363	1,083,628	1,000,000	998,891	.....	.....354	.....	.....	.....3.650	3.690	JD.....	3,042	36,500	11/25/2013.	12/01/2023.
808513	AG	0	CHARLES SCHWAB CORP.....	.....	.....	.....	1.F FE.....	1,000,590	104.614	1,046,136	1,000,000	1,000,126	.....	.....(73)	.....	.....	.....3.225	3.217	MS.....	10,750	32,250	08/22/2012.	09/01/2022.
808513	BC	8	CHARLES SCHWAB CORP.....	.....	.....	.....	1.F FE.....	998,580	125.229	1,252,285	1,000,000	998,666	.....	.....86	.....	.....	.....4.625	4.643	MS.....	12,719	22,868	03/20/2020.	03/22/2030.
81618T	AC	4	OFFICE PROPERTIES INCOME TRUST.....	.....	.....	.....	2.C FE.....	1,959,800	105.497	2,109,930	2,000,000	1,981,323	.....	.....4,053	.....	.....	.....4.500	4.754	FA.....	37,500	90,000	01/29/2015.	02/01/2025.
81721M	AK	5	DIVERSIFIED HEALTHCARE TRUST.....	.....	.....	.....	3.B FE.....	1,993,680	101.643	2,032,864	2,000,000	1,997,643	.....	.....639	.....	.....	.....4.750	4.789	MN.....	15,833	95,000	04/23/2014.	05/01/2024.
822582	BX	9	SHELL INTERNATIONAL FINANCE BV.....	.....	C	.....	1.D FE.....	961,670	109.675	1,096,751	1,000,000	976,492	.....	.....3,746	.....	.....	.....2.500	2.952	MS.....	7,569	25,000	11/09/2016.	09/12/2026.
824348	AR	7	SHERWIN-WILLIAMS CO.....	.....	.....	.....	2.C FE.....	2,019,620	109.886	2,197,728	2,000,000	2,010,790	.....	.....(2,264)	.....	.....	.....3.450	3.316	FA.....	28,750	69,000	11/10/2016.	08/01/2025.
824348	BB	1	SHERWIN-WILLIAMS CO.....	.....	.....	.....	2.C FE.....	998,540	102.943	1,029,426	1,000,000	999,593	.....	.....376	.....	.....	.....4.200	4.241	JJ.....	19,367	42,000	01/10/2012.	01/15/2022.
824348	BJ	4	SHERWIN-WILLIAMS CO.....	.....	.....	.....	2.C FE.....	1,993,340	110.194	2,203,880	2,000,000	1,994,119	.....	.....587	.....	.....	.....2.950	2.989	FA.....	22,289	57,197	08/12/2019.	08/15/2029.
828730	AB	7	SIMMONS FIRST NATIONAL CORP.....	.....	.....	.....	2.B FE.....	2,000,000	100.750	2,015,000	2,000,000	2,000,094	.....	.....(39)	.....	.....	.....5.000	4.998	AO.....	25,000	100,000	03/21/2018.	04/01/2028.
828807	CR	6	SIMON PROPERTY GROUP LP.....	.....	.....	.....	1.G FE.....	1,987,580	108.269	2,165,382	2,000,000	1,995,706	.....	.....1,288	.....	.....	.....3.750	3.824	FA.....	31,250	75,000	01/13/2014.	02/01/2024.
83368R	AA	0	SOCIETE GENERALE SA.....	.....	C	.....	1.F FE.....	1,997,240	101.387	2,027,740	2,000,000	1,999,921	.....	.....268	.....	.....	.....5.200	5.214	AO.....	21,956	104,000	04/11/2011.	04/15/2021.
835495	AK	8	SONOCO PRODUCTS CO.....	.....	.....	.....	2.B FE.....	995,430	102.054	1,020,544	1,000,000	999,557	.....	.....513	.....	.....	.....4.375	4.430	MN.....	7,292	43,750	10/20/2011.	11/01/2021.
843646	AM	2	SOUTHERN POWER CO.....	.....	.....	.....	2.A FE.....	2,993,370	114.633	3,438,990	3,000,000	2,996,506	.....	.....628	.....	.....	.....4.150	4.176	JD.....	10,375	124,500	11/12/2015.	12/01/2025.
84610W	AB	1	LIFE STORAGE LP.....	.....	.....	.....	2.B FE.....	2,983,410	113.039	3,391,167	3,000,000	2,990,199	.....	.....1,586	.....	.....	.....3.500	3.566	JJ.....	52,500	105,000	06/13/2016.	07/01/2026.
84756N	AF	6	SPECTRA ENERGY PARTNERS LP.....	.....	.....	.....	2.A FE.....	1,991,640	109.745	2,194,896	2,000,000	1,996,185	.....	.....829	.....	.....	.....3.500	3.549	MS.....	20,611	70,000	03/09/2015.	03/15/2025.
84858D	AA	6	SPIRIT AIRLINES CLASS A PASS THROUGH CER.....	.....	.....	.....	2.A FE.....	708,091	92.543	655,288	708,091	708,358	.....	.....128	.....	.....	.....4.100	4.091	AO.....	7,258	29,032	07/28/2015.	10/01/2029.
84858W	AA	4	SPIRIT AIRLINES CLASS AA PASS THROUGH CE.....	.....	.....	.....	1.E FE.....	867,507	94.553	820,256	867,507	867,764	.....	.....115	.....	.....	.....3.375	3.369	FA.....	11,061	29,278	11/13/2017.	08/15/2031.
853254	AJ	9	STANDARD CHARTERED PLC.....	.....	C	.....	2.B FE.....	986,150	105.116	1,051,160	1,000,000	996,713	.....	.....1,524	.....	.....	.....3.950	4.121	JJ.....	18,653	39,500	01/30/2013.	01/11/2023.
853254	AL	4	STANDARD CHARTERED PLC.....	.....	C	.....	2.B FE.....	1,998,240	109.940	2,198,794	2,000,000	1,999,376	.....	.....183	.....	.....	.....5.200	5.211	JJ.....	44,778	104,000	09/23/2013.	01/26/2024.
853254	BK	5	STANDARD CHARTERED PLC.....	.....	C	.....	2.B FE.....	2,000,000	112.250	2,245,000	2,000,000	2,000,000	.....	.....	.....	.....	.....4.866	4.865	MS.....	28,655	97,320	03/12/2018.	03/15/2033.
853254	BP	4	STANDARD CHARTERED PLC.....	.....	C	.....	2.5 1.F FE.....	1,000,000	117.123	1,171,226	1,000,000	1,000,000	.....	.....	.....	.....	.....4.305	4.306	MN.....	4,783	43,050	05/16/2019.	05/21/2030.
855244	AD	1	STARBUCKS CORP.....	.....	.....	.....	2.A FE.....	1,999,280	108.454	2,169,072	2,000,000	1,999,848	.....	.....51	.....	.....	.....3.850	3.853	AO.....	19,250	77,000	09/03/2013.	10/01/2023.
855244	AW	9	STARBUCKS CORP.....	.....	.....	.....	2.A FE.....	1,988,280	105.497	2,109,946	2,000,000	1,989,129	.....	.....849	.....	.....	.....2.250	2.316	MS.....	13,625	22,500	03/10/2020.	03/12/2030.
857477	BD	4	STATE STREET CORP.....	.....	.....	.....	1.E FE.....	2,000,000	120.601	2,412,014	2,000,000	2,000,000	.....	.....	.....	.....	.....4.141	4.142	JD.....	6,442	82,820	11/28/2018.	12/03/2029.
857477	BF	9	STATE STREET CORP.....	.....	.....	.....	1.F FE.....	2,000,000	109.250	2,184,994	2,000,000	2,000,000	.....	.....	.....	.....	.....3.031	3.031	MN.....	10,103	60,620	10/29/2019.	11/01/2034.
860630	AD	4	STIFEL FINANCIAL CORP.....	.....	.....	.....	2.C FE.....	986,660	111.845	1,118,449	1,000,000	993,198	.....	.....1,734	.....	.....	.....4.250	4.460	JJ.....	19,243	42,500	12/28/2016.	07/18/2024.
863667	AH	4	STRYKER CORP.....	.....	.....	.....	2.A FE.....	2,999,730	111.884	3,356,517	3,000,000	2,999,930	.....	.....13	.....	.....	.....3.375	3.376	MN.....	16,875	101,250	10/26/2015.	11/01/2025.
86562M	AA	8	SUMITOMO MITSUI FINANCIAL GROUP INC.....	.....	C	.....	2.A FE.....	1,000,000	109.890	1,098,899	1,000,000	1,000,000	.....	.....	.....	.....	.....4.436	4.435	AO.....	10,967	44,360	03/26/2014.	04/02/2024.
86765B	AS	8	SUNOCO LOGISTICS PARTNERS OPERATIONS LP.....	.....	.....	.....	2.C FE.....	2,992,050	117.250	3,517,500	3,000,000	2,995,722	.....	.....729	.....	.....	.....5.950	5.984	JD.....	14,875	178,500	11/12/2015.	12/01/2025.
86787G	AJ	1	TRUIST BANK.....	.....	.....	.....	1.G FE.....	1,989,880	111.690	2,233,790	2,000,000	1,994,187	.....	.....973	.....	.....	.....3.300	3.360	MN.....	8,433	66,000	05/11/2016.	05/15/2026.
87124V	AD	1	SYDNEY AIRPORT FINANCE COMPANY PTY LTD.....	.....	C	.....	2.A FE.....	998,160	106.270	1,062,703	1,000,000	999,562	.....	.....186	.....	.....	.....3.900	3.921	MS.....	10,725	39,000	10/16/2012.	03/22/2023.
87164K	AC	8	SYNGENTA FINANCE NV.....	.....	C	.....	2.C FE.....	1,000,000	106.694	1,066,941	1,000,000	1,000,000	.....	.....	.....	.....	.....5.182	5.181	AO.....	9,644	51,820	04/17/2018.	04/24/2028.
87165B	AD	5	SYNCHRONY FINANCIAL.....	.....	.....	.....	2.C FE.....	998,060	109.445	1,094,452	1,000,000	999,232	.....	.....192	.....	.....	.....4.250	4.273	FA.....	16,056	42,500	08/06/2014.	08/15/2024.
871829	BL	0	SYSKO CORP.....	.....	.....	.....	2.C FE.....	1,995,840	131.390	2,627,808	2,000,000	1,996,070	.....	.....230	.....	.....	.....5.950	5.978	AO.....	29,750	59,169	03/30/2020.	04/01/2030.
871829	BP	1	SYSKO CORP.....	.....	.....	.....	2.B FE.....	1,998,620	118.980	2,379,602	2,000,000	1,998,800	.....	.....180	.....	.....	.....5.650	5.666	AO.....	28,250	56,186	03/30/2020.	04/01/2025.
87236Y	AD	0	TD AMERITRADE HOLDING CORP.....	.....	.....	.....	1.F FE.....	1,999,000	111.004	2,220,076	2,000,000	1,999,590	.....	.....88	.....	.....	.....3.625	3.630	AO.....	18,125	72,500	10/17/2014.	04/01/2025.
87236Y	AJ	7	TD AMERITRADE HOLDING CORP.....	.....	.....	.....	1.F FE.....	998,880	109.379	1,093,787	1,000,000	998,999	.....	.....100	.....	.....	.....2.750	2.763	AO.....	6,875	27,500	08/13/2019.	10/01/2029.

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87238Q	AE	3	BLACKROCK TCP CAPITAL CORP.....	.....	..	.....1	2.C FE.....	2,988,960	...104.972	3,149,151	3,000,000	2,996,187	.....	.....2,242	.....	.....	.....4.125	4.207	FA.....	48,125	123,750	10/30/2017.	08/11/2022.
87246Y	AC	0	NUVEEN FINANCE LLC.....	.....	..	.....1	1.F FE.....	1,997,720	...112.508	2,250,158	2,000,000	1,999,080	.....	.....217	.....	.....	.....4.125	4.138	MN.....	13,750	82,500	10/27/2014.	11/01/2024.
874060	AW	6	TAKEDA PHARMACEUTICAL CO LTD.....	.....	C	1,2	2.B FE.....	2,987,400	...124.177	3,725,313	3,000,000	2,989,762	.....	.....1,119	.....	.....	.....5.000	5.053	MN.....	14,583	150,000	11/19/2018.	11/26/2028.
87612E	BD	7	TARGET CORP.....	.....	..	.....1	1.G FE.....	1,991,120	...110.698	2,213,966	2,000,000	1,996,538	.....	.....913	.....	.....	.....3.500	3.553	JJ.....	35,000	70,000	06/17/2014.	07/01/2024.
878055	AD	4	TCF NATIONAL BANK.....	.....	..	.....	2.B FE.....	990,860	...105.262	1,052,620	1,000,000	998,338	.....	.....1,075	.....	.....	.....6.250	6.373	JD.....	3,993	62,500	06/05/2012.	06/08/2022.
878055	AE	2	TCF NATIONAL BANK.....	.....	..	.....	2.C FE.....	1,987,500	...104.948	2,098,956	2,000,000	1,994,181	.....	.....1,242	.....	.....	.....4.600	4.678	FA.....	31,689	92,000	02/24/2015.	02/27/2025.
87969N	AC	9	TELSTRA CORPORATION LTD.....	.....	C	1	1.G FE.....	2,175,500	...103.323	2,066,466	2,000,000	2,016,756	.....	.....(20,918)	.....	.....	.....4.800	3.695	AO.....	21,067	96,000	04/03/2012.	10/12/2021.
87969N	AD	7	TELSTRA CORPORATION LTD.....	.....	C	1,2	1.G FE.....	998,300	...109.857	1,098,569	1,000,000	999,231	.....	.....166	.....	.....	.....3.125	3.144	AO.....	7,292	31,250	03/30/2015.	04/07/2025.
88032W	AG	1	TENCENT HOLDINGS LTD.....	.....	C	1,2	1.E FE.....	4,998,750	...110.344	5,517,195	5,000,000	4,999,132	.....	.....106	.....	.....	.....3.595	3.598	JJ.....	80,888	179,750	01/11/2018.	01/19/2028.
880451	AZ	2	TENNESSEE GAS PIPELINE COMPANY LLC.....	.....	..	.....1,2	2.B FE.....	998,010	...106.789	1,067,894	1,000,000	998,162	.....	.....152	.....	.....	.....2.900	2.923	MS.....	9,667	15,064	02/19/2020.	03/01/2030.
88224P	JS	9	TEXAS CAPITAL BANK NA.....	.....	..	.....	3.A PL.....	2,000,000	...106.808	2,136,166	2,000,000	2,000,000	.....	.....	.....	.....	.....5.250	5.249	JJ.....	44,042	105,000	01/28/2014.	01/31/2026.
882508	AW	4	TEXAS INSTRUMENTS INC.....	.....	..	.....1,2	1.E FE.....	1,961,460	...104.238	2,084,750	2,000,000	1,990,154	.....	.....4,058	.....	.....	.....2.250	2.469	MN.....	7,500	45,000	05/01/2013.	05/01/2023.
883203	BW	0	TEXTRON INC.....	.....	..	.....1,2	2.B FE.....	1,984,840	...112.828	2,256,560	2,000,000	1,991,442	.....	.....1,451	.....	.....	.....4.000	4.092	MS.....	23,556	80,000	03/04/2016.	03/15/2026.
883203	BX	8	TEXTRON INC.....	.....	..	.....1,2	2.B FE.....	998,740	...110.988	1,109,878	1,000,000	999,205	.....	.....113	.....	.....	.....3.650	3.664	MS.....	10,747	36,500	02/27/2017.	03/15/2027.
883203	CA	7	TEXTRON INC.....	.....	..	.....1,2	2.B FE.....	999,110	...113.798	1,137,979	1,000,000	999,197	.....	.....76	.....	.....	.....3.900	3.911	MS.....	11,267	39,000	04/30/2019.	09/17/2029.
88579Y	BN	0	3M CO.....	.....	..	.....1,2	1.E FE.....	1,993,620	...113.409	2,268,180	2,000,000	1,994,063	.....	.....443	.....	.....	.....3.050	3.087	AO.....	12,878	33,550	03/25/2020.	04/15/2030.
886546	AB	6	TIFFANY & CO.....	.....	..	.....1,2	2.B FE.....	997,020	...109.508	1,095,079	1,000,000	998,784	.....	.....297	.....	.....	.....3.800	3.835	AO.....	9,500	38,000	09/22/2014.	10/01/2024.
891160	MJ	9	TORONTO-DOMINION BANK.....	.....	C	2	1.F FE.....	4,991,250	...113.250	5,662,500	5,000,000	4,993,468	.....	.....492	.....	.....	.....3.625	3.639	MS.....	53,368	181,250	09/08/2016.	09/15/2031.
89153V	AG	4	TOTAL CAPITAL INTERNATIONAL SA.....	.....	C	1	1.D FE.....	1,994,900	...109.615	2,192,294	2,000,000	1,998,307	.....	.....517	.....	.....	.....3.700	3.730	JJ.....	34,122	74,000	08/05/2013.	01/15/2024.
89153V	AL	3	TOTAL CAPITAL INTERNATIONAL SA.....	.....	C	1	1.D FE.....	2,977,470	...110.923	3,327,702	3,000,000	2,992,047	.....	.....2,243	.....	.....	.....3.750	3.837	AO.....	25,313	112,500	01/08/2014.	04/10/2024.
891906	AB	5	GLOBAL PAYMENTS INC.....	.....	..	.....1,2	2.C FE.....	992,400	...107.017	1,070,169	1,000,000	997,914	.....	.....810	.....	.....	.....3.750	3.841	JD.....	3,125	37,500	05/15/2013.	06/01/2023.
891906	AC	3	GLOBAL PAYMENTS INC.....	.....	..	.....1,2	2.C FE.....	1,994,600	...118.759	2,375,188	2,000,000	1,996,994	.....	.....493	.....	.....	.....4.800	4.833	AO.....	24,000	96,000	03/14/2016.	04/01/2026.
89233P	5F	9	TOYOTA MOTOR CREDIT CORP.....	.....	..	.....1	1.E FE.....	1,994,960	...102.112	2,042,242	2,000,000	1,999,607	.....	.....545	.....	.....	.....3.400	3.429	MS.....	20,022	68,000	09/08/2011.	09/15/2021.
893045	AE	4	TRANS ALLEGHENY INTERSTATE LINE CO.....	.....	..	.....1,2	2.B FE.....	1,998,480	...109.244	2,184,888	2,000,000	1,999,312	.....	.....140	.....	.....	.....3.850	3.859	JD.....	6,417	77,000	12/08/2014.	06/01/2025.
898813	AK	6	TUCSON ELECTRIC POWER CO.....	.....	..	.....1,2	1.G FE.....	996,820	...102.880	1,028,804	1,000,000	999,677	.....	.....355	.....	.....	.....5.150	5.189	MN.....	6,581	51,500	11/03/2011.	11/15/2021.
898813	AL	4	TUCSON ELECTRIC POWER CO.....	.....	..	.....1,2	1.G FE.....	996,750	...106.378	1,063,778	1,000,000	999,231	.....	.....329	.....	.....	.....3.850	3.887	MS.....	11,336	38,500	09/11/2012.	03/15/2023.
90187B	AA	9	TWO HARBORS INVESTMENT CORP.....	.....	..	.....	4.C FE.....	2,302,132	...100.455	2,310,465	2,300,000	2,300,821	.....	.....(744)	.....	.....	.....6.250	6.214	JJ.....	66,285	143,750	12/12/2018.	01/15/2022.
902133	AR	8	TYCO ELECTRONICS GROUP SA.....	.....	C	1,2	1.G FE.....	996,140	...108.479	1,084,791	1,000,000	998,437	.....	.....403	.....	.....	.....3.450	3.497	FA.....	14,375	34,500	07/28/2014.	08/01/2024.
902494	AT	0	TYSON FOODS INC.....	.....	..	.....1,2	2.B FE.....	994,580	...104.808	1,048,081	1,000,000	999,063	.....	.....610	.....	.....	.....4.500	4.567	JD.....	2,000	45,000	06/06/2012.	06/15/2022.
90261A	AB	8	UBS AG (STAMFORD BRANCH).....	.....	..	.....	2.A FE.....	1,015,000	...110.673	1,106,734	1,000,000	1,003,300	.....	.....(1,844)	.....	.....	.....7.625	7.406	FA.....	28,382	76,250	08/10/2012.	08/17/2022.
90265E	AK	6	UDR INC.....	.....	..	.....1,2	2.A FE.....	1,995,400	...113.523	2,270,468	2,000,000	1,997,677	.....	.....436	.....	.....	.....4.000	4.027	AO.....	20,000	80,000	09/15/2015.	10/01/2025.
90320W	AA	1	UPMC.....	.....	..	.....1	1.F FE.....	2,000,000	...101.304	2,026,070	2,000,000	2,000,000	.....	.....	.....	.....	.....3.853	3.853	JD.....	3,425	77,060	11/23/2011.	12/15/2021.
90351D	AB	3	UBS GROUP AG.....	.....	C	.....	1.G FE.....	2,014,980	...114.514	2,290,280	2,000,000	2,008,943	.....	.....(1,689)	.....	.....	.....4.125	4.020	MS.....	22,229	82,500	01/26/2017.	09/24/2025.
90351D	AF	4	UBS GROUP AG.....	.....	C	.....	1.G FE.....	4,004,520	...115.369	4,614,748	4,000,000	4,003,390	.....	.....(570)	.....	.....	.....4.125	4.107	AO.....	34,833	165,000	01/19/2017.	04/15/2026.
90352J	AC	7	UBS GROUP AG.....	.....	C	2	1.G FE.....	2,000,000	...116.341	2,326,820	2,000,000	2,000,000	.....	.....	.....	.....	.....4.253	4.252	MS.....	23,155	85,060	03/16/2017.	03/23/2028.
90539J	AA	7	ATLANTIC UNION BANKSHARES CORP.....	.....	..	.....2,5	2.B FE.....	2,000,000	...99.980	1,999,604	2,000,000	2,000,024	.....	.....(24)	.....	.....	.....5.000	4.999	JD.....	4,444	100,000	11/30/2016.	12/15/2026.
906548	CR	1	UNION ELECTRIC CO.....	.....	..	.....1,2	1.F FE.....	1,998,280	...112.030	2,240,600	2,000,000	1,998,392	.....	.....112	.....	.....	.....2.950	2.960	MS.....	17,372	28,681	03/17/2020.	03/15/2030.
907818	ED	6	UNION PACIFIC CORP.....	.....	..	.....1,2	2.A FE.....	2,981,340	...110.668	3,320,040	3,000,000	2,990,867	.....	.....1,800	.....	.....	.....3.250	3.322	FA.....	36,833	97,500	06/16/2015.	08/15/2025.
90783T	AA	8	UNION PACIFIC RAILROAD CO PASS THROUGH T.....	.....	..	.....4	1.D FE.....	523,468	...101.652	532,117	523,467	524,201	.....	.....604	.....	.....	.....5.404	5.179	JJ.....	14,066	28,288	07/22/2004.	07/02/2025.
909287	AA	2	UNITED AIR LINES INC 2007 1 PASS THROUGH.....	.....	..	.....1	3.B FE.....	342,996	...100.799	358,275	355,436	351,030	.....	.....272	.....	.....	.....6.636	7.763	JJ.....	11,728	23,587	04/30/2010.	01/02/2024.

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value			Fair Value	Par Value												Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
90932L	AA	5	UNITED AIRLINES 2015-1 PASS THROUGH TRUS.....	.....	..	.....1	1.E FE.....	2,347,238	98.631	2,315,104	2,347,238	2,347,741	.....	.....289	.....	.....	.....3.450	3.445	JD.....	6,748	80,945	11/02/2015.	06/01/2029.
90932P	AA	6	UNITED AIRLINES 2014-1 PASS THROUGH TRUS.....	.....	..	.....1	2.A FE.....	696,638	99.504	693,181	696,638	696,852	.....	.....122	.....	.....	.....4.000	3.991	AO.....	6,192	27,866	03/24/2014.	10/11/2027.
90932Q	AA	4	UNITED AIRLINES 2014-2 PASS THROUGH TRUS.....	.....	..	.....1	1.G FE.....	718,101	100.495	721,652	718,101	718,296	.....	.....114	.....	.....	.....3.750	3.742	MS.....	8,827	26,929	07/28/2014.	03/03/2028.
911312	BX	3	UNITED PARCEL SERVICE INC.....	.....	..	.....1,2	1.G FE.....	1,997,900	112.823	2,256,462	2,000,000	1,998,210	.....	.....310	.....	.....	.....3.900	3.923	AO.....	19,500	40,517	03/19/2020.	04/01/2025.
911312	BY	1	UNITED PARCEL SERVICE INC.....	.....	..	.....1,2	1.G FE.....	1,992,460	124.785	2,495,696	2,000,000	1,992,948	.....	.....488	.....	.....	.....4.450	4.497	AO.....	22,250	46,231	03/19/2020.	04/01/2030.
91159H	HK	9	U.S. BANCORP.....	.....	..	.....2	1.G FE.....	2,993,760	110.078	3,302,331	3,000,000	2,997,511	.....	.....621	.....	.....	.....3.600	3.624	MS.....	33,000	108,000	09/08/2014.	09/11/2024.
91159H	HM	5	U.S. BANCORP.....	.....	..	.....2	1.G FE.....	4,996,150	111.359	5,567,930	5,000,000	4,997,911	.....	.....356	.....	.....	.....3.100	3.109	AO.....	27,556	155,000	04/21/2016.	04/27/2026.
91324P	CC	4	UNITEDHEALTH GROUP INC.....	.....	..	.....1	1.G FE.....	995,930	105.633	1,056,330	1,000,000	999,021	.....	.....425	.....	.....	.....2.875	2.921	MS.....	8,465	28,750	02/25/2013.	03/15/2023.
91324P	CV	2	UNITEDHEALTH GROUP INC.....	.....	..	.....1	1.G FE.....	2,997,630	112.012	3,360,354	3,000,000	2,998,772	.....	.....215	.....	.....	.....3.100	3.109	MS.....	27,383	93,000	02/22/2016.	03/15/2026.
91529Y	AL	0	UNUM GROUP.....	.....	..	.....1	2.C FE.....	2,979,840	110.762	3,322,872	3,000,000	2,989,345	.....	.....1,962	.....	.....	.....3.875	3.956	MN.....	18,083	116,250	11/02/2015.	11/05/2025.
91913Y	AW	0	VALERO ENERGY CORP.....	.....	..	.....1,2	2.B FE.....	1,984,660	112.140	2,242,798	2,000,000	1,986,951	.....	.....1,308	.....	.....	.....4.000	4.094	AO.....	20,000	80,000	03/21/2019.	04/01/2029.
91914J	AA	0	VALERO ENERGY PARTNERS LP.....	.....	..	.....1,2	2.B FE.....	1,999,180	115.775	2,315,490	2,000,000	1,999,511	.....	.....71	.....	.....	.....4.375	4.380	JD.....	3,889	87,500	12/02/2016.	12/15/2026.
919794	AB	3	VALLEY NATIONAL BANCORP.....	.....	..	.....	2.B FE.....	2,016,395	104.721	2,094,410	2,000,000	2,005,435	.....	.....(1,820)	.....	.....	.....5.125	5.017	MS.....	26,764	102,500	10/23/2013.	09/27/2023.
92277G	AL	1	VENTAS REALTY LP.....	.....	..	.....1,2	2.A FE.....	1,983,920	112.161	2,243,210	2,000,000	1,989,316	.....	.....1,483	.....	.....	.....3.850	3.947	AO.....	19,250	77,000	03/22/2017.	04/01/2027.
92277G	AM	9	VENTAS REALTY LP.....	.....	..	.....1,2	2.A FE.....	1,984,660	113.867	2,277,344	2,000,000	1,988,511	.....	.....1,357	.....	.....	.....4.000	4.093	MS.....	26,667	80,000	02/13/2018.	03/01/2028.
92277G	AU	1	VENTAS REALTY LP.....	.....	..	.....1,2	2.A FE.....	995,060	107.468	1,074,683	1,000,000	995,606	.....	.....415	.....	.....	.....3.000	3.056	JJ.....	13,833	27,000	08/12/2019.	01/15/2030.
92343V	DY	7	VERIZON COMMUNICATIONS INC.....	.....	..	.....1	2.A FE.....	992,560	117.945	1,179,448	1,000,000	995,068	.....	.....683	.....	.....	.....4.125	4.216	MS.....	12,031	41,250	03/13/2017.	03/16/2027.
92343V	EA	8	VERIZON COMMUNICATIONS INC.....	.....	..	.....1	2.A FE.....	1,994,360	126.121	2,522,416	2,000,000	1,995,321	.....	.....270	.....	.....	.....4.500	4.525	FA.....	35,250	90,000	08/01/2017.	08/10/2033.
92343V	ER	1	VERIZON COMMUNICATIONS INC.....	.....	..	.....1	2.A FE.....	4,196,142	120.131	5,104,349	4,249,000	4,208,099	.....	.....4,356	.....	.....	.....4.329	4.478	MS.....	51,094	183,939	06/21/2018.	09/21/2028.
92343V	FE	9	VERIZON COMMUNICATIONS INC.....	.....	..	.....1,2	2.A FE.....	996,930	112.122	1,121,215	1,000,000	997,139	.....	.....209	.....	.....	.....3.150	3.186	MS.....	8,663	15,925	03/17/2020.	03/22/2030.
927804	FK	5	VIRGINIA ELECTRIC AND POWER CO.....	.....	..	.....1,2	2.A FE.....	997,590	102.052	1,020,518	1,000,000	999,719	.....	.....263	.....	.....	.....2.950	2.978	JJ.....	13,603	29,500	01/09/2012.	01/15/2022.
928563	AC	9	VMWARE INC.....	.....	..	.....1,2	2.C FE.....	1,993,280	112.857	2,257,142	2,000,000	1,995,315	.....	.....606	.....	.....	.....3.900	3.940	FA.....	28,167	78,000	08/16/2017.	08/21/2027.
928563	AE	5	VMWARE INC.....	.....	..	.....1,2	2.C FE.....	4,997,550	117.119	5,855,935	5,000,000	4,998,073	.....	.....523	.....	.....	.....4.650	4.657	MN.....	29,708	140,792	04/02/2020.	05/15/2027.
92857W	BK	5	VODAFONE GROUP PLC.....	.....	C	1	2.B FE.....	1,974,020	119.685	2,393,690	2,000,000	1,979,731	.....	.....2,256	.....	.....	.....4.375	4.538	MN.....	7,535	87,500	05/23/2018.	05/30/2028.
928668	AU	6	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC.....	.....	..	.....1	2.A FE.....	1,977,600	121.333	2,426,666	2,000,000	1,981,616	.....	.....1,877	.....	.....	.....4.750	4.892	MN.....	12,667	95,000	11/07/2018.	11/13/2028.
929160	AZ	2	VULCAN MATERIALS CO.....	.....	..	.....1,2	2.B FE.....	997,220	114.452	1,144,515	1,000,000	997,376	.....	.....156	.....	.....	.....3.500	3.533	JD.....	2,917	18,764	05/07/2020.	06/01/2030.
92940P	AD	6	WRKCO INC.....	.....	..	.....1,2	2.B FE.....	1,999,020	123.453	2,469,060	2,000,000	1,999,111	.....	.....86	.....	.....	.....4.900	4.907	MS.....	28,856	98,000	11/27/2018.	03/15/2029.
931009	AE	4	WAKE FOREST UNIVERSITY.....	.....	..	.....1	1.D FE.....	2,290,000	104.270	2,387,790	2,290,000	2,290,000	.....	.....	.....	.....	.....3.451	3.451	JJ.....	36,441	79,028	07/26/2012.	01/15/2032.
93100P	AA	6	WAKE FOREST UNIVERSITY BAPTIST MEDICAL C.....	.....	..	.....1,2	1.F FE.....	2,000,000	105.946	2,118,916	2,000,000	2,000,050	.....	.....(8)	.....	.....	.....3.093	3.093	JD.....	5,155	61,860	10/27/2016.	06/01/2026.
93884P	CQ	1	WASHINGTON GAS LIGHT CO.....	.....	..	.....	1.G FE.....	1,677,675	123.506	1,852,593	1,500,000	1,574,299	.....	.....(8,873)	.....	.....	.....6.490	5.597	MS.....	28,664	97,350	01/21/2003.	09/27/2027.
94973V	AW	7	ANTHEM INC.....	.....	..	.....1,2	2.B FE.....	1,997,680	101.248	2,024,968	2,000,000	1,999,845	.....	.....242	.....	.....	.....3.700	3.713	FA.....	27,956	74,000	08/10/2011.	08/15/2021.
94974B	FY	1	WELLS FARGO & CO.....	.....	..	.....	2.B FE.....	2,297,631	114.422	2,631,715	2,300,000	2,298,834	.....	.....188	.....	.....	.....4.100	4.111	JD.....	7,334	94,300	05/27/2014.	06/03/2026.
94974B	GL	8	WELLS FARGO & CO.....	.....	..	.....	2.B FE.....	4,116,220	116.876	4,675,052	4,000,000	4,077,817	.....	.....(10,207)	.....	.....	.....4.300	3.960	JJ.....	75,967	172,000	01/17/2017.	07/22/2027.
961214	CX	9	WESTPAC BANKING CORP.....	.....	C	.....	1.D FE.....	1,992,240	110.926	2,218,522	2,000,000	1,995,592	.....	.....750	.....	.....	.....2.850	2.895	MN.....	7,600	57,000	05/09/2016.	05/13/2026.
961214	DF	7	WESTPAC BANKING CORP.....	.....	C	2	2.A FE.....	1,000,000	114.000	1,140,000	1,000,000	1,000,000	.....	.....	.....	.....	.....4.322	4.322	MN.....	4,562	43,220	11/15/2016.	11/23/2031.
969457	BW	9	WILLIAMS COMPANIES INC.....	.....	..	.....1,2	2.C FE.....	249,345	111.751	279,378	250,000	249,740	.....	.....68	.....	.....	.....4.550	4.583	JD.....	221	11,375	06/19/2014.	06/24/2024.
96949L	AB	1	WILLIAMS COMPANIES INC.....	.....	..	.....1,2	2.B FE.....	1,993,500	112.625	2,252,500	2,000,000	1,996,845	.....	.....599	.....	.....	.....4.000	4.037	MS.....	23,556	80,000	02/26/2015.	09/15/2025.
96950F	AL	8	WILLIAMS COMPANIES INC.....	.....	..	.....1,2	2.B FE.....	1,987,920	110.003	2,200,058	2,000,000	1,996,019	.....	.....1,271	.....	.....	.....4.500	4.575	MN.....	11,500	90,000	11/12/2013.	11/15/2023.
97650W	AF	5	WINTRUST FINANCIAL CORP.....	.....	..	.....	2.B FE.....	2,500,000	101.927	2,548,180	2,500,000	2,500,000	.....	.....	.....	.....	.....5.000	4.999	JD.....	6,250	125,000	06/10/2014.	06/13/2024.
976826	BM	8	WISCONSIN POWER AND LIGHT CO.....	.....	..	.....1,2	1.G FE.....	1,994,160	112.666	2,253,318	2,000,000	1,994,944	.....	.....514	.....	.....	.....3.000	3.034	JJ.....	30,000	61,167	06/17/2019.	07/01/2029.

SCHEDULE D - PART 1

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

1		2			3 Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
980236	AM	5	WOODSIDE FINANCE LTD.....			.....	C	1.2 2.A FE.....	999,420	107.981	1,079,812	1,000,000	999,759	.....	53	.....	.....	3.650	3.656	MS.....	11,761	36,500	02/26/2015.	03/05/2025.
98310W	AM	0	WYNDHAM DESTINATIONS INC.....			.....	.....	1.2 3.C FE.....	2,597,160	112.625	2,815,625	2,500,000	2,555,939	.....	(10,707)	.....	.....	6.600	6.020	AO.....	41,250	158,750	11/10/2016.	10/01/2025.
98310W	AN	8	WYNDHAM DESTINATIONS INC.....			.....	.....	1.2 3.C FE.....	997,750	111.875	1,118,750	1,000,000	998,599	.....	182	.....	.....	6.000	6.025	AO.....	15,000	57,500	03/16/2017.	04/01/2027.
98417E	AK	6	GLENCORE FINANCE CANADA LTD.....			.....	C	1 2.A FE.....	998,740	103.248	1,032,484	1,000,000	999,884	.....	128	.....	.....	4.950	4.964	MN.....	6,325	49,500	11/03/2011.	11/15/2021.
98419M	AB	6	XYLEM INC.....			.....	.....	.....1 2.B FE.....	999,350	103.047	1,030,466	1,000,000	999,963	.....	48	.....	.....	4.875	4.880	AO.....	12,188	48,750	09/15/2011.	10/01/2021.
984851	AD	7	YARA INTERNATIONAL ASA.....			.....	C	1.2 2.B FE.....	1,991,920	110.500	2,210,000	2,000,000	1,995,268	.....	770	.....	.....	3.800	3.849	JD.....	5,278	76,000	06/01/2016.	06/06/2026.
G8655*	AA	2	TPG PARTNER HOLDINGS, L.P.....			.....	.....	.....1.D PL.....	4,000,000	99.043	3,961,708	4,000,000	4,000,000	.....	.....	.....	.....	2.970	2.970	MS.....	36,960	.....	09/10/2020.	09/30/2030.
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....								1,361,769,525	XXX	1,517,897,192	1,362,063,028	1,362,270,629	0	113,731	0	0	XXX	XXX	XXX	14,620,875	52,708,309	XXX	XXX

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

E10.23

00192J AA 4	APS 2016-1 1A - CMO/RMBS.....			.....		4 1.A FE.....	617,588	97.185	673,436	692,945	665,247		8,120			0.305	3.011	MON...	176	6,251	03/18/2016.	07/27/2057.
004375 FG 1	ACCR 2006-1 A4 - RMBS.....			.....		4 1.D FM.....	700,236	98.536	789,960	801,701	757,494		12,969			0.708	5.338	MON...	63	8,834	04/07/2016.	04/25/2036.
007036 GS 9	ARMT 2005-2 2A1 - CMO/RMBS.....			.....		4 1.D FM.....	113,422	103.507	125,476	121,225	112,240		(562)			3.452	6.296	MON...	349	4,882	07/24/2013.	06/25/2035.
02660L AA 8	AHMA 2006-4 A11 - RMBS.....			.....		4 1.D FM.....	130,775	63.294	124,666	196,964	110,490		6,945			0.338	7.196	MON...	7	1,659	05/20/2008.	10/25/2046.
05533N AJ 3	BCAP 2010-RR12 1A9 - CMO/RMBS.....			.....	C	4 1.D FM.....	360,624	98.178	404,121	411,621	388,895		11,532			3.138	5.991	MON...	1,076	13,857	06/07/2016.	06/26/2037.
05541D AU 0	BCAP 2012-RR8 4A3 - CMO/RMBS.....			.....		4 1.D FM.....	256,353	100.673	312,349	310,261	291,396		7,089			0.332	6.288	MON...	31	2,841	08/23/2012.	11/26/2036.
058931 AD 8	BAFC 2006-3 2A1 - CMO/RMBS.....			.....		4 1.D FM.....	485,055	94.737	563,451	594,750	458,471		14,584			6.000	14.250	MON...	2,974	35,640	03/29/2012.	03/25/2036.
05949A H8 6	BOAMS 2005-A 2A1 - CMO/RMBS.....			.....		4 1.D FM.....	165,608	99.769	170,886	171,281	164,785		(454)			3.672	4.915	MON...	524	6,372	05/06/2016.	02/25/2035.
05949A H9 4	BOAMS 2005-A 2A2 - CMO/RMBS.....			.....		4 1.D FM.....	145,937	99.769	149,525	149,871	146,693		232			3.672	4.225	MON...	459	5,575	05/06/2016.	02/25/2035.
05949C GW 0	BOAMS 2005-8 A9 - CMO/RMBS.....			.....		4 2.B FM.....	123,508	98.673	157,352	159,468	144,277		3,723			5.500	7.362	MON...	731	8,763	10/13/2005.	09/25/2035.
05949C HM 1	BOAMS 2005-I 1A1 - CMO/RMBS.....			.....		4 2.B FM.....	521,944	91.002	521,399	572,953	531,557		21,589	15,815		2.457	8.046	MON...	1,173	20,477	07/22/2013.	10/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 - CMO/RMBS.....			.....		4 3.B FM.....	14,300	89.967	13,167	14,635	14,739		(26)			2.623	2.974	MON...	32	527	09/10/2008.	11/25/2035.
05951F AB 0	BAFC 2007-1 T1B - RMBS.....			.....		4 1.D FM.....	108,268	99.870	123,839	124,000	98,359		5,006			5.846	11.367	MON...	604	8,173	05/13/2008.	01/25/2037.
05951U AC 5	BAFC 2006-8T2 A2 - CMO/RMBS.....			.....		4 1.D FM.....	8,426	101.235	11,133	10,997	8,342		410			5.791	12.312	MON...	53	572	04/30/2008.	10/25/2036.
059522 AU 6	BAFC 2007-C 1A2 - CMO/RMBS.....			.....		4 1.D FM.....	480,306	97.576	512,510	525,240	482,068		6,066	4,570		3.481	5.229	MON...	1,524	20,710	02/12/2016.	05/20/2036.
05953Y AH 4	BAFC 2007-4 A1B - RMBS.....			.....		4 1.D FM.....	33,715	103.516	105,867	102,271	86,860		5,298			5.774	10.911	MON...	492	5,144	04/25/2008.	05/26/2037.
05990H AH 6	BAFC 2010-R2 1A3 - CMO/RMBS.....			.....		4 1.D FM.....	374,250	97.192	574,879	591,490	389,760		20,083			6.000	14.124	MON...	2,957	35,468	09/23/2010.	08/26/2037.
05990H AQ 6	BAFC 2010-R2 3A4 - CMO/RMBS.....			.....		4 1.D FM.....	328,499	95.460	322,556	337,897	322,904		(3,639)			2.890	4.407	MON...	814	12,641	08/24/2016.	07/26/2035.
07384M S7 8	BSARM 2004-5 2A - CMO/RMBS.....			.....		4 1.D FM.....	279,367	101.629	282,684	278,154	275,069		(732)			3.395	3.305	MON...	787	10,578	01/27/2017.	07/25/2034.
07384Y KF 2	BSABS 2003-AC4 A - RMBS.....			.....		4 1.D FM.....	606,419	110.648	663,935	600,043	596,348		(1,769)			5.500	5.221	MON...	2,750	32,623	07/10/2013.	09/25/2033.
12529L AA 8	CFMT 20HB4 A - RMBS.....			.....		4 1.A FE.....	4,999,998	99.900	4,995,000	5,000,000	4,999,997		(0)			0.946	0.946	MON...	1,708		12/11/2020.	05/25/2030.
125431 AH 9	CWHL 2006-HYB4 2A1 - CMO/RMBS.....			.....		4 1.D FM.....	71,157	102.008	174,417	170,985	102,249		9,124			3.766	16.019	MON...	537	6,665	08/29/2007.	06/20/2036.
12641P AE 4	CSMC 2009-R A3 - CMO/RMBS.....			.....		4 1.D FM.....	34,691	104.254	36,167	34,691	34,506		281			5.750	5.878	MON...	166	1,992	05/29/2009.	10/26/2038.
12641P AF 1	CSMC 2009-R A4 - CMO/RMBS.....			.....		4 1.D FM.....	22,164	105.289	157,934	150,000	101,395		14,058			5.750	27.134	MON...	719	8,614	05/29/2009.	10/26/2038.
12641P AG 9	CSMC 2009-R A5 - CMO/RMBS.....			.....		4 1.D FM.....	5,992	106.759	128,111	120,000	3,481		(2,321)			5.750	145.226	MON...	575	6,891	05/29/2009.	10/26/2038.
12641P AH 7	CSMC 2009-R A6 - CMO/RMBS.....			.....		4 1.D FM.....	7,179	110.325	132,390	120,000						5.750		MON...	575	6,891	05/29/2009.	10/26/2038.
12641P AN 4	CSMC 2009-R 2A3 - CMO/RMBS.....			.....		4 1.D FM.....	247,875	103.532	256,630	247,875	246,635		454			5.500	5.601	MON...	1,136	13,633	05/29/2009.	05/29/2035.
12641P AP 9	CSMC 2009-R 2A4 - CMO/RMBS.....			.....		4 1.D FM.....	228,000	104.698	251,276	240,000	236,366		429			5.500	5.927	MON...	1,100	13,200	05/29/2009.	05/29/2035.
12641P AQ 7	CSMC 2009-R 2A5 - CMO/RMBS.....			.....		4 1.D FM.....	112,527	78.437	282,373	360,000	144,087		5,035			5.500	19.065	MON...	1,650	19,800	05/29/2009.	05/29/2035.
12641P AR 5	CSMC 2009-R 2A6 - CMO/RMBS.....			.....		4 1.D FM.....	0	48.689	87,459	179,628	0		(10)			5.500	250.000	MON...	823	9,838	05/29/2009.	05/29/2035.

SCHEDULE D - PART 1

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

E10.24

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12641P	BA	1	CSMC 2009-R 4A4 - CMO/RMBS.....	.....	.....4	1.D FM.....	18,524	103.591	24,951	24,086	22,154	.....	.....684	.....	.....	.....5.500	8.136	MON...	110	1,325	05/29/2009.	11/26/2035.
12641P	BB	9	CSMC 2009-R 4A5 - CMO/RMBS.....	.....	.....4	1.D FM.....	5,194	78.842	70,957	90,000	36,986	.....	.....36,916	.....	.....	.....5.500	250.000	MON...	413	4,950	05/29/2009.	11/26/2035.
12641P	BC	7	CSMC 2009-R 4A6 - CMO/RMBS.....	.....	.....4	6. FM.....	0	51.651	7,715	14,936	7,715	1,081	(3,637)	.....	.....	.....5.500	250.000	MON...	68	783	05/29/2009.	11/26/2035.
12641P	BN	3	CSMC 2009-R 6A3 - CMO/RMBS.....	.....	.....4	1.D FM.....	50,129	97.889	49,071	50,129	49,844	.....	.....272	.....	.....	.....5.500	5.602	MON...	230	2,757	05/29/2009.	09/27/2038.
12641P	BP	8	CSMC 2009-R 6A4 - CMO/RMBS.....	.....	.....4	1.D FM.....	102,235	96.796	116,155	120,000	111,629	.....	.....1,491	.....	.....	.....5.500	7.551	MON...	550	6,600	05/29/2009.	09/27/2038.
12641P	BQ	6	CSMC 2009-R 6A5 - CMO/RMBS.....	.....	.....4	1.D FM.....	17,608	85.579	68,463	80,000	18,482	.....	.....182	.....	.....	.....5.500	27.981	MON...	367	4,400	05/29/2009.	09/27/2038.
12641P	BR	4	CSMC 2009-R 6A6 - CMO/RMBS.....	.....	.....4	1.D FM.....	0	56.258	35,748	63,544	5,083	.....	.....(727)	.....	.....	.....5.500	63.808	MON...	291	3,494	05/29/2009.	09/27/2038.
12641Q	AA	0	CSMC 2009-7R 3A3 - CMO/RMBS.....	.....	.....4	1.D FM.....	42,996	82.529	85,933	104,124	66,728	.....	.....825	.....	.....	.....6.000	10.544	MON...	521	6,247	05/31/2009.	09/26/2037.
12641Q	AF	9	CSMC 2009-7R 4A2 - CMO/RMBS.....	.....	.....4	1.D FM.....	43,114	82.623	46,267	55,999	42,352	.....	.....4,205	.....	.....	.....6.000	18.475	MON...	280	3,263	05/31/2009.	07/26/2037.
12641Q	AG	7	CSMC 2009-7R 4A3 - CMO/RMBS.....	.....	.....4	1.D FM.....	18,446	59.902	29,951	50,000	13,848	.....	.....(484)	.....	.....	.....6.000	18.653	MON...	250	2,911	05/31/2009.	07/26/2037.
12641Q	AH	5	CSMC 2009-7R 4A4 - CMO/RMBS.....	.....	.....4	1.D FM.....	8,036	59.408	29,704	50,000	5,082	.....	.....(448)	.....	.....	.....6.000	57.577	MON...	250	2,911	05/31/2009.	07/26/2037.
12641Q	AJ	1	CSMC 2009-7R 4A5 - CMO/RMBS.....	.....	.....4	5.B FM.....	0	48.039	14,196	29,551	16,397	.....	.....(395)	.....	.....	.....6.000	7.880	MON...	148	1,711	05/31/2009.	07/26/2037.
12641Q	AP	7	CSMC 2009-7R 5A2 - CMO/RMBS.....	.....	.....4	1.D FM.....	92,853	103.098	95,730	92,853	92,357	.....	.....364	.....	.....	.....5.500	5.600	MON...	426	5,107	05/31/2009.	11/26/2035.
12641Q	AQ	5	CSMC 2009-7R 5A3 - CMO/RMBS.....	.....	.....4	1.D FM.....	120,000	104.258	125,110	120,000	119,318	.....	.....(341)	.....	.....	.....5.500	5.589	MON...	550	6,600	05/31/2009.	11/26/2035.
12641Q	AR	3	CSMC 2009-7R 5A4 - CMO/RMBS.....	.....	.....4	1.D FM.....	61,459	73.161	131,689	180,000	58,896	.....	.....930	.....	.....	.....5.500	20.214	MON...	825	9,900	05/31/2009.	11/26/2035.
12641Q	AS	1	CSMC 2009-7R 5A5 - CMO/RMBS.....	.....	.....4	1.D FM.....	0	48.857	44,957	92,018	.....	.....	.....(5,046)	.....	.....	.....5.500	250.000	MON...	422	5,044	05/31/2009.	11/26/2035.
12641Q	AW	2	CSMC 2009-7R 6A1 - CMO/RMBS.....	.....	.....4	1.D FM.....	65,767	102.426	67,362	65,767	65,448	.....	.....109	.....	.....	.....5.500	5.588	MON...	301	5,044	05/31/2009.	09/26/2035.
12641Q	AX	0	CSMC 2009-7R 6A2 - CMO/RMBS.....	.....	.....4	1.D FM.....	102,820	106.029	127,235	120,000	114,562	.....	.....1,044	.....	.....	.....5.500	6.897	MON...	550	6,598	05/31/2009.	09/26/2035.
12641Q	AY	8	CSMC 2009-7R 6A3 - CMO/RMBS.....	.....	.....4	1.D FM.....	22,062	67.862	97,847	144,185	31,539	.....	.....(284)	.....	.....	.....5.500	29.163	MON...	661	7,867	05/31/2009.	09/26/2035.
12641Q	BF	8	CSMC 2009-7R 7A4 - CMO/RMBS.....	.....	.....4	1.D FM.....	24,851	75.329	122,647	162,815	34,088	.....	.....11,528	.....	.....	.....6.000	79.350	MON...	163	9,664	05/31/2009.	12/26/2036.
12641Q	BX	9	CSMC 2009-7R 9A4 - CMO/RMBS.....	.....	.....4	4.B FM.....	121,406	99.363	177,314	178,452	178,452	.....	.....	.....	.....	.....5.250	5.215	MON...	781	10,149	05/31/2009.	08/26/2035.
12641Q	CH	3	CSMC 2009-7R 111 - CMO/RMBS.....	.....	.....4	1.D FM.....	111,830	103.181	115,387	111,830	111,288	.....	.....283	.....	.....	.....5.500	5.582	MON...	513	6,150	05/31/2009.	02/26/2035.
12641Q	CJ	9	CSMC 2009-7R 112 - CMO/RMBS.....	.....	.....4	1.D FM.....	215,840	100.521	314,128	312,500	266,637	.....	.....6,013	.....	.....	.....5.500	9.175	MON...	1,432	17,187	05/31/2009.	02/26/2035.
12641Q	CR	1	CSMC 2009-7R 124 - CMO/RMBS.....	.....	.....4	1.D FM.....	13,334	105.287	14,040	13,334	13,271	.....	.....52	.....	.....	.....5.750	5.857	MON...	64	765	05/31/2009.	01/26/2036.
12641Q	CS	9	CSMC 2009-7R 125 - CMO/RMBS.....	.....	.....4	1.D FM.....	57,751	65.521	76,973	117,479	57,690	.....	.....496	.....	.....	.....5.750	13.550	MON...	563	6,729	05/31/2009.	01/26/2036.
12641Q	CX	8	CSMC 2009-7R 132 - CMO/RMBS.....	.....	.....4	1.D FM.....	107,698	86.382	93,031	107,698	93,345	.....	.....(2,498)	.....	.....	.....6.000	4.093	MON...	538	6,462	05/31/2009.	06/26/2037.
12641Q	CY	6	CSMC 2009-7R 133 - CMO/RMBS.....	.....	.....4	1.D FM.....	30,835	63.164	42,374	67,085	25,500	.....	.....(1,035)	.....	.....	.....6.000	12.091	MON...	335	4,025	05/31/2009.	06/26/2037.
12641Q	CZ	3	CSMC 2009-7R 134 - CMO/RMBS.....	.....	.....4	1.D FM.....	12,025	48.951	45,248	92,434	16,746	.....	.....(438)	.....	.....	.....6.000	35.187	MON...	462	5,538	05/31/2009.	06/26/2037.
12641Q	DH	2	CSMC 2009-7R 146 - CMO/RMBS.....	.....	.....4	1.D FM.....	717,565	62.939	706,572	1,122,637	700,334	.....	.....31,074	.....	.....	.....5.750	7.874	MON...	5,379	23,340	05/31/2009.	04/26/2037.
12641Q	EB	4	CSMC 2009-7R 172 - CMO/RMBS.....	.....	.....4	1.D FM.....	14,756	92.052	367,632	399,376	192,711	.....	.....65,858	.....	.....	.....0.300	40.782	MON...	20	1,174	05/31/2009.	03/25/2037.
12641Q	EC	2	CSMC 2009-7R 173 - CMO/RMBS.....	.....	.....4	1.D FM.....	0	70.818	191,208	270,000	18,149	.....	.....4,827	.....	.....	.....0.300	42.269	MON...	14	794	05/31/2009.	03/25/2037.
12641Q	ED	0	CSMC 2009-7R 174 - CMO/RMBS.....	.....	.....4	1.D FM.....	0	2.190	5,913	270,000	3,981	.....	.....2,216	.....	.....	.....0.300	207.874	MON...	14	794	05/31/2009.	03/25/2037.
12641Q	EE	8	CSMC 2009-7R 175 - CMO/RMBS.....	.....	.....4	1.D FM.....	0	2.190	6,570	300,000	29	.....	.....(577)	.....	.....	.....0.300	250.000	MON...	15	882	05/31/2009.	03/25/2037.
12641Q	EF	5	CSMC 2009-7R 176 - CMO/RMBS.....	.....	.....4	1.D FM.....	6,353	2.190	13,139	600,000	1,523	.....	.....	.....	.....	.....0.300	117.765	MON...	30	1,764	05/31/2009.	03/25/2037.
12641Q	EL	2	CSMC 2009-7R 182 - CMO/RMBS.....	.....	.....4	1.D FM.....	316,965	95.357	302,249	316,965	314,981	.....	.....1,802	.....	.....	.....5.880	2.308	MON...	1,553	5,946	05/31/2009.	03/26/2037.
12641Q	EM	0	CSMC 2009-7R 183 - CMO/RMBS.....	.....	.....4	1.D FM.....	187,185	73.633	198,809	270,000	194,854	.....	.....9,045	.....	.....	.....5.880	7.682	MON...	1,323	5,065	05/31/2009.	03/26/2037.
12641Q	EN	8	CSMC 2009-7R 184 - CMO/RMBS.....	.....	.....4	1.D FM.....	51,464	31.753	85,732	270,000	28,339	.....	.....1,051	.....	.....	.....5.880	24.252	MON...	1,323	5,065	05/31/2009.	03/26/2037.
12641Q	EP	3	CSMC 2009-7R 185 - CMO/RMBS.....	.....	.....4	1.D FM.....	37,137	15.098	45,293	300,000	10,912	.....	.....(1,328)	.....	.....	.....5.880	42.946	MON...	1,470	5,627	05/31/2009.	03/26/2037.
12641Q	EQ	1	CSMC 2009-7R 186 - CMO/RMBS.....	.....	.....4	1.D FM.....	15,387	12.605	75,628	600,000	0	.....	.....	.....	.....	.....5.880	250.000	MON...	2,940	11,255	05/31/2009.	03/26/2037.
12641Q	EV	0	CSMC 2009-7R 1A1 - CMO/RMBS.....	.....	.....4	1.D FM.....	100,658	102.497	103,171	100,658	100,103	.....	.....473	.....	.....	.....5.750	5.848	MON...	482	5,770	05/31/2009.	03/01/2036.

SCHEDULE D - PART 1

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

E10.25

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12641Q	EW	8	CSMC 2009-7R 1A2 - CMO/RMBS.....	.....	.....	.....	.....	4	1.D FM.....	120,000	104.760	125,712	120,000	119,401	.....	.....(112)	.....	.....	.....5.750	5.820	MON...	575	6,888	05/31/2009.	03/26/2036.
12641Q	EX	6	CSMC 2009-7R 1A3 - CMO/RMBS.....	.....	.....	.....	.....	4	1.D FM.....	10,364	106.521	63,912	60,000	17,678	.....	.....1,321	.....	.....	.....5.750	32.019	MON...	288	3,444	05/31/2009.	03/26/2036.
12641Q	EY	4	CSMC 2009-7R 1A4 - CMO/RMBS.....	.....	.....	.....	.....	4	1.D FM.....	4,748	79.430	95,316	120,000	.....	.....	.....(5,643)	.....	.....	.....5.750	250.000	MON...	575	6,888	05/31/2009.	03/26/2036.
12641Q	FE	7	CSMC 2009-7R 2A3 - CMO/RMBS.....	.....	.....	.....	.....	4	1.D FM.....	43,168	101.797	66,713	65,535	66,537	.....	.....3,871	.....	.....	.....5.500	10.585	MON...	300	3,545	05/31/2009.	08/27/2035.
12641T	AB	2	CSMC 2009-5R 1A2 - CMO/RMBS.....	.....	.....	.....	.....	4	1.D FM.....	923,743	94.438	1,144,302	1,211,702	905,610	.....	.....(36,400)	.....	.....	.....2.949	13.953	MON...	2,978	42,012	09/11/2012.	06/26/2036.
12646U	AK	4	CSMC 2013-IVR1 A2 - CMO/RMBS.....	.....	.....	.....	.....	4	1.D FM.....	677,361	102.158	740,083	724,450	685,477	.....	.....1,318	.....	.....	.....3.000	4.488	MON...	1,811	21,730	01/28/2014.	03/25/2043.
12646W	AH	7	CSMC 2013-IVR2 A2 - CMO/RMBS.....	.....	.....	.....	.....	4	1.D FM.....	620,130	103.742	688,519	663,685	627,187	.....	.....1,022	.....	.....	.....3.000	4.518	MON...	1,659	19,907	02/12/2014.	04/27/2043.
12647P	AK	4	CSMC 2013-7 A6 - CMO/RMBS.....	.....	.....	.....	.....	4	1.D FM.....	785,568	104.966	855,597	815,116	787,798	.....	.....857	.....	.....	.....3.500	4.390	MON...	2,377	28,520	01/09/2014.	08/25/2043.
126670	JP	4	CWHL 2005-HYB9 1A1 - CMO/RMBS.....	.....	.....	.....	.....	4	1.D FM.....	164,835	91.585	173,100	189,006	155,952	.....	.....4,362	.....	.....	.....2.207	6.531	MON...	348	6,219	11/08/2016.	02/20/2036.
126670	NY	0	CWL 2005-16 2A3 - RMBS.....	.....	.....	.....	.....	4	1.D FM.....	11,267	97.900	230,391	235,334	97,552	.....	.....43,139	.....	.....	.....5.669	66.024	MON...	1,112	10,476	12/08/2005.	07/25/2034.
126673	DR	0	CWL 2004-7 MF2 - RMBS.....	.....	.....	.....	.....	4	1.D FM.....	703,996	104.656	720,560	688,505	687,409	.....	.....(16,587)	.....	.....	.....4.509	1.064	MON...	2,587	15,655	06/17/2020.	10/25/2034.
12667F	4N	2	CWALT 2005-7CB 2A3 - CMO/RMBS.....	.....	.....	.....	.....	4	1.D FM.....	394,434	100.210	447,163	446,225	397,183	.....	.....16,229	.....	.....	.....5.500	7.568	MON...	2,045	24,541	09/14/2011.	04/25/2035.
12667F	5E	1	CWALT 2005-6CB 1A3 - CMO/RMBS.....	.....	.....	.....	.....	4	1.D FM.....	412,277	97.445	437,987	449,471	396,782	.....	.....5,718	.....	.....	.....5.250	7.519	MON...	1,966	23,595	03/30/2012.	04/25/2035.
12667G	AC	7	CWALT 2005-13CB A3 - CMO/RMBS.....	.....	.....	.....	.....	4	1.D FM.....	269,557	99.218	318,863	321,375	277,707	.....	.....15,160	.....	.....	.....5.500	12.439	MON...	1,473	17,672	09/06/2011.	05/25/2035.
126694	D5	4	CWHL 2006-HYB2 3A1 - CMO/RMBS.....	.....	.....	.....	.....	4	1.D FM.....	272,652	93.638	291,482	311,287	237,605	.....	.....15,797	.....	.....	.....3.266	9.771	MON...	847	10,843	06/23/2016.	04/22/2036.
126694	D7	0	CWHL 2006-HYB2 4A1 - CMO/RMBS.....	.....	.....	.....	.....	4	1.D FM.....	151,477	90.058	149,476	165,977	150,538	.....	.....8,296	.....	.....	.....3.192	8.413	MON...	441	5,385	11/03/2016.	04/22/2036.
12669D	US	5	CWHL 2002-39 A18 - CMO/RMBS.....	.....	.....	.....	.....	4	2.B FM.....	82,634	103.560	86,345	83,377	82,559	.....	.....(94)	.....	.....	.....5.750	5.591	MON...	400	4,794	12/02/2002.	02/25/2033.
12669F	V8	3	CWHL 2004-HYB4 3A - CMO/RMBS.....	.....	.....	.....	.....	4	1.D FM.....	111,508	101.017	112,469	111,336	110,543	.....	.....(428)	.....	.....	.....3.137	3.494	MON...	291	4,177	01/27/2017.	09/20/2034.
12669G	R4	5	CWHL 2005-15 A8 - CMO/RMBS.....	.....	.....	.....	.....	4	2.B FM.....	395,859	81.709	396,194	484,884	380,773	.....	.....(1,408)	17,457	.....	.....5.500	6.453	MON...	2,222	26,662	07/19/2013.	08/25/2035.
152314	KJ	8	CXHE 2004-C AF5 - RMBS.....	.....	.....	.....	.....	4	1.D FM.....	1,620,778	104.680	1,700,882	1,624,840	1,620,788	.....	.....310	.....	.....	.....6.480	5.273	MON...	8,774	83,759	08/11/2010.	06/25/2034.
161546	CW	4	CFAB 2002-3 IA5 - RMBS.....	.....	.....	.....	.....	4	1.D FM.....	302,646	103.076	311,976	302,665	301,819	.....	.....(26)	.....	.....	.....5.907	5.928	MON...	1,490	17,875	09/10/2002.	06/25/2032.
16162W	PV	5	CHASE 2005-A2 1A1 - CMO/RMBS.....	.....	.....	.....	.....	4	1.D FM.....	50,070	94.535	63,316	66,976	47,201	.....	.....3,948	.....	.....	.....4.340	13.693	MON...	242	2,562	09/05/2008.	01/25/2036.
16162X	AD	9	CHASE 2006-S3 1A4 - CMO/RMBS.....	.....	.....	.....	.....	4	1.D FM.....	38,478	72.000	38,559	53,554	33,562	.....	.....(1,268)	.....	.....	.....6.000	5.704	MON...	54	3,213	02/27/2008.	11/25/2036.
16163C	AG	7	CHASE 06A1 2A2 - CMO/RMBS.....	.....	.....	.....	.....	4	1.D FM.....	123,399	95.015	417,285	439,176	304,085	.....	.....46,820	.....	.....	.....3.259	18.154	MON...	1,193	16,749	08/13/2008.	09/25/2036.
17307G	ED	6	CMLTI 2004-HYB2 3A - CMO/RMBS.....	.....	.....	.....	.....	4	1.D FM.....	286,744	100.921	305,903	303,112	284,472	.....	.....3,514	.....	.....	.....3.549	4.964	MON...	896	11,552	01/10/2020.	03/27/2034.
17312H	AF	6	CRMSI 2007-2 A6 - RMBS.....	.....	.....	.....	.....	4	1.D FM.....	17,676	102.318	18,807	18,381	17,772	.....	.....42	.....	.....	.....6.265	8.204	MON...	96	912	04/12/2011.	06/25/2037.
17315N	AD	5	CMLTI 2009-8 2A1 - CMO/RMBS.....	.....	.....	.....	.....	4	1.D FM.....	55,370	98.807	54,709	55,370	55,135	.....	.....20	.....	.....	.....6.100	6.208	MON...	281	3,389	04/07/2011.	04/25/2037.
17315X	AF	8	CMLTI 2009-9 2A3 - CMO/RMBS.....	.....	.....	.....	.....	4	1.D FM.....	126,052	84.668	140,886	166,397	147,630	.....	.....9,175	.....	.....	.....3.581	9.366	MON...	497	6,442	11/01/2016.	11/25/2035.
17316A	AQ	3	CMLTI 2009-10 4A1 - CMO/RMBS.....	.....	.....	.....	.....	4	1.D FM.....	70,347	98.697	70,488	71,419	71,049	.....	.....88	.....	.....	.....6.000	6.364	MON...	357	4,295	10/27/2009.	05/26/2037.
17323M	AE	5	CMLTI 2015-A B3 - CMO/RMBS.....	.....	.....	.....	.....	4	1.D FM.....	720,000	103.594	820,769	792,297	723,396	.....	.....6,296	.....	.....	.....4.500	6.390	MON...	2,971	26,740	03/26/2020.	06/25/2058.
19687Y	AA	3	COLT 2020-RPL1 A1 - RMBS.....	.....	.....	.....	.....	4	1.A FE.....	3,893,608	100.342	3,906,912	3,893,612	3,893,602	.....	.....(6)	.....	.....	.....1.390	1.387	MON...	4,510	13,527	10/06/2020.	01/26/2065.
22541Q	FV	9	CSFB 2003-17 1A4 - CMO/RMBS.....	.....	.....	.....	.....	4	1.D FM.....	118,767	106.073	125,144	117,979	117,843	.....	.....(259)	.....	.....	.....5.500	5.173	MON...	541	6,484	01/07/2005.	06/25/2033.
22541S	PJ	1	CSFB 2004-AR6 CB1 - CMO/RMBS.....	.....	.....	.....	.....	4	1.D FM.....	540,667	90.147	613,078	680,084	580,209	.....	.....19,151	.....	.....	.....1.348	3.493	MON...	102	12,752	11/04/2016.	10/25/2034.
22944P	AA	5	CSMC 2013-TH1 A1 - CMO/RMBS.....	.....	.....	.....	.....	4	1.D FM.....	639,975	101.002	719,835	712,692	639,497	.....	.....3,488	.....	.....	.....2.130	4.601	MON...	1,265	15,174	02/25/2014.	02/25/2043.
24763L	FN	5	DELHE 1999-2 A7F - RMBS.....	.....	.....	.....	.....	4	1.D FM.....	24,227	102.134	24,746	24,229	17,775	.....	.....(2,182)	.....	.....	.....7.030	40.098	MON...	142	859	05/27/1999.	08/15/2030.
251510	DQ	3	DBALT 2005-2 2A1 - CMO/RMBS.....	.....	.....	.....	.....	4	4.B FM.....	5,554	99.854	6,468	6,477	7,434	.....	.....16	.....	.....	.....0.448	.....	MON...	0	53	03/19/2008.	04/25/2035.
31737V	AA	4	FINANCE AMERICA HECM BUYOUT 2020-HB2 - A.....	.....	.....	.....	.....	4	1.A FE.....	2,282,946	100.676	2,316,833	2,301,281	2,283,700	.....	.....754	.....	.....	.....1.710	1.797	MON...	3,279	16,615	07/20/2020.	07/25/2030.
32027L	AE	5	FFML 2006-FF14 A5 - RMBS.....	.....	.....	.....	.....	4	1.D FM.....	470,397	97.712	514,635	526,687	494,447	.....	.....2,095	.....	.....	.....0.308	5.305	MON...	18	4,274	06/07/2016.	10/25/2036.
32051G	XQ	3	FHASI 2005-AR5 2A1 - CMO/RMBS.....	.....	.....	.....	.....	4	1.D FM.....	112,147	91.792	111,403	121,365	88,571	.....	.....5,919	.....	.....	.....2.684	11.764	MON...	271	4,747	07/12/2016.	11/25/2035.

SCHEDULE D - PART 1

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

E10.26

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			F	o	r			R	F			U	C	C	T	R	E	A	A	A	A	A
CUSIP Identification	Description		Code	CHAR	Bond	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
32051G	XQ	3	FHASI 2005-AR5 2A1 - CMO/RMBS.....	.....	.....4	3.B FM.....	227,410	...91.792	218,438	237,970	228,505	.....	656	.....	.....	2.684	1.977	MON...	532	9,309	04/23/2019.	11/25/2035.
32051G	XV	2	FHASI 2005-AR5 4A1 - CMO/RMBS.....	.....	.....4	1.D FM.....	169,871	...98.209	169,247	172,334	155,537	.....	3,863	.....	.....	3.007	6.507	MON...	432	6,420	02/06/2014.	11/25/2035.
32052D	AG	6	FHAMS 2006-FA8 1A7 - CMO/RMBS.....	.....	.....4	1.D FM.....	37,446	...67.944	49,438	72,762	.....	.....	(4,365)	.....	.....	6.000	250.000	MON...	364	4,365	08/13/2008.	02/25/2037.
3622E8	AB	1	GSAA 2006-15 AF2 - RMBS.....	.....	.....4	1.D FM.....	104,489	...40.486	312,802	772,612	257,841	.....	21,581	.....	.....	5.679	9.103	MON...	3,656	15,077	09/24/2008.	09/25/2036.
362341	4A	4	GSR 2006-AR1 2A1 - CMO/RMBS.....	.....	.....4	1.D FM.....	157,083	...102.004	167,471	164,180	159,163	.....	1,369	.....	.....	3.050	4.057	MON...	417	6,158	06/16/2016.	01/25/2036.
362341	SG	5	GSR 2005-AR6 B1 - CMO/RMBS.....	.....	.....4	1.D Z.....	1,550,629	...91.680	1,568,687	1,711,046	1,551,374	.....	745	.....	.....	3.215	3.953	MON...	4,585	.....	12/03/2020.	09/25/2035.
36242D	FS	7	GSR 2004-11 2A1 - CMO/RMBS.....	.....	.....4	1.D FM.....	287,400	...102.565	293,220	285,887	284,386	.....	(1,268)	.....	.....	3.357	3.488	MON...	800	11,096	01/27/2017.	09/25/2034.
36242D	PG	2	GSR 2004-14 3A2 - CMO/RMBS.....	.....	.....4	1.D FM.....	375,976	...103.624	396,081	382,230	371,412	.....	(1,020)	.....	.....	2.866	4.897	MON...	913	14,759	02/05/2016.	12/25/2034.
39678W	AA	6	GREENWICH CAPITAL STRUCTURED PRODUCTS TR.....	.....	.....4	1.D FM.....	116,277	...95.619	111,742	116,862	118,665	.....	(27,719)	.....	.....	4.578	3.661	MON...	446	5,360	01/28/2005.	09/01/2034.
45254N	MZ	7	IMM 2005-2 1A2 - RMBS.....	.....	.....4	1.D FM.....	232,007	...97.743	269,963	276,199	247,392	.....	2,484	.....	.....	0.768	4.637	MON...	24	3,540	02/11/2008.	04/25/2035.
45254N	NT	0	IMM 2005-3 M1 - RMBS.....	.....	.....4	1.D FM.....	.....	79.026	34,951	44,228	18,864	.....	11,250	.....	.....	0.778	120.885	MON...	4	2,262	05/20/2008.	08/25/2035.
466247	RP	0	JPMMT 2005-HYB4 2A1 - CMO/RMBS.....	.....	.....4	1.D FM.....	104,024	...102.084	119,652	117,210	104,790	.....	260	.....	.....	3.280	6.851	MON...	320	4,266	06/05/2012.	07/25/2035.
46627M	AD	9	JPALT 2005-S1 1A4 - CMO/RMBS.....	.....	.....4	1.D FM.....	190,516	...59.749	168,599	282,177	148,932	.....	(4,891)	.....	.....	6.000	7.951	MON...	1,411	16,929	02/07/2008.	12/25/2035.
46627M	CY	1	JPALT 2006-A1 3A1 - CMO/RMBS.....	.....	.....4	1.D FM.....	1,212,726	...91.001	1,341,447	1,474,106	1,201,709	.....	58,051	32,293	.....	3.674	8.155	MON...	4,513	56,354	04/06/2017.	03/25/2036.
46627M	EC	7	JPALT 2006-S1 1A6 - CMO/RMBS.....	.....	.....4	1.D FM.....	309,637	...75.280	416,316	553,021	366,894	.....	(1,355)	.....	.....	5.750	10.120	MON...	2,650	31,798	01/31/2008.	03/25/2036.
46628L	AB	4	JPMMT 2006-A4 1A2 - CMO/RMBS.....	.....	.....4	1.D FM.....	47,187	...88.701	111,213	125,380	55,950	.....	15,725	.....	.....	3.462	30.997	MON...	362	4,873	10/15/2008.	06/25/2036.
46628V	AH	9	JPALT 2006-S3 A5 - RMBS.....	.....	.....4	1.D FM.....	2,696,112	...84.553	3,411,313	4,034,551	2,670,838	.....	29,971	.....	.....	6.420	9.241	MON...	21,585	201,975	08/09/2012.	08/25/2036.
46630P	AP	0	JPMMT 2007-A2 3A1 - CMO/RMBS.....	.....	.....4	1.D FM.....	.....	89.967	7,352	8,172	5,891	.....	512	.....	.....	3.293	12.726	MON...	22	289	06/23/2008.	04/25/2037.
46632T	AA	3	JPMMT 2008-R2 1A1 - CMO/RMBS.....	.....	.....4	1.D FM.....	583,444	...98.840	728,816	737,370	624,295	.....	(1,823)	.....	.....	3.222	7.679	MON...	1,980	24,965	12/07/2009.	07/29/2037.
46633A	AC	9	JPMMT 2008-R4 2A1 - CMO/RMBS.....	.....	.....4	1.D FM.....	102,755	...101.919	135,022	132,481	132,440	.....	(22)	.....	.....	10.000	9.918	MON...	1,104	11,473	12/18/2008.	11/26/2036.
46634D	AX	6	JPMRR 2010-1 3A2 - CMO/RMBS.....	.....	.....4	1.D FM.....	723,372	...89.411	1,369,608	1,531,817	977,017	.....	114,440	.....	.....	6.000	19.160	MON...	7,659	91,906	02/17/2010.	04/26/2037.
46634F	AU	7	JPMRR 2010-2 3A1 - CMO/RMBS.....	.....	.....4	5.B GI.....	.....	100.000	.....	.....	0	.....	.....	.....	.....	6.000	6.000	MON...	.....	.....	07/08/2010.	07/26/2036.
46634F	AZ	6	JPMRR 2010-2 3A6 - CMO/RMBS.....	.....	.....4	5.B GI.....	.....	100.000	.....	.....	0	.....	.....	.....	.....	6.000	.....	MON...	.....	.....	05/18/2010.	07/26/2036.
46635B	AD	3	J.P. MORGAN RESECURITIZATION TRUST, SERI.....	.....	.....4	1.D FM.....	668,689	...102.866	993,964	966,271	787,533	.....	2,591	.....	.....	5.340	11.694	MON...	4,300	51,644	09/15/2010.	03/01/2039.
46651G	AC	3	JPMMT 2019-7 A3 - CMO/RMBS.....	.....	.....4	1.D FM.....	367,714	...103.194	374,772	363,174	367,485	.....	(205)	.....	.....	3.500	3.214	MON...	1,059	12,578	09/13/2019.	02/25/2050.
472320	AA	8	JMAC 08R1 A - CMO/RMBS.....	.....	.....4	1.D FM.....	1,204,457	...90.449	1,424,814	1,575,262	1,323,393	.....	97,102	.....	.....	5.551	15.365	MON...	7,530	93,200	07/24/2008.	06/25/2047.
472321	AC	2	JMAC 2010-R8 2A1 - CMO/RMBS.....	.....	.....4	1.D FM.....	17,431	...97.808	19,727	20,169	20,005	.....	252	.....	.....	3.330	5.439	MON...	56	744	08/26/2008.	07/27/2037.
472321	AD	0	JMAC 2010-R8 2A2 - CMO/RMBS.....	.....	.....4	1.D FM.....	1,935	...93.685	112,450	120,030	67,123	.....	12,451	.....	.....	2.943	29.962	MON...	294	4,499	08/26/2008.	07/27/2037.
472321	AH	1	JMAC 2008-R2 2A3 - CMO/RMBS.....	.....	.....4	1.D FM.....	3,121	...50.831	55,896	109,963	11,273	.....	61	.....	.....	2.943	42.018	MON...	270	4,121	08/26/2008.	07/25/2037.
472321	AJ	7	JMAC 2008-R2 3A1 - CMO/RMBS.....	.....	.....4	1.D FM.....	260,113	...94.132	309,622	328,923	316,817	.....	5,802	.....	.....	3.496	6.054	MON...	958	11,525	08/26/2008.	01/25/2039.
472321	AK	4	JMAC 2008-R2 3A2 - CMO/RMBS.....	.....	.....4	1.D FM.....	51,930	...85.217	387,375	454,573	188,654	.....	23,705	.....	.....	3.508	25.169	MON...	1,329	15,733	08/26/2008.	02/25/2037.
47232D	AH	5	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	.....	.....4	1.D FM.....	98,635	...103.632	114,985	110,955	101,842	.....	3,519	.....	.....	6.500	11.094	MON...	601	7,202	03/31/2009.	09/01/2036.
47232D	AJ	1	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	.....	.....4	1.D FM.....	80,282	...69.630	84,605	121,507	67,873	.....	(435)	.....	.....	6.500	11.497	MON...	658	7,881	03/31/2009.	09/01/2036.
47232D	AK	8	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	.....	.....4	1.D FM.....	34,113	...68.956	83,786	121,507	9,593	.....	(1,756)	.....	.....	6.500	75.595	MON...	658	7,881	03/31/2009.	09/01/2036.
47232D	AL	6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	.....	.....0	1.D FM.....	.....	40.899	19,304	47,198	347	.....	.....	.....	.....	6.500	250.000	MON...	256	3,064	03/31/2009.	09/01/2036.
47232D	AR	3	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	.....	.....4	1.D FM.....	117,519	...73.885	830,080	1,123,482	119,159	.....	88,678	.....	.....	3.578	118.003	MON...	3,350	41,840	03/31/2009.	01/01/2047.
47232D	AU	6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	.....	.....4	1.D FM.....	115,871	...103.687	126,716	122,210	120,917	.....	2,883	.....	.....	4.575	6.375	MON...	466	6,014	03/31/2009.	09/01/2036.
47232D	AV	4	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	.....	.....4	1.D FM.....	93,585	...101.428	282,176	278,204	174,716	.....	7,199	.....	.....	4.575	13.163	MON...	1,061	13,449	03/31/2009.	09/01/2036.
47232D	AY	8	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	.....	.....4	3.B FM.....	60,323	...100.407	60,568	60,323	63,027	.....	3,064	.....	.....	5.515	3.506	MON...	277	1,996	03/31/2009.	01/01/2036.
47232D	AZ	5	JEFFERIES RESECURITIZATION TRUST 2009-R5.....	.....	.....4	1.D FM.....	120,000	...93.520	112,224	120,000	115,101	.....	872	.....	.....	5.515	3.649	MON...	552	2,928	03/31/2009.	01/01/2036.

SCHEDULE D - PART 1

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

E10.27

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47232D	BA	9	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	109,270	73.188	87,825	120,000	83,679		2,119			5.515	6.292	MON	552	2,928	03/31/2009	01/01/2036
47232D	BB	7	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	53,704	19.309	84,958	440,000						5.515		MON	2,022	10,737	03/31/2009	01/01/2036
47232D	BK	7	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	0	90.313	195,993	217,014	79,553		36,726			0.490	60.069	MON	18	2,123	03/31/2009	09/25/2036
47232D	BL	5	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	0	44.509	118,464	266,158	10,054		4,103			0.490	144.275	MON	22	2,604	03/31/2009	09/25/2036
47232D	BM	3	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM		2.203	893	40,552	14		(5)			0.490	250.000	MON	3	398	03/31/2009	09/25/2036
47232D	BQ	4	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	0	100.000	0	0	69		19			6.500	6.921	MON			03/31/2009	07/01/2037
47232D	BR	2	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	247,713	107.335	429,558	400,203	363,257		18,330			6.500	13.250	MON	2,168	25,982	03/31/2009	07/01/2037
47232D	BS	0	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	125,990	113.611	463,435	407,915	192,502		13,002			6.500	23.528	MON	2,210	26,483	03/31/2009	07/01/2037
47232D	BT	8	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	81,759	58.521	164,961	281,885	89,131		(2,333)			6.500	13.898	MON	1,527	18,308	03/31/2009	07/01/2037
47232D	BT	8	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	3.B FM	0	58.521	164,962	281,886	161,389		(3,271)			6.500	13.898	MON	1,527	18,308	03/31/2009	07/01/2037
47232D	CJ	9	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	24,873	100.018	56,325	56,314	46,131		8,399			3.231	23.037	MON	152	1,869	03/31/2009	05/01/2036
47232D	CK	6	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	47,102	93.536	133,343	142,558	75,583		9,878			3.231	22.661	MON	384	4,732	03/31/2009	05/01/2036
47232D	CL	4	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	0	86.476	52,793	61,050	132					3.231	250.000	MON	164	2,027	03/31/2009	05/01/2036
47232D	CX	8	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	38,102	98.676	211,889	214,732	92,773		30,259			3.415	37.163	MON	611	7,921	03/31/2009	04/01/2047
47232D	CY	6	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	0	58.376	28,380	48,616	0		0			3.415	250.000	MON	138	1,793	03/31/2009	04/01/2047
47232D	CZ	3	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	9,282	99.882	10,964	10,977	10,822		394			5.500	8.150	MON	50	598	03/31/2009	06/01/2037
47232D	DA	7	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	92,401	72.144	157,067	217,714	112,950		3,718			5.500	15.104	MON	998	11,974	03/31/2009	06/01/2037
47232D	DB	5	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	22,694	55.656	106,064	190,569	27,357		(1,233)			5.500	37.541	MON	873	10,273	03/31/2009	06/01/2037
47232D	DF	6	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	77,834	76.254	228,776	300,020	107,050		21,913			5.500	37.207	MON	1,375	16,501	03/31/2009	08/01/2037
47232D	DK	5	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	197,739	97.074	311,956	321,358	271,510		7,167			7.000	11.614	MON	1,875	22,459	03/31/2009	08/25/2037
47232D	DL	3	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	55,061	66.074	116,091	175,698	85,346		(3,876)			7.000	9.909	MON	1,025	12,264	03/31/2009	08/01/2037
47232D	DM	1	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	60,606	74.212	182,545	245,977	77,596		(2,681)			7.000	19.945	MON	1,435	17,169	03/31/2009	08/01/2037
47232D	DN	9	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	0	26.442	7,645	28,914	1					7.000	250.000	MON	169	1,986	03/31/2009	08/01/2037
47232D	DR	0	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	55,182	96.978	87,438	90,162	93,676		17,522			2.992	15.788	MON	225	3,194	03/31/2009	09/01/2035
47232D	DS	8	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	177,470	71.616	426,723	595,849	229,138		31,700			2.992	26.514	MON	1,486	21,396	03/31/2009	09/01/2035
47232D	DZ	2	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	53,332	92.057	210,449	228,606	94,143		30,061			3.862	53.488	MON	736	9,154	03/31/2009	04/01/2037
47232D	EA	6	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	49,177	39.319	96,020	244,210	16,527		(2,340)			3.862	49.425	MON	786	9,729	03/31/2009	04/01/2037
47232D	FJ	6	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	356,252	62.274	317,015	509,069	308,426		4,708			5.611	4.439	MON	2,380	9,579	03/31/2009	12/01/2036
47232D	FK	3	JEFFERIES RESECURITIZATION TRUST 2009-R5			4	1.D FM	33,829	16.633	99,795	600,000	0					5.611	250.000	MON	2,805	9,070	03/31/2009	12/01/2036
47232Q	AA	1	JMAC 2009-R2 1A - CMO/RMBS			4	1.D FM	494,323	100.311	510,211	508,629	484,660		16,225			4.341	12.087	MON	1,840	24,265	04/12/2012	11/26/2037
47232V	AB	8	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	78,327	105.417	82,570	78,327	82,293		4,034			6.000	6.067	MON	392	4,700	03/31/2009	02/01/2037
47232V	AC	6	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	13,284	110.677	95,747	86,510	21,824		1,822			6.000	39.477	MON	433	5,191	03/31/2009	02/01/2037
47232V	AD	4	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	0	54.766	25,361	46,308	0		(2)			6.000	250.000	MON	232	2,778	03/31/2009	02/01/2037
47232V	AG	7	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	273,919	105.236	288,262	273,919	287,887		14,082			5.750	5.810	MON	1,313	15,751	03/31/2009	02/01/2037
47232V	AH	5	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	302,787	110.226	333,748	302,787	297,124		573			5.750	6.079	MON	1,451	17,410	03/31/2009	02/01/2037
47232V	AJ	1	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	0	34.863	56,614	162,390	17,493		(1,516)			5.750	54.271	MON	778	9,336	03/31/2009	02/01/2037
47232V	BY	7	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	4.B FM		111.851	3,100	2,772	3,100		(2,073)			3.131	73.766	MON	7	88	03/31/2009	11/01/2037
47232V	CB	6	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	11,759	105.314	12,384	11,759	11,630		51			6.000	6.860	MON	59	780	03/31/2009	07/01/2036
47232V	CC	4	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	66,664	107.847	130,062	120,599	94,075		7,158			6.000	16.869	MON	603	7,129	03/31/2009	07/01/2036
47232V	CD	2	JEFFERIES RESECURITIZATION TRUST 2009-R4			4	1.D FM	1,524	72.548	69,510	95,812	12,945		(347)			6.000	50.950	MON	479	5,699	03/31/2009	07/01/2036

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47232V	CH	3	JEFFERIES RESECURITIZATION TRUST 2009-R4	.....	..	.....4	1.D FM.....	58,743	101.488	70,764	69,726	68,617	.....	.....2,444	.....	.....	.....5.837	5.581	MON...	339	1,507	03/31/2009.	04/01/2037.
47232V	CJ	9	JEFFERIES RESECURITIZATION TRUST 2009-R4	.....	..	.....4	1.D FM.....	62,723	90.703	102,838	113,379	87,094	.....	.....6,917	.....	.....	.....5.837	11.385	MON...	551	2,101	03/31/2009.	04/01/2037.
47232V	CK	6	JEFFERIES RESECURITIZATION TRUST 2009-R4	.....	..	.....4	1.D FM.....	24,609	39.306	44,565	113,379	24,726	.....	.....2,894	.....	.....	.....5.837	23.919	MON...	551	2,101	03/31/2009.	04/01/2037.
47232V	CL	4	JEFFERIES RESECURITIZATION TRUST 2009-R4	.....	..	.....4	1.D FM.....	46,596	13.051	61,654	472,411	14,991	.....	.....(2,060)	.....	.....	.....5.837	50.580	MON...	2,298	8,755	03/31/2009.	04/01/2037.
47232V	CM	2	JEFFERIES RESECURITIZATION TRUST 2009-R4	.....	..	.....4	1.D FM.....	17,593	101.058	17,779	17,593	27,238	.....	.....2,693	.....	.....	.....5.500	5.583	MON...	81	959	03/31/2009.	11/01/2035.
47232V	CN	0	JEFFERIES RESECURITIZATION TRUST 2009-R4	.....	..	.....4	1.D FM.....	162,085	104.899	314,697	300,000	226,151	.....	.....12,962	.....	.....	.....5.500	14.315	MON...	1,375	16,500	03/31/2009.	11/01/2035.
47232V	CP	5	JEFFERIES RESECURITIZATION TRUST 2009-R4	.....	..	.....4	1.D FM.....	0	75.748	122,822	162,145	10,065	.....	.....(2,032)	.....	.....	.....5.500	86.211	MON...	743	8,875	03/31/2009.	11/01/2035.
47232V	CR	1	JEFFERIES RESECURITIZATION TRUST 2009-R4	.....	..	.....4	1.D FM.....	22,618	105.265	23,809	22,618	22,511	.....	.....149	.....	.....	.....5.850	6.083	MON...	110	1,298	03/31/2009.	05/01/2036.
47232V	CS	9	JEFFERIES RESECURITIZATION TRUST 2009-R4	.....	..	.....4	1.D FM.....	45,470	92.553	81,447	88,000	61,071	.....	.....4,695	.....	.....	.....5.850	18.024	MON...	429	5,055	03/31/2009.	05/01/2036.
47232V	CT	7	JEFFERIES RESECURITIZATION TRUST 2009-R4	.....	..	.....4	1.D FM.....	11,192	60.732	53,444	88,000	4,021	.....	.....(1,441)	.....	.....	.....5.850	104.929	MON...	429	5,055	03/31/2009.	05/01/2036.
47232V	CU	4	JEFFERIES RESECURITIZATION TRUST 2009-R4	.....	..	.....4	4.B FM.....	15,286	49.183	14,401	29,281	13,894	.....	.....(270)	.....	.....	.....5.850	10.973	MON...	143	1,676	03/31/2009.	05/01/2036.
47232V	DC	3	JEFFERIES RESECURITIZATION TRUST 2009-R4	.....	..	.....4	1.D FM.....	128,309	102.292	131,249	128,309	127,805	.....	.....175	.....	.....	.....5.250	5.278	MON...	561	6,739	03/31/2009.	09/01/2035.
47232V	DD	1	JEFFERIES RESECURITIZATION TRUST 2009-R4	.....	..	.....4	1.D FM.....	176,000	94.061	188,121	200,000	164,154	.....	.....703	.....	.....	.....5.250	7.057	MON...	875	10,497	03/31/2009.	09/01/2035.
47232V	DE	9	JEFFERIES RESECURITIZATION TRUST 2009-R4	.....	..	.....4	1.D FM.....	0	33.431	18,480	55,279	7,590	.....	.....(512)	.....	.....	.....5.250	34.826	MON...	242	2,760	03/31/2009.	09/01/2035.
47232V	DJ	8	JEFFERIES RESECURITIZATION TRUST 2009-R4	.....	..	.....4	1.D FM.....	2,496	104.304	10,958	10,506	9,820	.....	.....143	.....	.....	.....6.000	8.514	MON...	53	750	03/31/2009.	04/01/2036.
47232V	DK	5	JEFFERIES RESECURITIZATION TRUST 2009-R4	.....	..	.....4	3.B FM.....	20,324	59.835	41,827	69,905	42,259	.....	.....(195)	.....	.....	.....6.000	10.324	MON...	350	4,380	03/31/2009.	04/01/2036.
47232V	DL	3	JEFFERIES RESECURITIZATION TRUST 2009-R4	.....	..	.....4	1.D FM.....	15,286	53.470	37,378	69,905	13,807	.....	.....(904)	.....	.....	.....6.000	27.062	MON...	350	4,380	03/31/2009.	04/01/2036.
47232V	DM	1	JEFFERIES RESECURITIZATION TRUST 2009-R4	.....	..	.....4	1.D FM.....	9,925	48.088	37,364	77,699	17,729	.....	.....(1,243)	.....	.....	.....6.000	21.406	MON...	388	4,856	03/31/2009.	04/01/2036.
47232V	DP	4	JEFFERIES RESECURITIZATION TRUST 2009-R4	.....	..	.....4	3.B FM.....	317,561	98.183	364,423	371,167	366,209	.....	.....19,227	.....	.....	.....5.750	7.589	MON...	1,779	23,889	03/31/2009.	02/01/2036.
47232V	DQ	2	JEFFERIES RESECURITIZATION TRUST 2009-R4	.....	..	.....4	1.D FM.....	0	53.767	122,756	228,311	27,854	.....	.....(1,098)	.....	.....	.....5.750	63.665	MON...	1,094	14,696	03/31/2009.	02/01/2036.
47232V	DR	0	JEFFERIES RESECURITIZATION TRUST 2009-R4	.....	..	.....4	1.D FM.....	69,598	101.726	70,799	69,598	68,002	.....	.....818	.....	.....	.....6.000	7.341	MON...	348	4,178	03/31/2009.	04/01/2036.
47232V	DS	8	JEFFERIES RESECURITIZATION TRUST 2009-R4	.....	..	.....4	3.B FM.....	89,167	69.287	91,725	132,384	81,471	.....	.....(1,713)	.....	.....	.....6.000	7.824	MON...	662	7,940	03/31/2009.	04/01/2036.
47232V	DT	6	JEFFERIES RESECURITIZATION TRUST 2009-R4	.....	..	.....4	1.D FM.....	550	61.302	40,577	66,192	.....	.....	.....	.....	.....	.....6.000	.....	MON...	331	3,970	03/31/2009.	04/01/2036.
47232V	DU	3	JEFFERIES RESECURITIZATION TRUST 2009-R4	.....	..	.....4	1.D FM.....	0	44.224	18,482	41,792	.....	.....	.....	.....	.....	.....6.000	.....	MON...	209	2,507	03/31/2009.	04/01/2036.
47232V	DX	7	JEFFERIES RESECURITIZATION TRUST 2009-R4	.....	..	.....4	1.D FM.....	58,042	77.372	62,300	80,519	45,809	.....	.....201	.....	.....	.....6.000	10.657	MON...	403	4,831	03/31/2009.	07/01/2036.
47232V	DY	5	JEFFERIES RESECURITIZATION TRUST 2009-R4	.....	..	.....4	1.D FM.....	0	54.259	5,468	10,077	3,944	.....	.....(275)	.....	.....	.....6.000	8.768	MON...	50	604	03/31/2009.	07/01/2036.
47232V	EA	6	JEFFERIES RESECURITIZATION TRUST 2009-R4	.....	..	.....4	1.D FM.....	295,980	87.156	360,162	413,237	307,005	.....	.....4,940	.....	.....	.....6.000	9.874	MON...	2,066	24,794	03/31/2009.	03/01/2036.
47232V	EB	4	JEFFERIES RESECURITIZATION TRUST 2009-R4	.....	..	.....4	1.D FM.....	0	58.813	71,677	121,873	.....	.....	.....(7,104)	.....	.....	.....6.000	250.000	MON...	609	7,305	03/31/2009.	03/01/2036.
47232V	EE	8	JEFFERIES RESECURITIZATION TRUST 2009-R4	.....	..	.....4	1.D FM.....	52,599	105.060	55,261	52,600	52,321	.....	.....(47)	.....	.....	.....6.000	6.068	MON...	263	3,156	03/31/2009.	03/01/2037.
47232V	EF	5	JEFFERIES RESECURITIZATION TRUST 2009-R4	.....	..	.....4	1.D FM.....	55,967	109.543	61,308	55,967	55,723	.....	.....(76)	.....	.....	.....6.000	6.051	MON...	280	3,358	03/31/2009.	03/01/2037.
47232V	EG	3	JEFFERIES RESECURITIZATION TRUST 2009-R4	.....	..	.....4	1.D FM.....	10,127	86.861	48,613	55,967	5,063	.....	.....(650)	.....	.....	.....6.000	62.851	MON...	280	3,358	03/31/2009.	03/01/2037.
47232V	EH	1	JEFFERIES RESECURITIZATION TRUST 2009-R4	.....	..	.....4	1.D FM.....	0	6.814	771	11,310	.....	.....	.....(0)	.....	.....	.....6.000	250.000	MON...	57	678	03/31/2009.	03/01/2037.
47232V	EL	2	JEFFERIES RESECURITIZATION TRUST 2009-R4	.....	..	.....4	1.D FM.....	103,717	106.637	134,775	126,387	116,653	.....	.....3,263	.....	.....	.....5.750	9.270	MON...	606	7,268	03/31/2009.	04/01/2037.
47232V	EM	0	JEFFERIES RESECURITIZATION TRUST 2009-R4	.....	..	.....4	1.D FM.....	15,321	91.374	139,996	153,212	19,785	.....	.....1,973	.....	.....	.....5.750	75.975	MON...	734	8,808	03/31/2009.	04/01/2037.
47232V	EN	8	JEFFERIES RESECURITIZATION TRUST 2009-R4	.....	..	.....4	1.D FM.....	0	9.911	1,781	17,964	.....	.....	.....	.....	.....	.....5.750	.....	MON...	86	1,032	03/31/2009.	04/01/2037.
47232V	EU	2	JEFFERIES RESECURITIZATION TRUST 2009-R4	.....	..	.....4	1.D FM.....	37,733	105.006	39,622	37,733	37,549	.....	.....158	.....	.....	.....5.750	5.844	MON...	181	2,171	03/31/2009.	01/01/2036.
47232V	EV	0	JEFFERIES RESECURITIZATION TRUST 2009-R4	.....	..	.....4	1.D FM.....	0	92.281	327,011	354,366	225,236	.....	.....10,004	.....	.....	.....5.750	14.978	MON...	1,698	20,372	03/31/2009.	01/01/2036.
47232V	EZ	1	JEFFERIES RESECURITIZATION TRUST 2009-R4	.....	..	.....4	1.D FM.....	53,833	105.610	56,854	53,833	53,558	.....	.....70	.....	.....	.....5.500	5.591	MON...	247	2,961	03/31/2009.	02/01/2036.
47232V	FA	5	JEFFERIES RESECURITIZATION TRUST 2009-R4	.....	..	.....4	1.D FM.....	53,223	86.702	121,705	140,372	101,118	.....	.....4,604	.....	.....	.....5.500	13.752	MON...	643	7,720	03/31/2009.	02/01/2036.

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification						NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47232V	FV	9			4	1.D FM.....	4,875	99.275	96,150	96,852	92,377		17,934			1.484	20.198	MON...	120	2,299	03/31/2009.	01/01/2047.
47232V	GK	2			4	1.D FM.....	87,502	87.410	186,985	213,917	144,728		15,023			6.500	24.070	MON...	1,159	14,555	03/31/2009.	03/01/2036.
47232V	GL	0			4	1.D FM.....	59,440	73.254	156,821	214,080	61,247		(1,043)			6.500	24.403	MON...	1,160	14,565	03/31/2009.	03/01/2036.
47232V	GM	8			4	1.D FM.....	10,301	50.704	43,973	86,725	12,237		(904)			6.500	56.377	MON...	470	6,090	03/31/2009.	03/01/2036.
47232V	GR	7			4	1.D FM.....	0	78.242	375,880	480,405			(9,387)			1.484	248.933	MON...	594	10,855	03/31/2009.	01/01/2047.
47233D	AB	7			4	1.D FM.....	269,908	97.433	1,298,660	1,332,877	1,153,086		68,597			6.000	13.742	MON...	6,664	79,944	08/10/2009.	09/01/2036.
525221	GM	3			4	1.D FM.....	1,430,320	94.800	1,589,960	1,677,180	1,452,049		12,660			0.688	5.164	MON...	128	20,129	08/03/2016.	02/25/2036.
525241	AL	9			4	1.D FM.....	114,073	91.284	268,272	293,888	206,646		10,490			4.620	11.344	MON...	1,132	13,178	08/11/2008.	01/25/2037.
57643M	LZ	5			4	3.B FM.....	48,137	87.522	72,473	82,806	70,677		(1,054)			5.750	5.064	MON...	397	4,761	04/07/2006.	05/25/2036.
57645T	AA	5			4	1.D FM.....	665,413	98.491	724,670	735,771	708,041		8.822			0.768	3.511	MON...	63	7,488	01/16/2014.	09/25/2037.
589929	PK	8			4	1.D FM.....	37,992	100.706	38,264	37,996	37,827		(77)			6.687	7.330	MON...	212	2,544	03/05/1998.	02/25/2027.
59020U	W4	3			4	1.D FM.....	401,781	70.030	318,520	454,832	300,998		1,953			2.222	5.399	MON...	842	16,276	07/19/2013.	12/25/2035.
61751D	AE	4			4	1.D FM.....	603,584	48.000	427,632	890,899	348,674		11,831			5.651	7.554	MON...	4,196	15,109	01/11/2013.	10/25/2046.
61751M	AU	8			4	1.D FM.....	901,562	97.622	966,169	989,708	870,963		3,466			6.000	5.778	MON...	4,949	25,261	01/08/2014.	02/25/2037.
61758M	AA	5			4	1.D FM.....	764,830	100.931	743,315	736,457	720,658		8,019			6.000	8.490	MON...	3,682	44,160	08/21/2012.	04/26/2036.
61758V	AQ	0			4	1.D FM.....	511,674	76.318	1,024,998	1,343,055	820,296		70,594			6.503	19.884	MON...	7,278	87,310	02/09/2010.	10/26/2037.
61915R	AB	2			4	1.D FM.....	53,575	98.809	96,248	97,409	64,960		565			0.808	29.314	MON...	13	1,260	08/26/2008.	05/25/2035.
62942K	AA	4			4	1.D FM.....	1,554,704	104.004	1,693,151	1,627,962	1,567,534		1,838			3.250	4.327	MON...	4,409	52,896	03/11/2014.	07/25/2043.
63862X	AA	0			4	1.A FE.....	1,875,006	100.101	1,876,898	1,875,007	1,875,006		1			1.269	1.269	MON...	396	6,187	09/21/2020.	09/25/2030.
643528	AB	8			4	1.D FM.....	34,787	40.377	28,800	71,328	25,517		439			5.909	6.948	MON...	351	1,462	12/19/2007.	07/25/2036.
643529	AC	4			4	1.D FM.....	235,758	35.913	127,322	354,524	105,686		1,286			5.081	8.324	MON...	1,501	7,027	01/11/2013.	10/25/2036.
643529	AD	2			4	1.D FM.....	117,879	35.913	63,661	177,262	52,881		575			5.001	8.314	MON...	739	3,514	01/11/2013.	10/25/2036.
65538P	AA	6			4	1.D FM.....	0	98.901	231,703	234,279	131,254		16,798			5.995	22.034	MON...	1,170	10,212	05/08/2007.	03/25/2047.
65539C	AK	2			4	1.D FM.....	480,175	94.231	520,582	552,451	479,721		10,674	14,542		2.768	6.533	MON...	1,274	19,438	06/06/2016.	12/29/2036.
67098A	AM	1			4	1.D FM.....	1,372,500	104.183	1,562,740	1,500,000	1,383,677		11,177			4.000	5.680	MON...	5,000	44,970	03/24/2020.	11/25/2048.
67448Q	AC	5			4	1.D FM.....	643,278	101.754	657,849	646,511	643,321		43			4.000	4.103	MON...	2,155	19,395	03/27/2020.	01/25/2059.
693456	AA	3			4	1.D FM.....	1,115,423	101.947	1,167,049	1,144,757	1,116,387		375			3.500	3.969	MON...	3,339	40,058	02/12/2014.	09/25/2043.
693684	AA	0			4	1.D FM.....	1,244,696	102.571	1,248,800	1,217,493	1,243,966		(8,527)			3.500	1.447	MON...	3,551	39,061	01/24/2020.	01/25/2050.
69374X	AA	8			4	1.D FM.....	943,058	102.797	950,423	924,566	943,782		(5,732)			3.500	1.080	MON...	2,697	32,360	10/08/2019.	10/25/2049.
69375B	AA	5			4	1.D FM.....	1,756,858	102.863	1,781,278	1,731,694	1,754,902		(7,651)			3.500	1.993	MON...	5,051	60,609	10/28/2019.	11/26/2049.
74927T	AC	5			4	1.D FM.....	1,190,594	103.261	1,309,634	1,268,275	1,137,761		(6,455)			5.091	7.069	MON...	897	65,940	08/20/2013.	10/26/2034.
74928D	AV	7			4	1.D FM.....	387,614	96.660	828,095	856,709	341,846		126,586			3.167	57.097	MON...	2,261	28,309	07/08/2010.	06/01/2037.
74928F	AY	6			4	1.D FM.....	731,774	65.824	787,973	1,197,098	367,003		70,077			6.000	43.466	MON...	5,985	74,575	07/08/2010.	03/25/2036.
74928U	AM	9			4	1.D FM.....	383,554	98.200	531,846	541,595	442,101		28,082			2.861	10.869	MON...	1,291	18,875	03/21/2013.	08/26/2036.
749357	AA	7			4	1.D FM.....	1,034,186	103.731	1,056,428	1,018,432	1,035,270		(2,219)			3.500	2.283	MON...	2,970	35,645	10/11/2019.	09/27/2049.
749389	AA	0			4	1.D FM.....	1,880,380	102.773	2,023,584	1,968,984	1,882,920		16,284			3.000	5.830	MON...	4,922	39,380	03/27/2020.	02/25/2050.
74951P	DQ	8			4	1.D FM.....	10,075	3.161	11,366	359,592	10,659		7,915	271,124		0.729		MON...	160	4,593	03/09/2012.	03/10/2037.
74968R	AA	3			4	1.A FE.....	4,212,215	100.508	4,266,638	4,245,076	4,217,442		3,990			2.750	2.936	MON...	1,946	116,740	10/09/2019.	10/25/2063.
74969B	AA	7			4	1.A FE.....	3,309,287	100.211	3,317,219	3,310,239	3,309,155		(132)			1.710	1.713	MON...	4,717	28,084	06/19/2020.	06/25/2030.
74969M	AA	3			4	1.A FE.....	1,860,365	104.752	1,948,774	1,860,365	1,860,365					3.250	3.250	MON...	1,008	39,636	04/24/2020.	04/26/2060.

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
75971F	AY	9	RAMC 2007-3 AF6 - RMBS.....	.....	..	.....4	1.D FM.....	1,075,542	79.109	1,181,736	1,493,808	1,153,313	.....	.....5.103	.....	.....	.....3.269	5.333	MON...	4,069	45,569	09/21/2010.	09/25/2037.
759950	EM	6	RAMC 2004-4 AF5 - RMBS.....	.....	..	.....4	1.D FM.....	1,463,790	101.684	1,648,675	1,621,367	1,495,450	.....	.....7.194	.....	.....	.....5.493	5.449	MON...	7,422	63,275	08/24/2010.	02/25/2035.
761118	KH	0	RALI 2005-QS15 2A - CMO/RMBS.....	.....	..	.....4	1.D FM.....	61,136	87.493	202,199	231,104	171,857	.....	.....4,434	.....	.....	.....6.000	10.864	MON...	1,156	13,862	02/08/2008.	10/25/2035.
761118	UQ	9	RALI 2006-QS2 1A9 - CMO/RMBS.....	.....	..	.....4	1.D FM.....	1,955	94.372	127,185	134,770	108,472	.....	.....5.092	.....	.....	.....5.500	12.271	MON...	618	7,411	02/13/2006.	02/25/2036.
76112B	NM	8	GMACM 2005-AA1 1A1 - CMO/RMBS.....	.....	..	.....4	1.D FM.....	1,336,109	97.601	1,434,119	1,469,371	1,338,485	.....	.....30,360	26,889	.....	.....3.793	6.668	MON...	4,645	58,616	07/05/2016.	05/18/2035.
76971E	AA	2	RBIT 20HB1 A1 - ABS.....	.....	..	.....4	1.A FE.....	2,999,762	100.342	3,010,014	2,999,766	2,999,763	.....	.....1	.....	.....	.....1.719	1.719	MON...	859	9,453	10/14/2020.	10/25/2050.
81743A	AA	7	SEMT 2019-5 A1 - CMO/RMBS.....	.....	..	.....4	1.D FM.....	2,797,144	105.590	2,902,707	2,749,036	2,795,475	.....	.....(1,613)	.....	.....	.....3.500	3.156	MON...	8,018	96,216	11/14/2019.	12/27/2049.
81745A	AB	3	SEMT 2013-5 A2 - CMO/RMBS.....	.....	..	.....4	1.D FM.....	770,821	102.760	836,676	814,202	777,407	.....	.....903	.....	.....	.....3.000	4.061	MON...	2,036	24,422	03/17/2014.	05/25/2043.
81745J	AA	6	SEMT 2013-11 A1 - CMO/RMBS.....	.....	..	.....4	1.D FM.....	519,682	105.541	555,946	526,760	520,778	.....	.....142	.....	.....	.....3.500	3.833	MON...	1,536	18,427	02/27/2014.	09/25/2043.
81745M	AA	9	SEMT 2013-2 A - CMO/RMBS.....	.....	..	.....4	1.D FM.....	916,393	100.139	1,024,371	1,022,950	931,456	.....	.....4,256	.....	.....	.....1.874	4.618	MON...	1,598	19,164	07/11/2014.	02/25/2043.
81748J	AA	3	SEMT 2019-4 A1 - CMO/RMBS.....	.....	..	.....4	1.D FM.....	1,228,288	104.423	1,256,314	1,203,098	1,231,407	.....	.....(3,250)	.....	.....	.....3.500	2.058	MON...	3,509	42,108	10/08/2019.	11/25/2049.
81748K	AA	0	SEMT 202 A1 - CMO/RMBS.....	.....	..	.....4	1.D FM.....	1,491,158	103.490	1,506,019	1,455,232	1,491,611	.....	.....(7,081)	.....	.....	.....3.500	1.895	MON...	4,244	42,444	02/13/2020.	03/25/2050.
83611M	JX	7	SVHE 2005-OPT4 2A4 - RMBS.....	.....	..	.....4	1.D FM.....	476,755	98.551	614,180	623,210	597,382	.....	.....13,497	.....	.....	.....0.848	4.336	MON...	59	6,836	10/09/2013.	12/25/2035.
855541	AC	2	STARM 2007-S1 3A1 - CMO/RMBS.....	.....	..	.....4	1.D FM.....	146,460	87.199	148,989	170,862	148,886	.....	.....2,120	11,430	.....	.....2.974	5.244	MON...	424	6,646	10/10/2012.	01/25/2037.
863579	VW	5	SARM 2005-17 5A2 - CMO/RMBS.....	.....	..	.....4	1.D FM.....	184,003	70.736	277,787	392,710	237,833	.....	.....21,288	.....	.....	.....0.448	10.793	MON...	29	3,685	08/27/2008.	08/25/2035.
86360B	AJ	7	SARM 2006-4 5A1 - CMO/RMBS.....	.....	..	.....4	1.D FM.....	266,732	88.894	289,582	325,759	257,444	.....	.....16,041	.....	.....	.....3.145	8.666	MON...	854	11,832	09/27/2012.	05/25/2036.
86363B	AA	3	SASC 2007-RM1 A1 - CMO/RMBS.....	.....	..	.....4	1.F FE.....	6,538,078	96.375	6,667,802	6,918,601	6,544,892	.....	.....6,814	.....	.....	.....0.428	4.389	MON...	329	15,839	07/10/2020.	05/25/2047.
88156E	AB	2	TMTS 2006-17HE AB1 - RMBS.....	.....	..	.....4	1.D FM.....	386,084	103.041	466,066	452,313	447,682	.....	.....26,463	.....	.....	.....0.348	6.011	MON...	17	3,857	03/04/2016.	01/25/2038.
88157V	AB	3	TMTS 2007-6ALT A2 - RMBS.....	.....	..	.....4	1.D FM.....	403,381	75.593	586,403	775,733	485,555	.....	.....32,182	.....	.....	.....0.448	7.302	MON...	39	6,658	04/30/2010.	08/25/2038.
89175V	AC	7	TPMT 182 M1 - RMBS.....	.....	..	.....4	1.D FM.....	1,880,360	105.855	2,117,101	2,000,000	1,903,611	.....	.....8,144	.....	.....	.....3.500	4.077	MON...	5,833	69,926	10/05/2018.	03/25/2058.
89176E	AC	4	TPMT 2018-1 M1 - RMBS.....	.....	..	.....4	1.D FM.....	941,094	106.789	1,067,891	1,000,000	953,784	.....	.....6,507	.....	.....	.....3.500	4.378	MON...	2,917	35,000	01/17/2019.	01/25/2058.
92925V	AF	7	WAMU 2007-HY1 2A3 - CMO/RMBS.....	.....	..	.....4	1.D FM.....	448,114	98.672	483,578	490,088	484,632	.....	.....42,257	.....	.....	.....3.573	6.279	MON...	1,459	17,700	05/20/2016.	02/25/2037.
93363P	AC	4	WAMU 2006-AR14 1A3 - CMO/RMBS.....	.....	..	.....4	3.B FM.....	1,611,869	99.189	1,702,408	1,716,322	1,751,838	.....	.....113,723	.....	.....	.....2.644	5.494	MON...	3,781	53,786	09/16/2016.	11/25/2036.
93934N	AR	6	WMALT 2006-5 2C2 - CMO/RMBS.....	.....	..	.....4	1.D FM.....	0	56.008	73,553	131,327	52,846	.....	.....10,169	.....	.....	.....0.748	24.701	MON...	16	1,626	04/23/2008.	07/25/2036.
94980G	AR	2	WFHET 2004-2 M4 - RMBS.....	.....	..	.....4	1.D FM.....	82,968	97.560	117,309	120,243	116,209	.....	.....10,296	.....	.....	.....1.948	3.246	MON...	26	2,715	10/01/2010.	12/25/2033.
95002F	AA	2	WFMB 2019-4 A1 - CMO/RMBS.....	.....	..	.....4	1.D FM.....	4,105,068	103.919	4,191,292	4,033,227	4,109,247	.....	.....(12,398)	.....	.....	.....3.500	2.035	MON...	11,764	141,162	11/19/2019.	09/27/2049.
95002K	AA	1	WFMB 201 A1 - CMO/RMBS.....	.....	..	.....4	1.D FM.....	661,710	104.053	680,450	653,945	662,085	.....	.....(1,533)	.....	.....	.....3.000	2.049	MON...	1,635	16,348	02/14/2020.	12/27/2049.
97652P	AL	5	WIN 2014-1 A11 - CMO/RMBS.....	.....	..	.....4	1.D FM.....	292,645	105.753	311,428	294,485	292,791	.....	.....36	.....	.....	.....3.500	3.647	MON...	859	10,306	06/19/2014.	06/20/2044.
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....			.....	..	.....		.....115,333,552	XXX	135,330,447	147,123,763	120,115,589	(992)	2,077,832	394,121	0	XXX	XXX	XXX	400,313	4,511,908	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																							
05490T	AA	0	BBCCR 2015-GTP A - CMBS.....	.....	..	.....4	1.D FM.....	2,574,970	108.830	2,720,747	2,500,000	2,537,324	.....	.....(7,698)	.....	.....	.....3.966	3.631	MON...	6,885	99,150	08/07/2015.	08/12/2033.
05608B	AA	8	BX 2019-IMC A - CMBS.....	.....	..	.....4	1.D FM.....	2,000,000	97.492	1,949,837	2,000,000	2,000,000	.....	.....	.....	.....	.....1.159	1.161	MON...	1,094	33,409	05/02/2019.	04/17/2034.
12527E	AD	0	CFCRE 2011-C1 A4 - CMBS.....	.....	..	.....4	1.D FM.....	147,751	100.163	144,492	144,257	144,306	.....	.....(315)	.....	.....	.....4.961	3.875	MON...	596	7,157	08/04/2011.	04/15/2044.
12531W	BA	9	CFCRE 2016-C3 A2 - CMBS.....	.....	..	.....4	1.D FM.....	2,019,976	110.720	2,214,403	2,000,000	2,009,714	.....	.....(2,322)	.....	.....	.....3.597	3.479	MON...	5,995	71,940	01/22/2016.	01/10/2048.
12593F	BC	7	COMM 2015-LC21 A3 - CMBS.....	.....	..	.....4	1.D FM.....	1,509,785	108.448	1,626,714	1,500,000	1,504,191	.....	.....(1,233)	.....	.....	.....3.445	3.362	MON...	4,306	51,675	01/07/2016.	07/10/2048.
12624K	AD	8	COMM 2012-CCRE2 A4 - CMBS.....	.....	..	.....4	1.D FM.....	4,099,741	103.211	4,128,442	4,000,000	4,015,490	.....	.....(14,144)	.....	.....	.....3.147	2.803	MON...	10,490	125,880	08/08/2012.	08/15/2045.
12625U	BF	9	COMM 2013-CCRE9 A4 - CMBS.....	.....	..	.....4	1.D FM.....	4,668,594	108.016	4,860,697	4,500,000	4,544,089	.....	.....(19,490)	.....	.....	.....4.219	3.820	MON...	15,822	193,107	10/16/2013.	07/10/2045.
12632Q	AW	3	COMM 2014-CCRE18 A4 - CMBS.....	.....	..	.....4	1.D FM.....	960,767	108.376	1,030,980	951,295	953,750	.....	.....(1,270)	.....	.....	.....3.550	3.418	MON...	2,814	33,771	06/19/2014.	07/17/2047.
12632Q	AX	1	COMM 2014-CCRE18 A5 - CMBS.....	.....	..	.....4	1.D FM.....	1,029,927	110.153	1,101,526	1,000,000	1,010,502	.....	.....(3,332)	.....	.....	.....3.828	3.481	MON...	3,190	38,280	06/19/2014.	07/17/2047.
193051	AA	7	COLD 2020-ICE5 A - CMBS.....	.....	..	.....4	1.D FM.....	2,500,000	100.000	2,500,000	2,500,000	2,500,000	.....	.....	.....	.....	.....1.059	1.073	MON...	1,250	3,401	10/22/2020.	11/16/2037.

SCHEDULE D - PART 1

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

1			2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
			3	4	5			8	9				12	13	14	15	16	17	18	19	20	21	22			
CUSIP Identification			Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
20048E	AY	7	COMM 2013-LC6 A4 - CMBS.....	.....	..	.....4	1.D FM.....	2,582,764	103.904	2,917,928	2,808,306	2,753,610	.....	.....27,279	.....	.....	.....2.941	4.018	MON...	6,883	106,160	09/06/2013.	01/12/2046.			
23305U	AA	5	DBRR 2011-LC2 A4A - CMBS.....	.....	..	.....4	1.D FM.....	1,100,374	100.325	1,048,068	1,044,672	1,044,998	.....	.....(6,861)	.....	.....	.....4.537	3.902	MON...	3,950	47,397	09/21/2011.	07/14/2044.			
23305Y	AJ	8	DBUBS 2011-LC3 AM - CMBS.....	.....	..	.....4	1.D FM.....	486,223	100.972	504,858	500,000	498,649	.....	.....1,556	.....	.....	.....5.335	5.730	MON...	2,223	27,119	08/11/2011.	08/12/2044.			
30288L	AN	3	FREMF 2016-K53 B - CMBS.....	.....	..	.....4	1.D FM.....	976,250	110.562	1,105,617	1,000,000	985,329	.....	.....2,179	.....	.....	.....4.021	4.329	MON...	3,351	40,890	06/16/2016.	03/25/2049.			
30291J	AJ	2	FREMF 2013-K29 B - CMBS.....	.....	..	.....4	1.D FM.....	1,968,012	105.527	2,374,363	2,250,000	2,116,434	.....	.....5,417	.....	.....	.....3.476	6.273	MON...	6,517	79,568	07/17/2013.	05/25/2046.			
30295D	AG	7	FREMF 2016-K57 B - CMBS.....	.....	..	.....4	1.D FM.....	575,308	110.840	665,037	600,000	583,957	.....	.....2,226	.....	.....	.....3.919	4.492	MON...	1,959	23,916	09/15/2016.	08/25/2049.			
30295R	AS	0	FREMF 2016-K59 B - CMBS.....	.....	..	.....4	1.D FM.....	449,603	109.093	545,462	500,000	467,199	.....	.....4,688	.....	.....	.....3.576	4.918	MON...	1,490	18,180	11/15/2016.	11/25/2049.			
36192C	AE	5	GSMS 2013-GC10 A5 - CMBS.....	.....	..	.....4	1.D FM.....	3,693,105	103.769	4,150,748	4,000,000	3,923,316	.....	.....36,202	.....	.....	.....2.943	3.941	MON...	9,810	117,720	09/04/2013.	02/12/2046.			
36197X	AK	0	GSMS 2013-GCJ12 A4 - CMBS.....	.....	..	.....4	1.D FM.....	5,827,008	105.126	6,465,232	6,150,000	5,999,800	.....	.....6,064	.....	.....	.....3.135	4.289	MON...	16,067	192,803	10/18/2013.	06/12/2046.			
46590K	AD	6	JPMCC 2015-JP1 A4 - CMBS.....	.....	..	.....4	1.D FM.....	2,019,984	111.598	2,231,952	2,000,000	2,009,319	.....	.....(2,315)	.....	.....	.....3.650	3.539	MON...	6,083	72,996	12/15/2015.	01/15/2049.			
46635T	CG	5	JPMCC 2011-C3 A4 - CMBS.....	.....	..	.....4	1.D FM.....	823,404	100.285	844,356	841,954	840,171	.....	.....2,018	.....	.....	.....4.717	5.005	MON...	3,310	40,074	08/11/2011.	02/16/2046.			
46636V	AC	0	JPMCC 2011-C5 A3 - CMBS.....	.....	..	.....4	1.D FM.....	311,755	101.296	312,668	308,669	308,344	.....	.....(435)	.....	.....	.....4.171	4.077	MON...	1,073	16,354	09/16/2011.	08/17/2046.			
46639J	AE	0	JPMCC 2013-C10 A5 - CMBS.....	.....	..	.....4	1.D FM.....	2,748,128	104.447	3,084,832	2,953,487	2,900,028	.....	.....23,560	.....	.....	.....3.143	4.035	MON...	7,734	92,813	07/05/2013.	12/17/2047.			
46639Y	AQ	0	JPMCC 2013-LC11 A5 - CMBS.....	.....	..	.....4	1.D FM.....	932,500	104.769	1,047,693	1,000,000	981,320	.....	.....7,567	.....	.....	.....2.960	3.805	MON...	2,467	29,599	07/31/2013.	04/17/2046.			
61690A	AD	6	MSBAM 2015-C27 A3 - CMBS.....	.....	..	.....4	1.D FM.....	1,021,563	108.368	1,083,678	1,000,000	1,010,117	.....	.....(2,661)	.....	.....	.....3.473	3.151	MON...	2,894	34,730	02/17/2016.	12/17/2047.			
61690F	AL	7	MSBAM 2015-C22 A3 - CMBS.....	.....	..	.....4	1.D FM.....	977,611	106.121	1,036,802	977,000	976,700	.....	.....(202)	.....	.....	.....3.046	3.037	MON...	2,480	29,759	02/12/2016.	04/17/2048.			
61690Q	AD	1	MSBAM 2015-C23 A3 - CMBS.....	.....	..	.....4	1.D FM.....	2,023,596	108.877	2,118,166	1,945,473	1,983,498	.....	.....(8,138)	.....	.....	.....3.451	2.911	MON...	5,595	67,138	02/11/2016.	07/15/2050.			
61761Q	AE	3	MSBAM 2013-C8 A4 - CMBS.....	.....	..	.....4	1.D FM.....	945,938	104.320	1,043,198	1,000,000	986,197	.....	.....6,321	.....	.....	.....3.134	3.829	MON...	2,612	31,340	08/28/2013.	12/17/2048.			
92936C	AJ	8	WFRBS 2011-C4 A4 - CMBS.....	.....	..	.....4	1.D FM.....	2,030,469	100.569	2,011,387	2,000,000	1,997,243	.....	.....(4,316)	.....	.....	.....4.902	4.640	MON...	8,170	98,040	08/05/2011.	06/17/2044.			
92938E	AM	5	WFRBS 2013-C16 A4 - CMBS.....	.....	..	.....4	1.D FM.....	1,037,664	107.550	1,105,018	1,027,449	1,030,129	.....	.....(419)	.....	.....	.....4.136	3.986	MON...	3,541	46,745	09/17/2013.	09/17/2046.			
94989Y	AY	9	WFCM 2016-C32 A3 - CMBS.....	.....	..	.....4	1.D FM.....	1,009,976	108.404	1,084,041	1,000,000	1,004,678	.....	.....(1,203)	.....	.....	.....3.294	3.180	MON...	2,745	32,940	02/03/2016.	01/17/2059.			
3499999.			Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....						55,052,742	XXX	59,058,943	56,002,562	55,620,404	0	48,726	0	0	XXX	XXX	XXX	153,396	1,904,049	XXX	XXX		
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																										
000366	AA	2	AASET 2017-1 A - ABS.....	.....	..	.....2	2.B FE.....	1,471,118	92.740	1,360,070	1,466,535	1,466,539	.....	.....(1,134)	.....	.....	.....3.967	3.964	MON...	2,424	58,173	05/30/2017.	05/16/2042.			
00038R	AA	4	AASET 2019-2 A - ABS.....	.....	..	.....4	1.G FE.....	912,838	94.540	863,003	912,844	912,851	.....	.....11	.....	.....	.....3.376	3.376	MON...	1,284	30,818	10/07/2019.	10/16/2039.			
000823	AA	2	ABPCI II A1 - CDO.....	.....	C	2	1.A FE.....	2,000,000	99.935	1,998,701	2,000,000	1,999,026	.....	.....611	.....	.....	.....1.998	2.033	JAJO..	8,105	62,366	06/02/2017.	07/20/2029.			
000823	AC	8	ABPCI II A2 - CDO.....	.....	C	2	1.C FE.....	1,000,000	100.050	1,000,500	1,000,000	999,340	.....	.....265	.....	.....	.....2.568	2.602	JAJO..	5,208	36,962	06/02/2017.	07/20/2029.			
00085U	AA	9	ABPCI 4 A1A - CDO.....	.....	C	4	1.A FE.....	3,000,000	99.613	2,988,377	3,000,000	2,998,411	.....	.....744	.....	.....	.....1.748	1.779	JAJO..	10,636	85,945	12/20/2017.	01/20/2030.			
00085U	AJ	0	ABPCI 4 A1B - CDO.....	.....	C	4	1.A FE.....	2,000,000	100.100	2,002,000	2,000,000	2,000,223	.....	.....46	.....	.....	.....3.800	3.812	JAJO..	14,989	76,000	12/20/2017.	01/20/2030.			
00102D	AC	2	ACIS 145 A2 - CDO.....	.....	..	.....4	1.A FE.....	242,461	100.213	242,976	242,461	242,480	.....	.....13	.....	.....	.....3.535	3.538	FMAN.	1,428	8,571	10/09/2014.	11/02/2026.			
00180A	AA	7	AMSR 2020-SFR1 A - CMBS.....	.....	..	.....4	1.A FE.....	1,998,009	101.868	2,035,404	1,998,083	1,998,789	.....	.....779	.....	.....	.....1.819	1.817	MON...	3,029	26,334	03/04/2020.	04/17/2037.			
00180A	AB	5	AMSR 2020-SFR1 B - CMBS.....	.....	..	.....4	1.C FE.....	499,999	101.645	508,226	500,000	500,642	.....	.....643	.....	.....	.....2.120	2.098	MON...	883	7,656	03/04/2020.	04/17/2037.			
00190Y	AV	7	ARES XXVII CR - CDO.....	.....	..	.....4	1.F FE.....	1,041,250	99.448	1,035,502	1,041,250	1,041,120	.....	.....35	.....	.....	.....2.622	2.633	JAJO..	4,930	38,274	06/09/2017.	07/30/2029.			
00190Y	AZ	8	ARES XXVII AR2 - CDO.....	.....	..	.....4	1.A FE.....	2,000,000	99.199	1,983,974	2,000,000	1,999,744	.....	.....26	.....	.....	.....1.597	1.603	JAJO..	5,768	52,674	06/09/2017.	07/30/2029.			
00213R	AB	9	ARLFR 121 A2 - ABS.....	.....	..	.....4	1.F FE.....	3,469,688	103.527	3,623,451	3,500,000	3,492,436	.....	.....3,859	.....	.....	.....3.810	3.957	MON...	5,927	133,350	03/27/2014.	12/15/2042.			
00214M	AA	1	ARLFR 1406 A1 - RMBS.....	.....	..	.....4	1.F FE.....	473,715	99.903	487,709	488,182	488,182	.....	.....9,310	.....	.....	.....2.920	2.938	MON...	634	14,252	06/23/2016.	06/15/2044.			
00214M	AB	9	ARLFR 1406 A2 - RMBS.....	.....	..	.....4	1.F FE.....	2,998,301	100.226	3,006,766	3,000,000	2,999,407	.....	.....218	.....	.....	.....3.970	4.009	MON...	5,293	119,100	06/18/2014.	06/15/2044.			
00217L	AA	0	AREIT 2019-CRE3 A - CDO/CMBS.....	.....	..	.....4	1.A FE.....	1,000,000	98.847	988,474	1,000,000	1,000,000	.....	.....	.....	.....	.....1.174	1.429	MON...	522	16,826	08/09/2019.	09/16/2036.			
00217L	AC	6	AREIT 2019-CRE3 AS - CDO/CMBS.....	.....	..	.....4	1.A FE.....	1,000,000	98.113	981,126	1,000,000	1,000,000	.....	.....	.....	.....	.....1.454	1.597	MON...	646	19,673	08/09/2019.	09/16/2036.			

SCHEDULE D - PART 1

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

E10.32

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00255U	AA	3	AASET 2020-1 A - ABS.....	.....	..	.....2	1.G FE.....	1,901,694	94.131	1,790,113	1,901,727	1,901,712	.....	.....18	.....	.....	.....3.351	3.351	MON...	2,832	52,575	02/03/2020.	01/17/2040.
00452P	AD	9	ACIS 2015-6 A2 - CDO.....	.....	..	.....4	1.A FE.....	413,933	100.175	414,657	413,933	413,933	.....	.....	.....	.....	.....3.367	3.380	FMAN.	2,323	13,937	03/04/2015.	05/03/2027.
006346	AS	9	ADMSO 181 A - ABS.....	.....	..	.....4	1.F FE.....	962,654	105.445	1,009,709	957,567	961,321	.....	.....(607)	.....	.....	.....4.810	4.754	MON...	2,047	46,059	10/31/2018.	11/16/2048.
02665U	AA	3	AH4R 2014-SFR2 A - RMBS.....	.....	..	.....4	1.A FE.....	894,222	107.814	964,142	894,267	893,381	.....	.....(146)	.....	.....	.....3.786	3.796	MON...	2,821	33,969	09/10/2014.	10/17/2036.
02665X	AA	7	AH4R 2014-SFR3 A - RMBS.....	.....	..	.....4	1.A FE.....	2,876,063	107.986	3,078,862	2,851,173	2,859,599	.....	.....(2,896)	.....	.....	.....3.678	3.578	MON...	8,739	105,519	01/22/2016.	12/18/2036.
02666A	AA	6	AH4R 2015-SFR1 A - RMBS.....	.....	..	.....4	1.A FE.....	2,241,287	107.339	2,405,868	2,241,378	2,239,032	.....	.....(228)	.....	.....	.....3.467	3.479	MON...	6,476	77,708	02/26/2015.	04/17/2052.
02666A	AB	4	AH4R 2015-SFR1 B - RMBS.....	.....	..	.....4	1.A FE.....	599,972	106.241	637,448	600,000	599,304	.....	.....(69)	.....	.....	.....3.813	3.830	MON...	1,907	22,878	02/26/2015.	04/18/2052.
02666A	AC	2	AH4R 2015-SFR1 C - RMBS.....	.....	..	.....4	1.A FE.....	537,095	107.022	577,920	540,000	537,961	.....	.....224	.....	.....	.....4.110	4.196	MON...	1,850	22,194	06/29/2015.	04/18/2052.
02666B	AA	4	AH4R 2015-SFR2 A - RMBS.....	.....	..	.....4	1.A FE.....	455,163	109.098	496,591	455,177	454,893	.....	.....(5)	.....	.....	.....3.732	3.754	MON...	1,416	16,987	09/11/2015.	10/17/2052.
02666B	AG	1	AH4R 2015-SFR2 XS - RMBS.....	.....	..	.....4	5.B GI.....	0	0.001	5	.....	.....9	.....	.....	.....	.....	.....	.....	MON...	.....	.....	09/11/2015.	10/17/2052.
03330P	AA	7	ANCHF 5 A - CDO.....	.....	..	.....4	1.A FE.....	3,400,000	101.963	3,466,734	3,400,000	3,400,000	.....	.....	.....	.....	.....4.100	4.099	AO.....	25,557	139,400	01/26/2018.	04/25/2036.
03330P	AJ	8	ANCHF 5R BR - CDO.....	.....	..	.....4	1.D FE.....	1,600,000	99.155	1,586,476	1,600,000	1,600,000	.....	.....	.....	.....	.....3.370	3.369	AO.....	9,885	3,445	09/17/2020.	04/25/2036.
03665A	AA	5	ANTR 2017-2 A - CDO.....	.....	..	.....4	1.A FE.....	1,800,000	99.891	1,798,031	1,800,000	1,793,622	.....	.....(4,867)	.....	.....	.....1.748	2.359	JAJO..	6,382	51,567	11/09/2017.	01/22/2030.
03665L	AA	1	ANTR 2018-3 A1 - CDO.....	.....	C	4	1.A FE.....	2,000,000	99.158	1,983,167	2,000,000	2,000,967	.....	.....(289)	.....	.....	.....1.668	1.658	JAJO..	6,766	55,675	11/20/2018.	01/21/2031.
03666L	AA	0	ANTR 201 A1 - CDO.....	.....	C	4	1.A FE.....	2,000,000	100.692	2,013,831	2,000,000	2,000,000	.....	.....	.....	.....	.....2.125	2.127	JAJO..	7,557	.....	09/18/2020.	10/23/2031.
038370	AA	0	AQFIT 19A A - ABS.....	.....	..	.....4	1.F FE.....	624,269	102.529	640,154	624,366	624,279	.....	.....2	.....	.....	.....3.140	3.167	MON...	871	19,605	09/16/2019.	07/16/2040.
038413	AA	8	AQFIT 2020-A A - ABS.....	.....	..	.....4	1.F FE.....	1,835,667	100.499	1,845,176	1,836,006	1,835,676	.....	.....9	.....	.....	.....1.900	1.901	MON...	1,357	10,950	08/19/2020.	07/17/2046.
03880V	AA	8	ARCLO 2019-FL2 A - CDO.....	.....	C	4	1.A FE.....	3,500,000	99.414	3,479,503	3,500,000	3,500,000	.....	.....	.....	.....	.....1.359	1.349	MON...	2,246	65,393	11/01/2019.	09/15/2034.
03880W	AA	6	ARCLO 2020-FL1 A - CDO.....	.....	C	4	1.A FE.....	2,500,000	98.530	2,463,249	2,500,000	2,500,000	.....	.....	.....	.....	.....1.259	1.263	MON...	1,486	27,208	02/21/2020.	02/15/2035.
03880W	AC	2	ARCLO 2020-FL1 AS - CDO.....	.....	C	4	1.A FE.....	500,000	98.203	491,016	500,000	500,000	.....	.....	.....	.....	.....1.559	1.564	MON...	368	6,604	02/21/2020.	02/15/2035.
04016U	AE	7	ARES XLVI A2 - CDO.....	.....	C	4	1.A FE.....	5,482,400	100.000	5,599,989	5,600,000	5,516,797	.....	.....16,357	.....	.....	.....1.467	1.778	JAJO..	17,798	145,775	12/18/2018.	01/15/2030.
05492A	AJ	0	BFNS AR - CDO.....	.....	C	4	1.C FE.....	17,136,691	100.000	17,136,691	17,136,691	17,136,691	.....	.....	.....	.....	.....3.250	2.544	JAJO..	100,559	151,370	09/10/2020.	01/25/2029.
05492E	AE	3	BDS 2019-FL3 B - CDO.....	.....	..	.....2	1.D FE.....	1,004,063	98.880	988,804	1,000,000	1,001,143	.....	.....(1,677)	.....	.....	.....2.152	2.035	MON...	897	26,873	02/13/2019.	12/17/2035.
05492K	AA	7	BDS 2019-FL4 A - CDO.....	.....	C	4	1.A FE.....	4,550,000	99.879	4,993,933	5,000,000	4,709,364	.....	.....159,364	.....	.....	.....1.252	6.384	MON...	2,609	53,364	03/20/2020.	08/15/2036.
05492K	AC	3	BDS 2019-FL4 AS - CDO.....	.....	C	4	1.A FE.....	1,000,000	98.307	983,073	1,000,000	1,000,000	.....	.....	.....	.....	.....1.552	1.634	MON...	647	20,773	07/17/2019.	08/15/2036.
05492K	AE	9	BDS 2019-FL4 B - CDO.....	.....	C	4	1.D FE.....	3,090,469	97.794	3,056,070	3,125,000	3,092,497	.....	.....2,028	.....	.....	.....1.903	2.675	MON...	2,477	34,522	09/28/2020.	08/15/2036.
05492Q	AA	4	BDS 2020-FL5 A - CDO.....	.....	C	4	1.A FE.....	1,500,000	99.318	1,489,773	1,500,000	1,500,000	.....	.....	.....	.....	.....1.308	1.299	MON...	763	22,663	01/08/2020.	02/18/2037.
054968	AB	8	BFNS A - CDO.....	.....	C	4	1.B FE.....	3,963,095	99.895	3,978,824	3,983,010	3,958,877	.....	.....(7,425)	.....	.....	.....4.147	3.251	MJSD.	2,753	165,175	03/20/2019.	03/25/2030.
05586A	AA	6	BSPRT 2018-FL4 A - CDO.....	.....	..	.....4	1.A FE.....	1,499,396	99.453	1,491,200	1,499,396	1,499,254	.....	.....46	.....	.....	.....1.209	1.214	MON...	856	25,734	09/27/2018.	09/17/2035.
05586A	AC	2	BSPRT 2018-FL4 AS - CDO.....	.....	..	.....2	1.A FE.....	1,500,000	98.894	1,483,409	1,500,000	1,499,746	.....	.....(32)	.....	.....	.....1.459	1.482	MON...	1,033	29,547	09/27/2018.	09/17/2035.
05587T	AA	4	BSPRT 2019-FL5 A - CDO.....	.....	..	.....4	1.A FE.....	5,749,875	100.000	5,748,000	5,748,000	5,749,821	.....	.....(54)	.....	.....	.....1.309	1.286	MON...	3,552	36,354	12/16/2020.	05/15/2029.
05605G	AJ	1	B2R 2015-2 B - RMBS.....	.....	..	.....4	1.D FE.....	507,060	99.835	491,485	492,300	492,300	.....	.....(1,771)	.....	.....	.....4.867	4.916	MON...	1,997	25,921	11/10/2015.	11/18/2048.
05973B	AA	5	BANC 2019-CRE6 A - CMBS.....	.....	..	.....4	1.A FE.....	939,446	99.305	1,078,512	1,086,065	993,685	.....	.....54,239	.....	.....	.....1.209	8.508	MON...	620	11,165	03/23/2020.	09/17/2036.
09630A	AE	6	BLUEM 2018-3 A2 - CDO.....	.....	..	.....4	1.A FE.....	1,200,000	99.629	1,195,551	1,200,000	1,199,322	.....	.....(352)	.....	.....	.....1.615	1.629	JAJO..	3,606	32,395	10/03/2018.	10/25/2030.
09748R	AA	6	BOJA 2020-1 A2 - ABS.....	.....	..	.....4	2.B FE.....	2,500,000	101.281	2,532,025	2,500,000	2,500,000	.....	.....	.....	.....	.....3.832	3.832	JAJO..	22,619	.....	09/29/2020.	10/20/2050.
10901U	AA	0	BDF 1 A - CDO.....	.....	C	4	1.A FE.....	2,000,000	103.848	2,076,952	2,000,000	2,000,000	.....	.....	.....	.....	.....4.250	4.251	AO.....	15,347	85,000	02/02/2018.	04/25/2036.
12326Q	AA	2	BJETS 191 A - ABS.....	.....	..	.....4	1.G FE.....	764,033	102.109	780,177	764,060	764,055	.....	.....15	.....	.....	.....4.212	4.249	MON...	1,430	32,181	06/11/2019.	07/15/2034.
12327F	AA	5	BJETS 201 A - ABS.....	.....	..	.....4	1.G FE.....	1,941,552	101.349	1,967,762	1,941,580	1,941,553	.....	.....0	.....	.....	.....2.981	2.981	MON...	2,412	7,556	10/21/2020.	11/15/2035.
12434L	AA	2	BXMT 2020-FL2 A - CDO/CMBS.....	.....	..	.....4	1.A FE.....	2,000,000	99.502	1,990,049	2,000,000	2,000,000	.....	.....	.....	.....	.....1.053	1.274	MON...	878	22,113	01/31/2020.	02/16/2038.
12479R	AB	3	CAUTO 2014-1 A - ABS.....	.....	..	.....4	1.E FE.....	923,087	100.278	926,210	923,642	923,583	.....	.....90	.....	.....	.....3.660	3.696	MON...	1,502	33,711	10/10/2014.	10/17/2044.

SCHEDULE D - PART 1

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

E10.33

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12479R	AD	9	CAUTO 2017-1 A1 - ABS.....	.....	..	.....4	1.E FE.....	919,142	...100.151	920,800	919,408	919,347	.....	.....63	.....	.....	....3.870	3.907	MON...	1,581	35,490	03/30/2017.	04/15/2047.
12563L	AS	6	CLIF 203 A - ABS.....	.....	..	.....4	1.F FE.....	972,300	...100.857	980,833	972,500	972,301	.....	.....1	.....	.....	....2.070	2.070	MON...	1,678	3,355	10/02/2020.	10/18/2045.
12803P	AB	4	CAJUN 2017-1 A2 - RMBS.....	.....	..	.....4	2.C FE.....	1,776,119	...101.849	1,823,097	1,790,000	1,784,992	.....	.....2,929	.....	.....	....6.500	6.740	FMAN.	13,251	116,350	05/26/2017.	08/20/2047.
14310Q	AA	6	CGFM 2015-1 A1R - CDO.....	.....	..	.....2	1.A FE.....	3,000,000	...99.321	2,979,622	3,000,000	2,999,489	.....	.....(470)	.....	.....	....1.787	1.774	JAJO..	11,615	87,854	08/02/2018.	10/15/2031.
14310Q	AE	8	CGFM 2015-1 A3R - CDO.....	.....	..	.....4	1.A FE.....	1,000,000	...99.812	998,117	1,000,000	1,000,032	.....	.....100	.....	.....	....4.560	4.586	JAJO..	9,627	45,600	08/02/2018.	10/15/2031.
14315J	AN	9	CGMS 172 A2B - CDO.....	.....	C	4	1.C FE.....	1,000,000	...100.297	1,002,971	1,000,000	999,815	.....	.....99	.....	.....	....3.793	3.814	JAJO..	7,481	37,741	05/18/2017.	07/21/2031.
14576A	AA	0	CARM 201 A1 - RMBS.....	.....	..	.....4	1.A FE.....	1,999,172	...100.200	2,004,000	2,000,000	1,999,172	.....	.....0	.....	.....	....2.010	2.012	MON...	1,787	.....	11/18/2020.	12/15/2050.
15672A	AA	0	CERB XVIII A - CDO.....	.....	..	.....4	1.A FE.....	962,238	...99.934	961,600	962,238	961,922	.....	.....(324)	.....	.....	....1.987	2.044	JAJO..	4,142	30,135	03/30/2017.	04/15/2027.
15672R	AA	3	CERB 24 A1 - CDO.....	.....	C	4	1.A FE.....	500,000	...99.269	496,343	500,000	499,868	.....	.....102	.....	.....	....1.637	1.655	JAJO..	1,773	13,880	06/29/2018.	07/15/2030.
15673G	AA	6	CERB 19 A1 - CDO.....	.....	..	.....4	1.A FE.....	4,000,000	...99.602	3,984,074	4,000,000	4,000,412	.....	.....259	.....	.....	....1.987	1.991	JAJO..	17,220	125,271	05/17/2017.	07/16/2029.
15673G	AE	8	CERB 19 B - CDO.....	.....	..	.....4	1.C FE.....	1,000,000	...98.899	988,991	1,000,000	1,000,000	.....	.....	.....	.....	....2.537	2.551	JAJO..	5,497	36,910	05/17/2017.	07/16/2029.
15673K	AA	7	CERB 20 A - CDO.....	.....	C	4	1.A FE.....	2,295,320	...99.693	2,292,941	2,300,000	2,296,540	.....	.....1,220	.....	.....	....1.837	1.935	JAJO..	9,154	63,161	06/26/2020.	10/15/2029.
15673N	AA	1	CERB 22 A - CDO.....	.....	C	4	1.A FE.....	3,000,000	...98.998	2,969,940	3,000,000	3,001,369	.....	.....(231)	.....	.....	....1.637	1.619	JAJO..	10,640	83,279	02/08/2018.	04/15/2030.
15674H	AA	3	CERB 29 A - CDO.....	.....	C	4	1.A FE.....	1,500,000	...100.000	1,500,000	1,500,000	1,500,000	.....	.....	.....	.....	....2.106	250.000	JAJO..	4,563	.....	10/16/2020.	10/15/2032.
17181C	AA	6	CIMLT 181 A - RMBS.....	.....	..	.....4	1.C FE.....	298,016	...98.640	293,961	298,016	298,000	.....	.....(6)	.....	.....	....1.571	1.593	MON...	143	6,199	05/15/2018.	03/20/2043.
17275G	AA	4	CIRUS 181 A - CDO.....	.....	..	.....4	1.A FE.....	4,000,000	...106.906	4,276,226	4,000,000	4,000,000	.....	.....	.....	.....	....4.800	4.799	JJ.....	83,200	192,000	11/02/2018.	01/25/2037.
19421U	AA	2	CASL 2019-A A1 - ABS.....	.....	..	.....4	1.C FE.....	788,415	...101.137	801,256	792,246	788,619	.....	.....220	.....	.....	....1.548	1.664	MON...	136	16,475	06/26/2019.	12/28/2048.
20267U	AA	7	CBSLT 2016-B A1 - ABS.....	.....	..	.....4	1.A FE.....	405,086	...101.770	412,367	405,196	405,115	.....	.....10	.....	.....	....2.730	2.751	MON...	184	11,051	10/13/2016.	10/25/2040.
21872M	AA	0	CAFL 182 A - CMBS.....	.....	..	.....4	1.A FE.....	1,182,377	...107.612	1,272,386	1,182,386	1,182,307	.....	.....(27)	.....	.....	....4.026	4.018	MON...	3,967	51,260	12/06/2018.	11/15/2052.
233046	AE	1	DNKN 2017-1 A2I - RMBS.....	.....	..	.....4	2.B FE.....	1,945,000	...102.657	1,996,679	1,945,000	1,945,000	.....	.....	.....	.....	....3.629	3.645	FMAN.	8,039	70,584	09/14/2017.	11/20/2047.
233046	AF	8	DNKN 2017-1 AII - RMBS.....	.....	..	.....4	2.B FE.....	3,890,000	...106.192	4,130,869	3,890,000	3,890,000	.....	.....	.....	.....	....4.030	4.050	FMAN.	17,854	156,767	09/14/2017.	11/20/2047.
233046	AM	3	DNKN 2019-1 A23 - RMBS.....	.....	..	.....4	1.C FE.....	3,256,821	...107.507	3,450,287	3,209,375	3,249,705	.....	.....(6,188)	.....	.....	....4.002	3.835	FMAN.	14,628	128,438	11/07/2019.	05/20/2049.
23341B	AC	9	DRB 2016-B A2 - ABS.....	.....	..	.....4	1.A FE.....	166,099	...102.042	169,543	166,149	166,118	.....	.....4	.....	.....	....2.890	2.915	MON...	80	4,797	05/12/2016.	06/25/2040.
244608	AA	3	DPATH 181 A1 - CDO.....	.....	C	4	1.A FE.....	1,000,000	...99.147	991,466	1,000,000	1,000,311	.....	.....(37)	.....	.....	....1.937	1.933	JAJO..	4,197	30,810	12/07/2018.	01/15/2031.
244608	AJ	4	DPATH 181 A2 - CDO.....	.....	C	4	1.A FE.....	3,000,000	...99.902	2,997,068	3,000,000	3,000,709	.....	.....73	.....	.....	....4.526	4.543	JAJO..	28,665	135,780	12/07/2018.	01/15/2031.
24460R	AA	1	DPATH 201 A1 - CDO.....	.....	C	4.5	1.A FE.....	2,000,000	...99.535	1,990,705	2,000,000	2,000,000	.....	.....	.....	.....	....2.634	2.070	JAJO..	10,829	29,143	03/05/2020.	04/17/2032.
25755T	AE	0	DPABS 2015-1 A2 - RMBS.....	.....	..	.....4	2.A FE.....	1,915,000	...105.679	2,023,753	1,915,000	1,915,000	.....	.....	.....	.....	....4.474	4.499	JAJO..	15,707	85,677	10/14/2015.	10/25/2045.
25755T	AH	3	DPABS 2017-1 A23 - RMBS.....	.....	..	.....4	2.A FE.....	2,910,000	...107.130	3,117,483	2,910,000	2,910,000	.....	.....	.....	.....	....4.118	4.139	JAJO..	21,970	119,834	06/12/2017.	07/25/2047.
25755T	AL	4	DPABS 2019-1 A2 - RMBS.....	.....	..	.....4	2.A FE.....	1,485,000	...106.221	1,577,382	1,485,000	1,485,000	.....	.....	.....	.....	....3.668	3.668	JAJO..	9,986	50,838	11/06/2019.	10/25/2049.
25755T	AM	2	DPABS 2019-1 A2 - RMBS.....	.....	..	.....4	1.C FE.....	3,466,763	...106.469	3,689,142	3,465,000	3,466,894	.....	.....132	.....	.....	....3.668	3.665	JAJO..	23,301	104,547	12/05/2019.	10/25/2049.
26209X	AC	5	HONK 202 A2 - RMBS.....	.....	..	.....4	2.C FE.....	1,000,000	...100.726	1,007,260	1,000,000	1,000,000	.....	.....	.....	.....	....3.240	3.240	JAJO..	1,530	.....	10/29/2020.	01/20/2051.
28851Q	AE	3	ECLO 1R AR - CDO.....	.....	..	.....4.5	1.A FE.....	2,919,680	...99.781	2,913,289	2,919,680	2,919,594	.....	.....265	.....	.....	....1.895	1.862	JAJO..	11,988	87,579	08/08/2018.	10/15/2029.
28851Q	AG	8	ECLO 1R BR - CDO.....	.....	..	.....4	1.C FE.....	2,000,000	...100.361	2,007,221	2,000,000	2,000,110	.....	.....211	.....	.....	....4.959	4.986	JAJO..	20,938	99,180	08/08/2018.	10/15/2029.
28852E	AA	7	ECLO II A - CDO.....	.....	..	.....4	1.A FE.....	2,867,511	...99.807	2,861,979	2,867,511	2,865,855	.....	.....(1,087)	.....	.....	....1.921	1.994	FMAN.	7,039	80,840	12/18/2017.	02/15/2029.
28852L	AA	1	ECLO III A1 - CDO.....	.....	..	.....4	1.A FE.....	1,953,498	...99.862	1,950,807	1,953,498	1,953,648	.....	.....206	.....	.....	....1.868	1.862	JAJO..	7,401	58,341	06/06/2018.	07/22/2030.
28852L	AE	3	ECLO III A2 - CDO.....	.....	..	.....4	1.A FE.....	3,125,597	...100.918	3,154,289	3,125,597	3,125,196	.....	.....348	.....	.....	....4.545	4.583	JAJO..	28,017	141,664	06/06/2018.	07/22/2030.
30070R	AA	0	XAN 20RSO8 A - CDO.....	.....	C	4	1.A FE.....	1,343,792	...98.750	1,326,996	1,343,792	1,343,792	.....	.....	.....	.....	....1.251	1.304	MON...	747	15,236	03/02/2020.	03/16/2035.
30256W	AA	5	FDF 1 A - CDO.....	.....	C	2	1.A FE.....	1,000,000	...100.230	1,002,300	1,000,000	1,000,000	.....	.....	.....	.....	....4.400	4.396	MN.....	5,989	44,000	10/23/2015.	11/12/2030.
30256W	AB	3	FDF 1 B - CDO.....	.....	C	4	1.C FE.....	1,000,000	...101.026	1,010,255	1,000,000	1,000,000	.....	.....	.....	.....	....5.500	5.497	MN.....	7,486	55,000	10/23/2015.	11/12/2030.

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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
30258B	AA	9	FDF 2 A - CDO.....	.....	C	.....	4	1.A FE.....	.....	1,498,500	100.075	1,501,130	1,500,000	1,500,000	.....	.....	.....	.....	4.285	4.282	MN.....	8,749	64,275	04/15/2016.	05/12/2031.
30312U	AA	1	FSRIA 19FL1 A - CDO.....	.....	..	.....	4	1.A FE.....	.....	3,000,000	99.299	2,978,954	3,000,000	3,000,000	.....	.....	.....	.....	1.353	1.432	MON.....	1,804	58,737	11/18/2019.	12/18/2036.
32010L	AN	4	NWSTR 161R 1BR - CDO.....	.....	.....	.....	4	1.A FE.....	.....	1,999,974	100.554	2,011,070	2,000,000	1,999,588	.....	(387)	.....	.....	3.353	3.376	JAJO.....	12,108	55,697	12/17/2019.	01/25/2032.
33830J	AA	3	GUY5 2017-1 A2 - RMBS.....	.....	.....	.....	4	2.C FE.....	.....	992,500	104.094	1,033,135	992,500	992,500	.....	.....	.....	.....	4.600	4.626	JAJO.....	8,370	45,655	05/24/2017.	07/25/2047.
34960J	AU	9	FCO 6RR A2R - CDO.....	.....	.....	.....	4	1.A FE.....	.....	500,000	99.436	497,179	500,000	499,822	.....	(119)	.....	.....	1.824	1.834	JAJO.....	2,027	15,132	06/29/2018.	07/10/2030.
34960Y	AE	2	FCO VII A1F - CDO.....	.....	.....	.....	2	1.A FE.....	.....	1,000,000	100.536	1,005,364	1,000,000	1,000,078	.....	11	.....	.....	3.800	3.808	MJSD.....	1,689	38,000	12/02/2016.	12/15/2028.
34960Y	AQ	5	FCO VII ATR - CDO.....	.....	.....	.....	4	1.A FE.....	.....	1,000,000	99.849	998,492	1,000,000	1,000,000	.....	.....	.....	.....	1.817	1.820	MJSD.....	858	24,314	01/25/2019.	12/15/2028.
34961J	AC	8	FCO IX A1T - CDO.....	.....	.....	.....	2	1.A FE.....	.....	1,500,000	99.615	1,494,228	1,500,000	1,499,414	.....	(204)	.....	.....	1.771	1.794	FMAN.....	3,394	39,994	11/01/2017.	11/15/2029.
34961J	AG	9	FCO IX B - CDO.....	.....	.....	.....	2	1.C FE.....	.....	1,800,000	99.226	1,786,062	1,800,000	1,799,103	.....	(366)	.....	.....	2.171	2.191	FMAN.....	4,993	55,332	11/01/2017.	11/15/2029.
34961J	AS	3	FCO IX FR2 - CDO.....	.....	.....	.....	4	1.A FE.....	.....	4,000,000	100.080	4,003,200	4,000,000	4,000,000	.....	.....	.....	.....	2.530	2.505	FMAN.....	12,931	25,300	08/04/2020.	11/15/2029.
34961P	AL	4	FCBSL B2R - CDO.....	.....	.....	.....	4	1.C FE.....	.....	3,500,000	100.010	3,500,350	3,500,000	3,500,000	.....	.....	.....	.....	2.723	2.723	JAJO.....	21,179	5,030	09/14/2020.	07/11/2030.
34961W	AU	9	FCO 11R BFR - CDO.....	.....	.....	.....	4	1.C FE.....	.....	1,000,000	100.045	1,000,450	1,000,000	1,000,000	.....	.....	.....	.....	3.320	3.334	JAJO.....	7,009	4,150	08/18/2020.	04/15/2031.
35040U	AA	9	FFIN 2017-1 A - ABS.....	.....	.....	.....	4	1.C FE.....	.....	475,186	101.892	484,246	475,255	475,232	.....	17	.....	.....	3.300	3.329	MON.....	697	15,655	12/06/2017.	07/15/2033.
35041J	AA	3	FFIN 2019-1 A - ABS.....	.....	.....	.....	4	1.C FE.....	.....	516,402	103.472	534,414	516,482	512,037	.....	(3,736)	.....	.....	3.860	4.433	MON.....	886	19,936	03/20/2019.	11/15/2034.
36165V	AQ	9	GCIC CLO II LLC - CDO.....	.....	.....	.....	4,5	1.A FE.....	.....	2,000,000	100.000	2,000,000	2,000,000	2,000,000	.....	.....	.....	.....	2.498	2.534	JAJO.....	1,527	.....	12/15/2020.	01/20/2031.
361837	AA	5	GARR 151 A1 - CDO.....	.....	.....	.....	4	1.A FE.....	.....	1,970,000	99.588	1,991,768	2,000,000	1,983,701	.....	7,028	.....	.....	1.520	1.869	FMAN.....	3,124	47,168	12/12/2018.	09/21/2029.
36361W	AW	6	GALL 181 B3 - CDO.....	.....	.....	.....	4	1.B FE.....	.....	1,000,000	100.689	1,006,894	1,000,000	996,487	.....	1,187	.....	.....	4.770	4.918	JAJO.....	9,275	47,700	08/03/2018.	01/21/2028.
36655L	AD	7	GRMML 182 A2R - CDO.....	.....	.....	.....	4	1.C FE.....	.....	487,813	99.421	497,107	500,000	488,241	.....	429	.....	.....	2.724	3.231	FMAN.....	1,589	3,454	10/16/2020.	11/20/2029.
36655Y	AB	3	GARR 2018-1 A1T - CDO.....	.....	.....	.....	4	1.A FE.....	.....	3,221,172	99.656	3,215,413	3,226,519	3,223,669	.....	(730)	.....	.....	1.689	1.770	MJSD.....	1,665	77,009	12/11/2018.	03/22/2027.
36656A	AG	3	SIX10 181 A3 - CDO.....	.....	C	.....	2	1.A FE.....	.....	978,594	100.109	979,661	978,594	978,740	.....	37	.....	.....	3.890	3.898	JAJO.....	7,825	38,067	05/18/2018.	07/17/2028.
375415	AC	0	GILBT 1 B - CDO.....	.....	C	.....	4	1.C FE.....	.....	2,733,500	100.099	2,802,767	2,800,000	2,749,958	.....	9,086	.....	.....	1.837	2.188	JAJO.....	11,144	83,420	12/18/2018.	10/15/2030.
381362	AL	6	GTCOP 121R A2R - CDO.....	.....	C	.....	4	1.A FE.....	.....	1,999,952	101.881	2,037,614	2,000,000	2,000,000	.....	.....	.....	.....	4.604	4.630	MJSD.....	4,092	92,080	06/08/2018.	06/15/2034.
38172F	AA	6	GOCAP 34R AR1 - CDO.....	.....	C	.....	4	1.A FE.....	.....	2,000,000	99.073	1,981,465	2,000,000	2,000,000	.....	.....	.....	.....	1.925	1.930	FMAN.....	6,095	56,971	02/28/2019.	03/14/2031.
38172X	AG	4	GOCAP 16 A1R - CDO.....	.....	C	.....	4	1.A FE.....	.....	2,000,000	99.517	1,990,337	2,000,000	2,000,043	.....	378	.....	.....	1.915	4.030	JAJO.....	7,127	60,109	06/23/2017.	07/25/2029.
38172X	AJ	8	GOCAP 16 A2R - CDO.....	.....	C	.....	2	1.A FE.....	.....	1,000,000	99.599	995,989	1,000,000	999,990	.....	153	.....	.....	2.065	3.197	JAJO.....	3,843	31,584	06/23/2017.	07/25/2029.
381741	AC	1	GCBDC 4 A1 - CDO.....	.....	.....	.....	4	1.A FE.....	.....	2,000,000	100.560	2,011,200	2,000,000	2,000,000	.....	.....	.....	.....	2.584	2.582	FMAN.....	18,373	.....	08/07/2020.	11/05/2032.
38174Y	AA	3	GOCAP 24MR AR - CDO.....	.....	C	.....	4	1.A FE.....	.....	1,000,000	99.507	995,071	1,000,000	999,917	.....	45	.....	.....	1.825	1.833	FMAN.....	2,889	27,469	10/17/2017.	11/05/2029.
38175B	AA	2	GOCAP 36 A - CDO.....	.....	C	.....	2	1.A FE.....	.....	2,500,000	98.850	2,471,259	2,500,000	2,500,350	.....	(92)	.....	.....	1.525	1.524	FMAN.....	6,035	61,048	02/23/2018.	02/05/2031.
38176K	AC	7	GOCAP 42 A2 - CDO.....	.....	C	.....	4	1.A FE.....	.....	1,000,000	99.999	999,995	1,000,000	1,000,000	.....	.....	.....	.....	2.218	2.223	JAJO.....	4,498	33,414	04/12/2019.	04/21/2031.
38176V	AA	7	GOCAP 47M A1 - CDO.....	.....	C	.....	4	1.A FE.....	.....	2,000,000	99.399	1,987,978	2,000,000	2,000,000	.....	.....	.....	.....	1.929	2.531	FMAN.....	6,109	27,995	02/27/2020.	05/05/2032.
38177K	AA	0	GOCAP 49 A1 - CDO.....	.....	C	.....	4	1.A FE.....	.....	4,000,000	100.075	4,002,990	4,000,000	4,000,000	.....	.....	.....	.....	2.775	2.808	JAJO.....	52,417	.....	06/30/2020.	07/20/2032.
38521V	AA	9	GACM 2019-FL1 A - CDO.....	.....	C	.....	4	1.A FE.....	.....	3,000,000	99.453	2,983,577	3,000,000	3,000,000	.....	.....	.....	.....	1.279	1.281	MON.....	1,811	54,255	05/16/2019.	06/15/2037.
38522H	AA	9	GACM 2020-FL2 A - CDO.....	.....	C	.....	4	1.A FE.....	.....	999,904	100.881	1,008,713	999,904	999,904	.....	.....	.....	.....	2.603	2.640	MON.....	1,301	14,059	05/29/2020.	03/16/2035.
390556	AL	2	GRTLK 141R AR - CDO.....	.....	.....	.....	4	1.A FE.....	.....	1,996,361	99.736	1,991,084	1,996,361	1,996,797	.....	2	.....	.....	1.857	1.855	JAJO.....	8,032	59,883	10/06/2017.	10/15/2029.
39809L	AA	2	GSTNE 19FL2 A - CDO.....	.....	C	.....	4	1.A FE.....	.....	3,307,544	99.004	3,286,946	3,320,000	3,308,068	.....	524	.....	.....	1.321	1.427	MON.....	2,071	1,064	12/16/2020.	09/15/2037.
40170F	AA	4	GPIM 2018-1 A1 - CDO.....	.....	C	.....	2	1.A FE.....	.....	3,000,000	99.423	2,982,674	3,000,000	3,000,531	.....	(780)	.....	.....	1.767	1.758	JAJO.....	11,485	87,244	11/20/2018.	01/15/2031.
40538C	AU	4	HLA 2014-1 B2R - CDO.....	.....	C	.....	4	1.A FE.....	.....	1,139,818	100.297	1,143,208	1,139,818	1,139,818	.....	.....	.....	.....	3.411	3.424	JAJO.....	7,884	38,878	06/16/2017.	04/18/2026.
411707	AH	5	HNGRY 201 A - RMBS.....	.....	.....	.....	4	2.B FE.....	.....	1,300,000	100.164	1,302,132	1,300,000	1,300,000	.....	.....	.....	.....	3.981	3.981	MON.....	1,438	.....	11/13/2020.	12/20/2050.
42770Q	AA	0	HERO 2014-2 A - ABS.....	.....	.....	.....	4	1.A FE.....	.....	273,747	103.688	284,036	273,933	273,825	.....	58	.....	.....	3.990	3.995	MS.....	3,066	11,857	10/16/2014.	09/21/2040.
42770R	AA	8	HERO FDG TR 2014-1 - ABS.....	.....	.....	.....	4	1.A FE.....	.....	256,101	106.283	272,195	256,104	256,210	.....	59	.....	.....	4.750	4.746	MS.....	3,379	12,165	03/06/2014.	09/20/2038.

SCHEDULE D - PART 1

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

E10.35	1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
	42806D	CH	0	HERTZ 192 A - ABS.....	.....	..	4	1.F FE.....	228,216	100.314	228,999	228,283	228,235	.....	13	.....	.....	3.420	3.450	MON..	130	7,807	05/22/2019.	05/25/2025.	
	43133J	AA	6	HITR 2019-2 A1 - CDO.....	.....	C	4	1.C FE.....	1,924,806	97.469	1,883,146	1,932,051	1,923,662	.....	(513)	.....	.....	1.973	2.036	FMAN.	4,129	55,248	04/16/2019.	05/23/2039.	
	43133K	AA	3	HCOMF AR - CDO.....	.....	C	4	1.D FE.....	2,500,000	100.000	2,500,000	2,500,000	2,500,000	.....	.....	.....	.....	3.250	3.264	FMAN.	13,316	.....	10/23/2020.	11/01/2035.	
	43133W	AA	7	HITR A - CDO.....	.....	C	4	1.E FE.....	5,000,000	100.250	5,012,500	5,000,000	5,000,000	.....	.....	.....	.....	3.714	3.835	JAJO..	32,501	56,101	06/30/2020.	02/01/2038.	
	440405	AE	8	HORZN 181 A - ABS.....	.....	..	4	1.G FE.....	1,775,231	96.592	1,714,774	1,775,269	1,775,300	.....	35	.....	.....	4.458	4.499	MON..	3,517	85,737	11/16/2018.	12/15/2038.	
	44040H	AA	0	HORZN 2019 A - ABS.....	.....	..	4	1.G FE.....	938,145	96.471	905,042	938,149	938,167	.....	13	.....	.....	3.721	3.721	MON..	1,551	34,928	06/21/2019.	07/15/2039.	
	44932B	AN	6	ICG 183 A2 - CDO.....	.....	..	4	1.A FE.....	2,000,000	99.996	1,999,920	2,000,000	2,000,015	.....	(205)	.....	.....	4.440	4.466	JAJO..	16,033	88,800	11/06/2018.	01/26/2032.	
	45112A	AA	5	ICONX 2012-1 A2 - ABS.....	.....	..	4	4.C FE.....	357,031	60.000	214,218	357,031	357,031	.....	(2)	.....	.....	4.229	4.229	JAJO..	2,768	15,099	11/16/2012.	01/26/2043.	
	45780K	AD	8	INTOW 161 A - ABS.....	.....	..	4	1.F FE.....	1,000,000	103.227	1,032,270	1,000,000	1,000,015	.....	8	.....	.....	2.883	2.883	MON..	1,281	28,830	10/25/2016.	11/15/2046.	
	45780K	AG	1	INTOW 2018-1 A - ABS.....	.....	..	4	1.F FE.....	1,000,000	109.577	1,095,773	1,000,000	1,000,023	.....	14	.....	.....	4.103	4.138	MON..	1,824	41,030	12/04/2018.	12/15/2048.	
	46185J	AA	6	IHSFR 2018-SFR1 A - RMBS.....	.....	4	.....	1.A FE.....	1,309,425	99.168	1,298,529	1,309,425	1,309,425	.....	(101)	.....	.....	0.859	0.843	MON..	469	17,883	01/26/2018.	03/19/2037.	
	46187X	AA	3	IHSFR 2018-SFR4 A - RMBS.....	.....	..	4	1.A FE.....	2,922,924	100.745	3,253,804	3,229,751	3,208,225	.....	285,301	.....	.....	1.252	16.969	MON..	1,686	34,459	03/19/2020.	01/19/2038.	
	46602A	AJ	1	IVYH 7R AR - CDO.....	.....	..	4	1.A FE.....	1,000,000	99.625	996,249	1,000,000	1,000,098	.....	(59)	.....	.....	1.748	1.747	JAJO..	3,545	28,648	10/23/2017.	10/22/2029.	
	46603B	AN	9	IVYH IX AR - CDO.....	.....	..	4	1.A FE.....	1,000,000	99.389	993,891	1,000,000	999,371	.....	(167)	.....	.....	1.668	1.697	JAJO..	3,428	28,173	11/21/2017.	01/18/2030.	
	46616M	AA	8	HENDR 2010-3 A - RMBS.....	.....	..	4	1.A FE.....	234,457	104.884	245,957	234,505	233,227	.....	79	.....	.....	3.820	4.062	MON..	398	8,957	10/29/2010.	12/15/2048.	
	46616P	AA	1	HENDR 2011-1 A - RMBS.....	.....	..	2	1.A FE.....	843,936	116.546	983,828	844,156	843,909	.....	13	.....	.....	4.700	4.753	MON..	1,763	39,674	06/08/2011.	10/15/2056.	
	46617A	AA	3	HENDR 123 A - RMBS.....	.....	..	2	1.A FE.....	1,057,134	108.205	1,155,450	1,067,836	1,058,110	.....	92	.....	.....	3.220	3.425	MON..	1,528	34,288	01/28/2016.	09/15/2065.	
	46617F	AA	2	HENDR 2013-1 A - RMBS.....	.....	..	4	1.A FE.....	556,869	108.368	603,884	557,256	556,924	.....	(41)	.....	.....	3.220	3.297	MON..	798	17,928	03/13/2013.	04/15/2067.	
	46617J	AA	4	HENDR 2013-2 A - RMBS.....	.....	..	2	1.A FE.....	1,188,628	115.782	1,376,543	1,188,907	1,188,946	.....	21	.....	.....	4.210	4.246	MON..	2,225	49,913	07/23/2013.	03/15/2062.	
	46617L	AA	9	HENDR 133 A - RMBS.....	.....	..	2	1.A FE.....	1,223,564	114.463	1,401,665	1,224,556	1,223,627	.....	19	.....	.....	4.080	4.129	MON..	2,221	49,934	10/10/2013.	01/17/2073.	
	46617N	AS	6	JFIN 142R 1BR - CDO.....	.....	C	4	1.A FE.....	270,108	100.119	270,430	270,108	270,125	.....	11	.....	.....	2.785	2.778	JAJO..	1,484	7,523	06/23/2017.	07/20/2026.	
	46617T	AA	2	HENDR 2014-1 A - RMBS.....	.....	..	2	1.A FE.....	617,756	113.719	702,901	618,105	617,707	.....	(42)	.....	.....	3.960	4.004	MON..	1,088	24,477	02/10/2014.	03/15/2063.	
	46617Y	AP	8	JFIN 2015R A2R - CDO.....	.....	C	4	1.A FE.....	399,298	100.019	399,372	399,298	399,182	.....	14	.....	.....	2.817	2.857	MJSD.	500	11,248	12/01/2017.	03/16/2026.	
	46618A	AA	2	HENDR 2014-2 A - RMBS.....	.....	..	2	1.A FE.....	1,674,783	111.615	1,884,418	1,688,313	1,675,861	.....	175	.....	.....	3.610	3.753	MON..	2,709	60,948	02/02/2018.	01/17/2073.	
	46618H	AA	7	HENDR 2014-3 A - RMBS.....	.....	..	2	1.A FE.....	1,838,263	111.028	2,036,053	1,833,822	1,838,281	.....	83	.....	.....	3.500	3.488	MON..	2,853	64,182	10/25/2017.	06/15/2077.	
	46618L	AA	8	HENDR 2015-1 A - RMBS.....	.....	..	2	1.A FE.....	3,421,817	109.157	3,768,677	3,452,543	3,423,636	.....	(148)	.....	.....	3.260	3.403	MON..	5,002	112,550	06/01/2015.	09/15/2072.	
	46619R	AA	4	HENDR 2015-2 A - RMBS.....	.....	..	4	1.A FE.....	1,181,218	114.776	1,353,077	1,178,883	1,180,832	.....	13	.....	.....	3.870	3.876	MON..	2,028	45,622	09/17/2015.	03/15/2058.	
	46620J	AA	9	HENDR 171 A - RMBS.....	.....	..	4	1.A FE.....	423,587	115.961	491,575	423,914	423,630	.....	9	.....	.....	3.990	4.033	MON..	752	16,921	03/15/2017.	08/16/2060.	
	466365	AA	1	JACK 2019-1 A2I - RMBS.....	.....	..	4	2.B FE.....	1,985,000	102.462	2,033,871	1,985,000	1,985,000	.....	.....	.....	.....	3.982	3.982	FMAN.	7,904	79,043	06/28/2019.	08/25/2049.	
	470473	AH	2	JTWN 5R B2R - CDO.....	.....	..	4	1.B FE.....	1,200,000	100.156	1,201,874	1,200,000	1,200,089	.....	50	.....	.....	3.840	3.855	JAJO..	9,472	46,080	03/24/2017.	01/19/2027.	
	47760Q	AB	9	JIMMY 2017-1 2II - RMBS.....	.....	..	4	2.B FE.....	774,000	103.099	797,986	774,000	774,000	.....	.....	.....	.....	4.846	4.875	JAJO..	6,356	37,508	06/27/2017.	07/30/2047.	
	48244X	AA	0	KDAC 2017-1 A - ABS.....	.....	C	2	2.B FE.....	1,523,534	90.196	1,374,214	1,523,587	1,523,585	.....	28	.....	.....	4.212	4.212	MON..	2,852	64,166	12/12/2017.	12/15/2042.	
	48669R	AA	9	KCAP F3C A - CDO.....	.....	..	4	1.A FE.....	3,000,313	99.684	2,990,526	3,000,000	3,000,502	.....	(915)	.....	.....	2.139	2.134	MJSD.	1,960	85,365	12/11/2018.	12/20/2029.	
	49255P	AA	1	KSTRL 2018-1 A - ABS.....	.....	C	4	2.B FE.....	1,241,004	93.140	1,189,420	1,277,031	1,248,196	.....	3,344	.....	.....	4.250	5.023	MON..	2,412	54,274	12/11/2018.	12/15/2038.	
	50209T	AA	8	LMREC 2019-CRE3 A - CMBS.....	.....	..	4	1.A FE.....	3,000,000	99.095	2,972,839	3,000,000	3,000,000	.....	.....	.....	.....	1.543	1.736	MON..	1,029	62,291	03/26/2019.	12/24/2035.	
	50543L	AA	0	LAFL 2016 A1 - ABS.....	.....	C	1,2	2.A FE.....	1,496,198	94.514	1,442,104	1,525,802	1,509,686	.....	3,528	.....	.....	4.300	4.773	MON..	2,916	65,608	12/08/2016.	01/15/2042.	
	53946M	AA	5	LNCR 2018-CRE1 A - CDO.....	.....	C	2	1.A FE.....	729,650	99.902	820,182	820,985	764,316	.....	34,666	.....	.....	1.289	15.311	MON..	500	8,941	03/24/2020.	05/15/2028.	
	543190	AA	0	LTRAN III A1 - RMBS.....	.....	..	4	1.F FE.....	798,945	102.326	843,766	824,585	809,182	.....	2,141	.....	.....	2.980	4.038	MON..	1,092	24,568	07/22/2016.	01/17/2045.	
	543190	AB	8	LTRAN III A2 - ABS.....	.....	..	4	1.F FE.....	4,046,397	102.263	4,214,956	4,121,700	4,076,472	.....	10,442	.....	.....	4.060	4.396	MON..	7,437	167,341	09/19/2018.	01/17/2045.	
	55280H	AL	1	MCFCL IV AR - CDO.....	.....	..	4	1.A FE.....	3,000,000	99.663	2,989,877	3,000,000	2,999,799	.....	86	.....	.....	1.768	1.776	JAJO..	10,758	86,553	09/26/2017.	10/22/2029.	

SCHEDULE D - PART 1

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

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
55281T	AA	8	MCA II A - CDO.....	.....	..	.....4	1.F FE.....	317,679	.....	..99.906	317,381	317,679	317,724	.....	.....(6)	.....	.....	.....1.871	1.896	FMAN.	759	8,794	06/21/2017.	08/15/2028.
55281T	AB	6	MCA II B - CDO.....	.....	..	.....4	2.B FE.....	158,743	.....	..99.945	158,655	158,743	158,764	.....	.....(1)	.....	.....	.....2.871	2.910	FMAN.	582	6,013	06/21/2017.	08/15/2028.
56577G	AA	7	MRNON 201 A - CDO.....	.....	C	4	1.A FE.....	2,000,000	.....	..100.000	2,000,000	2,000,000	2,000,000	.....	.....	.....	.....	.....2.155	2.186	JAJO..	2,873	.....	11/20/2020.	01/15/2034.
57430U	30	1	MDIBS 2006-1 A - ABS.....	.....	..	.....4	5.A FE.....	690,402	.....	..51.030	570,438	1,117,848	689,846	.....	.....	.....	.....	.....5.500	6.731	MON...	3,586	12,715	06/17/2011.	12/10/2065.
58003U	AA	6	MF1 2020-FL4 A - CDO.....	.....	C	4	1.A FE.....	5,500,000	.....	..100.162	5,508,884	5,500,000	5,500,000	.....	.....	.....	.....	.....1.859	1.885	MON...	4,822	8,719	10/28/2020.	12/17/2035.
58003U	AC	2	MF1 2020-FL4 AS - CDO.....	.....	C	4	1.A FE.....	3,000,000	.....	..100.184	3,005,521	3,000,000	3,000,000	.....	.....	.....	.....	.....2.252	2.285	MON...	3,189	5,789	10/28/2020.	12/17/2035.
58551V	AA	0	MWST 202 A - CMO/RMBS.....	.....	..	.....4	1.A FE.....	2,500,000	.....	..100.125	2,503,125	2,500,000	2,500,000	.....	.....	.....	.....	.....0.953	0.953	MON...	926	.....	12/14/2020.	11/25/2053.
59319W	AA	9	MF1 2020-FL3 A - CDO.....	.....	..	.....4	1.A FE.....	3,000,000	.....	..100.868	3,026,033	3,000,000	3,000,000	.....	.....	.....	.....	.....2.209	2.227	MON...	3,129	31,851	06/12/2020.	07/16/2035.
61033C	AL	0	MCMLL 7 A2 - CDO.....	.....	..	.....4	1.A FE.....	2,000,000	.....	..99.989	1,999,784	2,000,000	1,999,339	.....	.....(791)	.....	.....	.....4.678	4.719	FMAN.	9,876	93,820	10/04/2018.	11/22/2030.
61034H	AA	2	MCMLL VI A - CDO.....	.....	C	4	1.A FE.....	1,200,000	.....	..99.311	1,191,737	1,200,000	1,200,454	.....	.....(100)	.....	.....	.....1.687	1.677	JAJO..	4,386	33,921	02/01/2018.	04/15/2030.
62431U	AV	4	MVW 2013-1 C2R - CDO.....	.....	..	.....4	1.F FE.....	1,250,000	.....	..100.038	1,250,475	1,250,000	1,249,568	.....	.....189	.....	.....	.....4.476	4.508	JAJO..	12,278	55,950	10/06/2017.	10/15/2030.
62946A	AB	0	NPRL 161 A2 - ABS.....	.....	..	.....4	1.F FE.....	2,060,469	.....	..107.732	2,154,646	2,000,000	2,037,273	.....	.....(6,162)	.....	.....	.....5.438	5.090	MON...	3,323	108,760	11/10/2016.	04/30/2046.
62947A	AC	7	NPRL 2019-2 A3 - ABS.....	.....	..	.....4	1.F FE.....	3,999,752	.....	..104.968	4,198,710	4,000,000	3,999,820	.....	.....61	.....	.....	.....3.802	3.833	MON...	5,069	152,080	11/01/2019.	11/19/2049.
62955M	AA	4	NRZ FHT EXCESS LLC - ABS.....	.....	..	.....4	2.C FE.....	1,437,928	.....	..100.141	1,439,987	1,437,961	1,437,927	.....	.....(1)	.....	.....	.....4.212	4.212	MON...	1,009	5,552	11/12/2020.	11/25/2025.
62960N	AA	5	NXTC 201 A - CDO.....	.....	..	.....4	1.A FE.....	3,000,000	.....	..99.919	2,997,566	3,000,000	3,000,000	.....	.....	.....	.....	.....2.076	2.084	JAJO..	2,422	.....	12/04/2020.	01/20/2031.
64829T	AA	9	NZES 18FNT1 A - CMO/RMBS.....	.....	..	.....4	2.C FE.....	261,550	.....	..101.541	265,636	261,604	261,579	.....	.....13	.....	.....	.....3.610	3.614	MON...	157	9,426	05/14/2018.	05/25/2023.
64829T	AB	7	NZES 18FNT1 B - CMO/RMBS.....	.....	..	.....4	2.C FE.....	523,166	.....	..99.987	523,141	523,209	523,193	.....	.....13	.....	.....	.....3.910	3.911	MON...	341	20,420	05/14/2018.	05/25/2023.
65130P	AW	0	NEWFL 2016-1 A2R - CDO.....	.....	C	4	1.A FE.....	831,767	.....	..100.085	832,478	831,767	831,717	.....	.....68	.....	.....	.....3.868	3.891	JAJO..	6,345	32,173	05/21/2018.	04/20/2028.
65251X	AN	6	NSBKY 1 AR - CDO.....	.....	..	.....2	1.A FE.....	500,000	.....	..99.809	499,044	500,000	500,000	.....	.....	.....	.....	.....1.815	1.819	JAJO..	1,689	14,517	03/29/2019.	10/25/2028.
67091R	AP	4	OCF 2015-8 2BR - CDO.....	.....	D	2	1.B FE.....	1,000,000	.....	..100.146	1,001,464	1,000,000	999,943	.....	.....(83)	.....	.....	.....3.434	3.454	JAJO..	6,868	34,340	10/16/2017.	04/19/2027.
67097L	AB	2	OCF 2017-13 A1B - CDO.....	.....	..	.....4	1.A FE.....	1,493,250	.....	..99.661	1,494,917	1,500,000	1,495,916	.....	.....922	.....	.....	.....1.577	1.633	JAJO..	5,125	40,724	06/16/2017.	07/15/2030.
67097L	AF	3	OCF 2017-13 A2B - CDO.....	.....	..	.....4	1.C FE.....	1,000,000	.....	..100.074	1,000,741	1,000,000	1,000,141	.....	.....45	.....	.....	.....3.798	3.813	JAJO..	8,018	37,982	06/16/2017.	07/15/2030.
67108B	BS	3	OZLMF A2RFR - CDO.....	.....	C	4	1.C FE.....	1,400,000	.....	..100.750	1,410,500	1,400,000	1,400,000	.....	.....	.....	.....	.....2.532	2.542	FMAN.	2,856	.....	11/18/2020.	07/30/2031.
67108L	BE	2	OZLM VI 2BS - CDO.....	.....	..	.....4	1.C FE.....	1,400,000	.....	..100.532	1,407,448	1,400,000	1,399,768	.....	.....(208)	.....	.....	.....4.490	4.517	JAJO..	12,921	62,860	04/11/2018.	04/17/2031.
67181D	AA	9	OAKIG 201 A1 - CMBS.....	.....	..	.....4	1.A FE.....	998,507	.....	..100.798	1,006,510	998,547	998,508	.....	.....1	.....	.....	.....1.850	1.851	MON...	564	1,899	11/06/2020.	10/11/2025.
67181D	AB	7	OAKIG 201 A2 - CMBS.....	.....	..	.....4	1.A FE.....	998,129	.....	..100.706	1,005,592	998,547	998,136	.....	.....7	.....	.....	.....2.210	2.216	MON...	674	2,268	11/06/2020.	11/20/2027.
67401U	AC	1	OAKCL 192 A1B - CDO.....	.....	C	4	1.A FE.....	2,000,000	.....	..100.545	2,010,896	2,000,000	2,000,000	.....	.....	.....	.....	.....4.160	4.181	JAJO..	17,564	83,200	04/12/2019.	04/15/2031.
67590A	BB	7	OCT14 14R ABR - CDO.....	.....	..	.....4	1.A FE.....	2,000,000	.....	..99.698	1,993,969	2,000,000	2,000,313	.....	.....23	.....	.....	.....1.612	1.604	JAJO..	6,985	55,011	05/09/2017.	07/16/2029.
67707C	AG	3	OAKC X-R A2B - CDO.....	.....	C	4	1.A FE.....	1,000,000	.....	..99.877	998,771	1,000,000	999,999	.....	.....96	.....	.....	.....4.475	4.500	JAJO..	8,826	44,750	11/20/2018.	12/12/2030.
682337	AA	8	OELF III A1 - CDO.....	.....	C	2	1.A FE.....	2,000,000	.....	..100.035	2,000,707	2,000,000	2,000,000	.....	.....	.....	.....	.....4.250	4.272	JAJO..	17,000	110,028	05/24/2019.	07/19/2037.
68268H	AA	4	OMFIT 2016-3 A - ABS.....	.....	..	.....4	1.C FE.....	2,060,000	.....	..102.043	2,040,863	2,000,000	2,013,387	.....	.....(11,487)	.....	.....	.....3.830	3.270	MON...	2,766	76,600	10/31/2016.	06/18/2031.
68268L	AA	5	OMFIT 2015-3 A - ABS.....	.....	..	.....4	1.B FE.....	1,338,477	.....	..100.132	1,357,761	1,355,967	1,353,531	.....	.....2,192	.....	.....	.....3.630	4.000	MON...	1,777	49,222	03/15/2016.	11/18/2028.
69120L	AA	1	ORTF A - CDO.....	.....	C	4	1.F FE.....	2,985,000	.....	..100.032	3,000,946	3,000,000	2,985,175	.....	.....175	.....	.....	.....3.170	3.322	JAJO..	4,227	.....	11/24/2020.	01/15/2031.
69346T	AA	2	PFP 2019-5 A - CDO.....	.....	..	.....4	1.A FE.....	622,738	.....	..99.375	618,846	622,738	622,738	.....	.....	.....	.....	.....1.123	1.694	MON...	311	10,161	04/11/2019.	04/14/2036.
69354W	AC	0	PNMSR 18GT1 A - ABS.....	.....	..	.....4	2.B FE.....	2,000,000	.....	..98.310	1,966,189	2,000,000	2,000,180	.....	.....(112)	.....	.....	.....2.998	3.039	MON...	666	71,235	02/21/2018.	02/25/2023.
69546T	AA	0	PAID 2020-3 A - ABS.....	.....	..	.....4	1.G FE.....	1,499,987	.....	..100.004	1,500,055	1,500,000	1,499,990	.....	.....4	.....	.....	.....2.100	2.110	MON...	1,400	4,113	10/21/2020.	05/17/2027.
70163Q	AA	6	PARLI II A - CDO.....	.....	C	2	1.A FE.....	1,000,000	.....	..99.998	999,983	1,000,000	1,000,000	.....	.....	.....	.....	.....2.707	2.694	JAJO..	10,677	.....	07/16/2020.	08/12/2030.
70806U	AA	0	PNTPK 2 A1 - CDO.....	.....	C	4,5	1.A FE.....	1,500,000	.....	..100.000	1,500,000	1,500,000	1,500,000	.....	.....	.....	.....	.....2.140	2.140	JAJO..	.....	.....	12/24/2020.	01/15/2032.
72353P	AA	4	PIONEER AIRCRAFT FINANCE LTD - ABS.....	.....	C	2	2.A FE.....	924,644	.....	..94.997	878,392	924,649	924,624	.....	.....22	.....	.....	.....3.967	4.000	MON...	1,630	36,598	05/23/2019.	06/15/2044.

SCHEDULE D - PART 1

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

E10.37

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
74331C	AA	6	PROG 2020-SFR1 A - RMBS.....	.....	..	.....4	1.A FE.....	1,499,950	...101.718	1,525,776	1,500,000	1,499,810	.....	.....(140)	.....	.....	.....1.732	1.724	MON...	2,165	18,186	03/04/2020.	04/17/2037.
74331C	AB	4	PROG 2020-SFR1 B - RMBS.....	.....	..	.....4	1.D FE.....	499,994	...102.924	514,622	500,000	499,965	.....	.....(29)	.....	.....	.....2.030	2.023	MON...	846	7,115	03/04/2020.	04/17/2037.
75575J	AA	3	RCMT 2020-FL4 A - CMBS.....	.....	..	.....4	1.A FE.....	3,999,958	...100.962	4,038,437	3,999,958	3,999,958	.....	.....	.....	.....	.....2.298	2.331	MON...	1,021	46,488	06/19/2020.	02/26/2035.
76042E	AA	7	REPS 20A A - ABS.....	.....	..	.....4	1.C FE.....	999,827	...101.929	1,019,291	1,000,000	999,832	.....	.....5	.....	.....	.....2.470	2.472	MON...	755	4,940	10/06/2020.	11/20/2030.
77587A	AU	0	RMRK B2R - CDO.....	.....	C	4	1.C FE.....	1,250,000	...100.100	1,251,250	1,250,000	1,250,000	.....	.....	.....	.....	.....2.540	2.548	JAJO...	6,262	2,293	09/17/2020.	04/21/2031.
78397A	AB	0	SCFET 2019-1 A2 - ABS.....	.....	..	.....4	1.A FE.....	297,490	...100.315	298,453	297,518	297,469	.....	.....11	.....	.....	.....3.230	3.285	MON...	267	10,200	04/03/2019.	10/21/2024.
78403D	AF	7	SBATOW 2013-2 2C - RMBS.....	.....	..	.....1	1.F FE.....	1,000,000	...102.577	1,025,768	1,000,000	1,000,000	.....	.....	.....	.....	.....3.722	3.722	MON...	1,654	37,117	04/04/2013.	04/09/2048.
784054	AB	4	SCFET 201 A2 - ABS.....	.....	..	.....4	1.A FE.....	2,999,857	...100.089	3,002,680	3,000,000	2,999,901	.....	.....44	.....	.....	.....0.680	0.685	MON...	623	6,913	08/11/2020.	10/20/2025.
78471D	AA	5	SCLP 161 A - ABS.....	.....	..	.....4	1.A FE.....	192,428	...100.182	192,799	192,449	192,441	.....	.....	.....	.....	.....3.260	3.261	MON...	105	6,251	06/21/2016.	08/25/2025.
78472J	AE	3	SPART 20T2 AT2 - RMBS.....	.....	..	.....4	1.A FE.....	1,999,617	...100.582	2,011,638	2,000,000	1,999,620	.....	.....3	.....	.....	.....1.830	1.831	MON...	3,457	3,050	10/23/2020.	11/15/2055.
80306A	AA	8	SAPA 2018-1 A - ABS.....	.....	C	2	2.B FE.....	661,809	...96.767	640,713	662,119	661,893	.....	.....34	.....	.....	.....4.250	4.301	MON...	1,251	28,139	03/14/2018.	12/15/2040.
803169	AQ	4	SRANC 3R AFR - CDO.....	.....	C	4	1.A FE.....	2,963,775	...100.238	2,970,829	2,963,775	2,964,092	.....	.....230	.....	.....	.....4.088	4.104	MJSD.	3,029	121,159	04/30/2018.	06/24/2030.
80349B	AP	2	SARAT 2013-1 A2R - CDO.....	.....	..	.....4	1.A FE.....	2,000,000	...99.751	1,995,027	2,000,000	2,000,137	.....	.....25	.....	.....	.....1.968	1.974	JAJO...	7,983	61,758	12/03/2018.	01/22/2030.
817743	AA	5	SPRO 2019-1 A2 - RMBS.....	.....	..	.....2	2.C FE.....	990,000	...106.574	1,055,083	990,000	990,000	.....	.....	.....	.....	.....3.882	3.901	JAJO...	7,046	40,994	09/17/2019.	10/25/2049.
83405R	AB	3	SCLP 2018-1 A2 - ABS.....	.....	..	.....2	1.A FE.....	116,208	...100.358	116,645	116,229	116,226	.....	.....4	.....	.....	.....3.140	3.172	MON...	61	3,650	01/30/2018.	02/25/2027.
83417F	AA	7	SOCTY 2014-2 A - ABS.....	.....	..	.....4	2.A FE.....	364,911	...101.785	371,431	364,916	364,987	.....	.....38	.....	.....	.....4.020	4.005	JJ.....	6,561	14,670	07/24/2014.	07/20/2044.
83417P	AA	5	SOCTY 2015-1 A - ABS.....	.....	..	.....4	1.F FE.....	835,626	...100.419	839,563	836,058	836,101	.....	.....149	.....	.....	.....4.180	4.171	FA.....	12,717	34,947	08/07/2015.	08/21/2045.
83546D	AF	5	SONIC 2018-1 A2 - RMBS.....	.....	..	.....2	2.B FE.....	1,468,750	...102.832	1,510,345	1,468,750	1,468,786	.....	.....17	.....	.....	.....4.026	4.059	MON...	1,807	59,132	01/23/2018.	02/20/2048.
83546D	AL	2	SONIC CAPITAL LLC., SERIES 2020-1 - ABS.....	.....	..	.....4	1.C FE.....	756,766	...106.880	794,920	743,750	756,528	.....	.....(238)	.....	.....	.....3.395	3.303	MON...	772	23,006	02/03/2020.	01/20/2050.
83546D	AM	0	SONIC CAPITAL LLC - ABS.....	.....	..	.....4.5	1.C FE.....	1,317,360	...104.000	1,289,167	1,239,583	1,316,467	.....	.....(893)	.....	.....	.....2.745	2.447	MON...	1,040	19,851	06/15/2020.	01/20/2050.
86212V	AA	2	STR 2016-1 A1 - ABS.....	.....	..	.....2	1.E FE.....	1,381,891	...104.611	1,446,380	1,382,624	1,382,178	.....	.....84	.....	.....	.....3.960	4.000	MON...	1,673	54,752	10/12/2016.	10/22/2046.
86212V	AD	6	STR 2018-1 A1 - ABS.....	.....	..	.....4	1.A FE.....	1,913,525	...104.468	1,999,536	1,914,021	1,913,722	.....	.....99	.....	.....	.....3.960	3.997	MON...	2,316	75,795	10/12/2018.	10/20/2048.
86213C	AB	1	STR 2015-1 A2 - ABS.....	.....	..	.....2	1.E FE.....	956,181	...102.627	997,189	971,667	963,948	.....	.....1,636	.....	.....	.....4.170	4.415	MON...	1,238	40,519	08/05/2015.	04/20/2045.
86934N	AA	7	SCML 2018-SBC7 A - CMBS/CMO.....	.....	..	.....4	1.G FE.....	730,767	...101.009	738,170	730,799	732,537	.....	.....(306)	.....	.....	.....4.720	4.555	MON...	2,874	34,482	11/06/2018.	05/25/2039.
869507	AA	1	SPSS 2017-1 A - ABS.....	.....	..	.....4	1.A FE.....	935,669	...115.563	1,081,832	936,138	935,748	.....	.....19	.....	.....	.....4.190	4.192	MON...	1,743	39,224	02/09/2017.	01/15/2071.
87240P	AA	9	TCP 1 A1 - CDO.....	.....	C	4	1.A FE.....	2,000,000	...99.728	1,994,551	2,000,000	1,999,554	.....	.....271	.....	.....	.....1.904	1.921	FMAN.	4,442	55,555	08/01/2017.	08/20/2029.
87244G	AA	5	CHMML II A - CDO.....	.....	..	.....4	1.A FE.....	3,000,000	...99.495	2,984,861	3,000,000	2,998,083	.....	.....(1,560)	.....	.....	.....1.715	1.834	JAJO...	9,574	84,300	11/06/2017.	01/24/2030.
87275Q	AA	5	TRTX 2018-FL2 A - CMBS.....	.....	..	.....4	1.A FE.....	14,417,256	...99.258	14,887,177	14,998,446	14,830,810	.....	.....413,554	.....	.....	.....1.282	4.642	MON...	8,015	163,559	03/19/2020.	11/18/2037.
87342R	AF	1	BELL 181 A22 - RMBS.....	.....	..	.....4	1.C FE.....	980,000	...105.861	1,037,433	980,000	980,159	.....	.....91	.....	.....	.....4.590	4.589	FMAN.	4,498	44,982	12/10/2018.	11/25/2048.
88159D	AA	3	TES 2017-1 A - ABS.....	.....	..	.....4	2.A FE.....	2,918,750	...102.693	3,014,524	2,935,477	2,923,290	.....	.....1,896	.....	.....	.....4.330	4.413	AO.....	25,068	127,106	04/26/2018.	10/21/2047.
88315L	AC	2	TMCL 2019-1 A - RMBS.....	.....	C	4	1.F FE.....	866,383	...101.187	876,949	866,667	866,413	.....	.....20	.....	.....	.....3.960	3.962	MON...	1,049	34,320	04/17/2019.	04/20/2044.
89412R	AB	1	TRAP 5 A1B - CDO.....	.....	..	.....4	1.C FE.....	201,479	...99.251	247,640	249,510	201,387	.....	.....20,109	.....	.....	.....1.169	36.180	JJ.....	1,378	7,289	07/12/2016.	07/15/2034.
89655Y	AA	4	TRL 2009-1 A - ABS.....	.....	..	.....2	2.A FE.....	1,194,517	...111.389	1,330,559	1,194,517	1,194,691	.....	.....38	.....	.....	.....6.657	6.746	MON...	3,313	79,518	10/29/2009.	11/16/2039.
89656C	AA	1	TRL 2010-1 NTS - RMBS.....	.....	..	.....4	1.F FE.....	3,995,560	...105.655	4,049,603	3,832,863	3,944,281	.....	.....(8,868)	.....	.....	.....5.194	4.600	MON...	8,295	199,078	01/17/2019.	10/16/2040.
89656F	AA	4	TRL 2012-1 A1 - ABS.....	.....	..	.....4	1.F FE.....	629,480	...100.380	635,995	633,585	631,609	.....	.....832	.....	.....	.....2.266	2.602	MON...	638	14,356	08/07/2019.	01/15/2043.
89656F	AB	2	TRL 2012-1 A2 - ABS.....	.....	..	.....4	1.F FE.....	8,885,898	...99.990	8,999,105	9,000,000	8,964,039	.....	.....17,303	.....	.....	.....3.525	3.757	MON...	14,100	317,250	11/21/2016.	01/15/2043.
89656F	AC	0	TRL 2013-1 A1 - ABS.....	.....	..	.....4	1.F FE.....	2,303,526	...103.672	2,342,012	2,259,051	2,291,751	.....	.....(1,225)	.....	.....	.....3.898	3.673	MON...	3,914	88,058	09/25/2017.	07/15/2043.
89657B	AA	2	TRL 191 A1 - ABS.....	.....	..	.....4	1.F FE.....	5,130,212	...104.584	5,638,454	5,391,321	5,153,015	.....	.....22,777	.....	.....	.....3.820	4.927	MON...	8,009	170,440	03/31/2020.	04/17/2049.
89657B	AB	0	TRL 2019-2 A1 - ABS.....	.....	..	.....4	1.F FE.....	843,127	...102.413	863,676	843,327	843,139	.....	.....10	.....	.....	.....2.390	2.391	MON...	784	20,156	10/08/2019.	10/18/2049.
89690E	AC	1	TRMF 2011-1 A2 - ABS.....	.....	..	.....4	1.F FE.....	998,494	...101.841	1,016,879	998,494	998,521	.....	.....9	.....	.....	.....6.024	6.094	MON...	2,673	60,149	06/30/2011.	07/15/2041.

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
89690E	AE	7	TRMF 2014-1 A2 - RMBS.....	.....	..	.....4	1.F FE.....	1,955,039	...100.742	2,014,846	2,000,000	1,978,239	.....	.....6,257	.....	.....	....4.085	4.482	MON...	3,631	81,700	11/02/2018.	04/15/2044.	
898203	AA	2	TFINS 2017-2 A1 - CDO.....	.....	C	4	1.D FE.....	2,033,500	93.930	1,949,048	2,075,000	2,036,557	.....	.....2,213	.....	.....	....1.809	1.995	MJSD.	1,147	51,997	10/02/2017.	09/20/2039.	
89820X	AA	6	TRUPS FINANCIALS NOTE SECURITIZATION 202.....	.....	..	.....4,5	1.C FE.....	1,500,000	...100.000	1,500,000	1,500,000	1,500,000	.....	.....	.....	.....	....3.000	3.044	JAJO..	2,125	.....	11/24/2020.	07/15/2041.	
89821J	AA	6	TFINS 2019-1 A1 - CDO.....	.....	C	4	1.C FE.....	1,683,695	98.456	1,657,699	1,683,695	1,683,695	.....	.....	.....	.....	....2.264	2.290	FMAN.	6,354	53,935	02/08/2019.	02/02/2039.	
89822P	AA	1	TRUPS FINANCIALS NOTE SECURITIZATION 202.....	.....	..	.....4	1.C FE.....	2,000,000	...100.000	2,000,000	2,000,000	2,000,000	.....	.....	.....	.....	....3.321	3.369	JAJO..	27,491	.....	07/15/2020.	04/15/2040.	
90352W	AA	2	STEAM 2018-1 A1 - RMBS.....	.....	..	.....2	1.F FE.....	978,204	...102.886	1,006,431	978,205	978,215	.....	.....7	.....	.....	....3.783	3.813	MON...	617	37,002	05/02/2018.	04/27/2048.	
90352W	AB	0	STEAM 2018-1 A2 - ABS.....	.....	..	.....4	1.F FE.....	999,965	...102.659	1,026,591	1,000,000	999,988	.....	.....15	.....	.....	....4.611	4.656	MON...	769	46,110	05/02/2018.	04/27/2048.	
91823A	AG	6	VBTOW 181 C - ABS.....	.....	..	.....2	1.F FE.....	2,000,000	...102.733	2,054,664	2,000,000	2,000,026	.....	.....14	.....	.....	....3.413	3.437	MON...	3,034	68,260	02/12/2018.	02/18/2048.	
91823G	AA	6	VCO 181 A - CDO.....	.....	..	.....4	1.A FE.....	3,547,721	99.819	3,549,329	3,555,777	3,548,425	.....	.....(624)	.....	.....	....1.718	1.899	JAJO..	12,390	100,786	01/15/2019.	07/20/2030.	
91823G	AC	2	VCO 181 B - CDO.....	.....	..	.....4	1.C FE.....	1,499,940	...100.849	1,512,740	1,500,000	1,500,017	.....	.....186	.....	.....	....4.979	5.009	JAJO..	14,730	74,685	08/03/2018.	07/20/2030.	
91832Y	AA	6	VMC 2018-FL2 A - CDO.....	.....	..	.....4	1.A FE.....	318,843	98.993	315,484	318,694	318,388	.....	.....(455)	.....	.....	....1.079	1.810	MON...	143	4,323	02/07/2020.	10/15/2035.	
92212K	AA	4	VDC 2019-1 A2 - ABS.....	.....	..	.....4	1.G FE.....	986,667	...104.654	1,032,586	986,667	986,667	.....	.....	.....	.....	....3.188	3.188	MON...	1,398	31,455	07/30/2019.	07/15/2044.	
92257L	AB	6	VCC 171 AFX - CMBS.....	.....	..	.....4	1.A FE.....	53,681	...100.159	53,781	53,695	53,553	.....	.....256	.....	.....	....3.000	4.198	MON...	134	1,601	05/08/2017.	05/25/2047.	
92331D	AQ	1	VENTR 28AR BFR - CDO.....	.....	..	.....4	1.C FE.....	1,000,000	...100.047	1,000,473	1,000,000	1,000,000	.....	.....	.....	.....	....3.250	3.263	JAJO..	6,410	5,597	08/04/2020.	10/22/2029.	
92915Q	AE	3	VOYA 2017-3 A1B - CDO.....	.....	C	4	1.A FE.....	1,000,000	99.684	996,842	1,000,000	992,061	.....	.....2,160	.....	.....	....1.568	3.907	JAJO..	3,180	26,823	06/13/2017.	07/22/2030.	
95058X	AG	3	WEN 2019-1 A21 - RMBS.....	.....	..	.....2	2.B FE.....	2,895,000	...105.953	3,067,339	2,895,000	2,895,000	.....	.....3,783	.....	.....	....3.783	3.783	MJSD.	4,867	109,518	06/13/2019.	06/15/2049.	
96034L	AA	9	WESTR 201 A - RMBS.....	.....	..	.....4	1.A FE.....	892,466	...102.196	913,264	893,640	893,115	.....	.....650	.....	.....	....2.713	2.766	MON...	2,020	9,523	07/08/2020.	03/20/2034.	
96525W	AC	7	WITEH 10 B2 - CDO.....	.....	..	.....4	1.B FE.....	2,000,000	...100.803	2,016,068	2,000,000	2,000,000	.....	.....	.....	.....	....4.070	4.090	JAJO..	16,732	81,400	03/19/2015.	04/19/2027.	
96928*	CQ	8	WILLIAM BLAIR & CO, CTL PASS THROUGH TRUST.....	.....	..	.....	2.B.....	672,388	119.361	802,572	672,388	672,390	.....	.....(0)	.....	.....	....6.660	6.660	MON...	1,990	44,781	12/16/2009.	06/15/2033.	
96928*	CR	6	WILLIAM BLAIR & CO, CTL PASS THROUGH TRUST.....	.....	..	.....	2.B.....	914,859	120.305	1,100,619	914,859	914,862	.....	.....(0)	.....	.....	....6.660	6.660	MON...	2,708	60,929	12/23/2009.	05/15/2034.	
97064F	AA	3	WESTF 2020-A A - ABS.....	.....	..	.....4	1.F FE.....	1,900,641	87.980	1,672,208	1,900,668	1,900,659	.....	.....18	.....	.....	....3.228	3.228	MON...	2,727	48,060	02/18/2020.	03/15/2045.	
974153	AB	4	WSTOP 201 A2 - RMBS.....	.....	..	.....2	2.B FE.....	1,500,000	...102.027	1,530,405	1,500,000	1,500,000	.....	.....	.....	.....	....2.841	2.841	MJSD.	7,221	.....	10/09/2020.	12/05/2050.	
97988P	AN	6	WDMNT 171R A1R - CDO.....	.....	..	.....4	1.A FE.....	2,500,000	...100.230	2,505,750	2,500,000	2,500,000	.....	.....	.....	.....	....2.218	2.224	JAJO..	11,397	.....	09/30/2020.	10/19/2020.	
97988W	AA	9	WDMNT 207 A1A - CDO.....	.....	C	2	1.A FE.....	3,000,000	...100.000	3,000,000	3,000,000	3,000,000	.....	.....	.....	.....	....2.129	2.159	JAJO..	.....	.....	11/20/2020.	01/15/2032.	
98875L	AA	7	ZAIS5 V A1 - CDO.....	.....	..	.....4	1.A FE.....	1,935,584	99.499	1,942,986	1,952,769	1,949,970	.....	.....(386)	.....	.....	....1.767	1.864	JAJO..	7,476	56,789	09/23/2016.	10/16/2028.	
98877G	AC	2	ZCCP 2019-1 A2 - CDO.....	.....	C	4	1.A FE.....	1,660,000	99.724	1,994,481	2,000,000	1,711,817	.....	.....51,817	.....	.....	....1.870	6.154	JAJO..	8,000	41,610	03/24/2020.	07/16/2031.	
98878C	AA	4	ZCCP 181 A1 - CDO.....	.....	..	.....4	1.A FE.....	2,000,000	99.293	1,985,866	2,000,000	2,000,000	.....	.....	.....	.....	....2.000	2.008	JAJO..	8,556	62,863	11/29/2018.	01/16/2031.	
98886Y	AR	9	ZAIS2 2 ABR - CDO.....	.....	..	.....4	1.A FE.....	38,834	...100.087	38,868	38,834	38,838	.....	.....3	.....	.....	....2.920	2.797	JAJO..	208	1,134	04/10/2017.	07/27/2026.	
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....								505,889,071	XXX	513,816,294	508,925,365	507,033,337	0	1,119,997	0	0	XXX	XXX	XXX	1,724,061	12,941,769	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....								2,038,044,890	XXX	2,226,102,876	2,074,114,719	2,045,039,959	(992)	3,360,285	394,121	0	XXX	XXX	XXX	16,898,646	72,066,035	XXX	XXX
Totals																								
7699999.	Total - Issuer Obligations.....								1,636,049,860	XXX	1,818,980,335	1,616,745,822	1,630,933,013	0	(781,834)	0	0	XXX	XXX	XXX	17,827,045	64,587,770	XXX	XXX
7799999.	Total - Residential Mortgage-Backed Securities.....								121,802,524	XXX	141,953,158	153,510,693	126,560,774	(992)	2,061,139	394,121	0	XXX	XXX	XXX	418,366	4,728,540	XXX	XXX
7899999.	Total - Commercial Mortgage-Backed Securities.....								55,052,742	XXX	59,058,943	56,002,562	55,620,404	0	48,726	0	0	XXX	XXX	XXX	153,396	1,904,049	XXX	XXX
7999999.	Total - Other Loan-Backed and Structured Securities.....								544,271,229	XXX	554,311,270	547,186,905	545,357,729	0	1,103,612	0	0	XXX	XXX	XXX	2,025,700	14,378,597	XXX	XXX
8399999.	Grand Total - Bonds.....								2,357,176,355	XXX	2,574,303,706	2,373,445,982	2,358,471,921	(992)	2,431,643	394,121	0	XXX	XXX	XXX	20,424,507	85,598,956	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A402,390,430

1B101,780,231

1C161,703,206

1D224,825,078

1E97,187,518

1F233,212,592

1G ..232,143,584

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date

2A	.....	300,247,420	2B	.....	359,915,734	2C	.....	202,706,432
3A	.....	14,487,623	3B	.....	9,414,119	3C	.....	11,507,488
4A	.....	0	4B	.....	1,200,100	4C	.....	4,981,934
5A	.....	689,846	5B	.....	70,873	5C	.....	0
6	.....	7,715						

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
				3	4					9	10		12	13	14	15	16	17	18	19		
				F o r e i g n																		
CUSIP Identification	Description			Code	n	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																						
59156R	BT	4	METLIFE INC.....	.....	...	2,000,000.000	1,000.00	.....	.....2,000,178	114.625	2,292,500	2,000,000	34,597	117,500	.....	.....	.....0	.....	.....0	.....	2.B FE.....	03/20/2018.
89832Q	AF	6	TRUIST FINANCIAL CORP.....	.....	...	2,000,000.000	1,000.00	.....	.....2,000,000	114.250	2,285,000	2,000,000	.....	.....	.....	.....	.....	.....	.....0	.....	2.B FE.....	06/16/2020.
8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....									4,000,178	XXX	4,577,500	4,000,000	34,597	117,500	0	0	0	0	0	0	XXX	XXX
Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																						
14387R	40	1	CAROLINA FIRST MORTGAGE LOAN TRUST.....	R.....	...	20.000	..100,000.00	.....	.....2,893,069	155,000.000	3,100,000	3,066,250	37,083	222,500	.....	.....	.....(88,773)	.....	.....(88,773)	.....	1.F FE.....	01/09/2019.
8599999. Total - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred.....									2,893,069	XXX	3,100,000	3,066,250	37,083	222,500	0	0	(88,773)	0	(88,773)	0	XXX	XXX
8999999. Total - Preferred Stocks.....									6,893,247	XXX	7,677,500	7,066,250	71,681	340,000	0	0	(88,773)	0	(88,773)	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	0	1B	0	1C	0	1D	0	1E	0	1F	2,893,069	1G	0
2A	0	2B	4,000,178	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	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
09628D	10	4	BLUESTEM GROUP ORD.....			.....	...	.....689.000	172	0.250	172	158	.....	.....318	.....	.....14	.....	.....14	.....	12/31/2014.	.....
38741L	10	7	GRANITE POINT MORTGAGE TRUST ORD.....			.....	...	.....26,060.000	260,339	9.990	260,339	132,124	11,727	16,157	.....	.....73,489	292,133	(218,643)	.....	11/02/2017.	.....
811054	40	2	EW SCRIPPS CL A ORD.....			.....	...	.....3,779.000	57,781	15.290	57,781	42,012	.....	.....756	.....	.....15,768	.....	.....15,768	.....	03/03/2020.	.....
81617J	30	1	SELECT ENERGY SERVICES CL A ORD.....			.....	...	.....193,652.000	793,973	4.100	793,973	743,624	.....	.....	.....(287,871)	715,246	.....	.....(1,003,117)	.....	12/19/2018.	.....
90187B	40	8	TWO HARBORS INVESTMENT REIT ORD.....			.....	...	.....56,252.000	358,325	6.370	358,325	214,320	9,563	41,064	.....	.....107,694	571,773	(464,079)	.....	12/06/2013.	.....
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....								.....	.....1,470,591	XXX	1,470,591	1,132,239	21,290	58,295	0	(90,905)	1,579,152	(1,670,058)	0	XXX	XXX
9799999. Total - Common Stock.....								.....	.....1,470,591	XXX	1,470,591	1,132,239	21,290	58,295	0	(90,905)	1,579,152	(1,670,058)	0	XXX	XXX
9899999. Total Common and Preferred Stock.....								.....	.....8,363,838	XXX	9,148,091	8,198,489	92,970	398,295	0	(90,905)	1,579,152	(1,758,831)	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												

Annual Statement for the year 2020 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1			2			3	4	5			6	7	8	9
CUSIP Identification			Description			Foreign	Date Acquired	Name of Vendor			Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - All Other Government														
500630	BX	5	KOREA DEVELOPMENT BANK.....			C.....	10/01/2020.....	CS FIRST BOSTON CORP.....				2,983,236	3,000,000	26,750
1099999. Total - Bonds - All Other Government.....											2,983,236	3,000,000	26,750	
Bonds - U.S. Special Revenue and Special Assessment														
575832	P4	6	MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ.....				07/13/2020.....	EXCHANGE.....				250,000	250,000	2,894
575832	R2	8	MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ.....				07/13/2020.....	EXCHANGE.....				750,000	750,000	8,682
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....											1,000,000	1,000,000	11,576	
Bonds - Industrial and Miscellaneous														
001055	BJ	0	AFLAC INC.....				03/30/2020.....	WELLS FARGO SECURITIES LLC.....				4,987,100	5,000,000	
00180A	AA	7	AMSR 20SFR1 A - CMBS.....				03/04/2020.....	GOLDMAN.....				1,999,926	2,000,000	
00180A	AB	5	AMSR 20SFR1 B - CMBS.....				03/04/2020.....	GOLDMAN.....				499,999	500,000	
00255U	AA	3	AASET 201 A - ABS.....				02/03/2020.....	GOLDMAN.....				1,999,965	2,000,000	
00287Y	CJ	6	ABBVIE INC.....				05/14/2020.....	CORPORATE ACTION.....				2,138,480	2,000,000	31,869
00287Y	DC	0	ABBVIE INC.....				05/14/2020.....	CORPORATE ACTION.....				1,086,130	1,000,000	6,228
023608	AJ	1	AMEREN CORP.....				03/31/2020.....	JP Morgan.....				1,995,260	2,000,000	
03330P	AJ	8	ANCHF BR - CDO.....				09/17/2020.....	GREENSLEDGE CAPITAL MARKETS LLC.....				1,600,000	1,600,000	
034863	AV	2	ANGLO AMERICAN CAPITAL PLC.....			C.....	03/30/2020.....	RBC CAPITAL MARKETS.....				1,998,180	2,000,000	
03666L	AA	0	ANTR 201 A1 - CDO.....			C.....	09/18/2020.....	BNP Paribas.....				2,000,000	2,000,000	
038413	AA	8	AQFIT 20A A - ABS.....				08/19/2020.....	KEYBANK CAPITAL MARKETS INC.....				1,999,631	2,000,000	
03880W	AA	6	ARBOR REALTY COMMERCIAL REAL ESTATE NOTE.....			C.....	02/21/2020.....	JP Morgan.....				2,500,000	2,500,000	
03880W	AC	2	ARBOR REALTY COMMERCIAL REAL ESTATE NOTE.....			C.....	02/21/2020.....	JP Morgan.....				500,000	500,000	
039482	AB	0	ARCHER DANIELS MIDLAND CO.....				03/25/2020.....	CITIGROUP.....				3,968,920	4,000,000	
04015K	AB	6	ARES FINANCE CO II LLC.....				06/10/2020.....	CITIGROUP.....				1,995,420	2,000,000	
053332	AZ	5	AUTOZONE INC.....				03/26/2020.....	JP Morgan.....				1,998,660	2,000,000	
05492A	AJ	0	BFNS 2017-1.....			C.....	09/10/2020.....	PIPR.....				18,000,000	18,000,000	85,871
05492K	AA	7	BDS 19FL4 A - CDO.....			C.....	03/20/2020.....	MORGAN STANLEY CO.....				4,550,000	5,000,000	1,847
05492K	AE	9	BDS 2019-FL4 B - CDO.....			C.....	09/28/2020.....	WELLS FARGO SECURITIES LLC.....				2,090,469	2,125,000	1,458
05492Q	AA	4	BDS 20FL5 A - CDO.....			C.....	01/08/2020.....	WELLS FARGO SECURITIES LLC.....				1,500,000	1,500,000	
05565E	BL	8	BMW US CAPITAL LLC.....				04/06/2020.....	Bank of America Merrill Lynch.....				1,997,080	2,000,000	
05587T	AA	4	BSPRT 2019-FL5 A - CDO.....				12/16/2020.....	Various.....				3,749,875	3,748,000	409
05973B	AA	5	BANC 19CRE6 A - CMBS.....				03/23/2020.....	Amherst Securities Group LLC.....				1,289,265	1,490,479	726
081437	AR	6	BEMIS COMPANY INC.....				04/23/2020.....	WELLS FARGO BROKERAGE.....				998,929	1,000,000	1,000
084659	AS	0	BERKSHIRE HATHAWAY ENERGY CO.....				03/20/2020.....	WELLS FARGO SECURITIES LLC.....				1,997,420	2,000,000	
084659	AU	5	BERKSHIRE HATHAWAY ENERGY CO.....				03/25/2020.....	WELLS FARGO SECURITIES LLC.....				999,840	1,000,000	
09748R	AA	6	BOJA 201 A2 - ABS.....				09/29/2020.....	BARCLAYS CAPITAL INC FIXED INC.....				2,500,000	2,500,000	
09778P	AA	3	BON SECOURS MERCY HEALTH INC.....				04/08/2020.....	JP Morgan.....				3,000,000	3,000,000	
11135F	AH	4	BROADCOM INC.....				04/06/2020.....	JP Morgan.....				4,977,750	5,000,000	
11271L	AE	2	BROOKFIELD FINANCE INC.....			C.....	04/07/2020.....	DEUTSCHE BANK SECURITIES, INC.....				2,997,090	3,000,000	
12327F	AA	5	BJETS 201 A - ABS.....				10/21/2020.....	Bank of America Merrill Lynch.....				1,999,971	2,000,000	
12434L	AA	2	BXMT 20FL2 A - CMBS.....				01/31/2020.....	WELLS FARGO SECURITIES LLC.....				2,000,000	2,000,000	
12529L	AA	8	CFMT 20HB4 A - RMBS.....				12/11/2020.....	NOMURA SECURITIES/FIXED INCOME.....				4,999,998	5,000,000	
12563L	AS	6	CLIF 203 A - ABS.....				10/02/2020.....	DEUTSCHE BANK SECURITIES, INC.....				999,794	1,000,000	
12641P	AR	5	CSMC 2009-R 2A6 - CMO/RMBS.....				05/01/2020.....	Direct.....					7,752	
12641P	BC	7	CSMC 2009-R 4A6 - CMO/RMBS.....				09/01/2020.....	Direct.....					1,184	
12641P	BR	4	CSMC 2009-R 6A6 - CMO/RMBS.....				07/01/2020.....	Direct.....					53	
12641Q	AJ	1	CSMC 2009-7R 4A5 - CMO/RMBS.....				12/01/2020.....	Direct.....					423	
12641Q	AS	1	CSMC 2009-7R 5A5 - CMO/RMBS.....				08/01/2020.....	Direct.....					530	

Annual Statement for the year 2020 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

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
12641Q	AW	2		08/01/2020	Direct			.0	
12641Q	AY	8		10/01/2020	Direct			1,677	
12641Q	CS	9		05/01/2020	Direct			1,108	
12641Q	CZ	3		09/01/2020	Direct			.427	
126673	DR	0		06/17/2020	CREDIT SUISSE SECURITIES (USA)		703,996	688,505	1,580
142339	AJ	9		02/13/2020	JP Morgan		1,975,120	2,000,000	
14576A	AA	0		11/18/2020	GOLDMAN		1,999,172	2,000,000	
15673K	AA	7		06/26/2020	Amherst Securities Group LLC		295,320	300,000	1,785
15674H	AA	3		10/16/2020	WELLS FARGO SECURITIES LLC		1,500,000	1,500,000	
166754	AW	1		03/24/2020	MIZUHO SECURITIES USA INC		1,999,840	2,000,000	
17307G	ED	6		01/10/2020	KEYBANK CAPITAL MARKETS INC		156,256	156,645	259
17323M	AE	5		03/26/2020	Amherst Securities Group LLC		795,614	875,504	3,174
174610	AV	7		09/30/2020	EXCHANGE		6,000,000	6,000,000	
193051	AA	7		10/22/2020	GOLDMAN		2,500,000	2,500,000	
19687Y	AA	3		10/06/2020	CREDIT SUISSE SECURITIES (USA)		3,999,995	4,000,000	5,868
20030N	DG	3		03/24/2020	Bank of America Merrill Lynch		1,996,460	2,000,000	
244199	BJ	3		03/25/2020	CITIGROUP		2,994,330	3,000,000	
24460R	AA	1		03/05/2020	GREENSLEDGE CAPITAL MARKETS LLC		2,000,000	2,000,000	
24703D	BB	6		04/03/2020	JP Morgan		998,630	1,000,000	
24703D	BC	4		04/03/2020	JP Morgan		997,620	1,000,000	
254687	FP	6		03/19/2020	CITIGROUP		1,997,800	2,000,000	
254687	FQ	4		03/19/2020	CITIGROUP		1,994,400	2,000,000	
25746U	DG	1		03/31/2020	SMBC SECURITIES INC		1,979,900	2,000,000	
26209X	AC	5		10/29/2020	BARCLAYS CAPITAL INC FIXED INC		1,000,000	1,000,000	
278865	BE	9		03/27/2020	GOLDMAN		5,484,300	5,000,000	4,667
30070R	AA	0		03/02/2020	JP Morgan		1,600,000	1,600,000	
31428X	BZ	8		04/03/2020	JP Morgan		4,987,900	5,000,000	
31737V	AA	4		07/20/2020	BARCLAYS CAPITAL INC FIXED INC		2,976,098	3,000,000	
337738	AU	2		03/19/2020	BARCLAYS CAPITAL INC FIXED INC		920,740	1,000,000	7,972
33938X	AB	1		05/08/2020	CITIGROUP		995,620	1,000,000	
34961J	AS	3		08/04/2020	Natixis		4,000,000	4,000,000	
34961P	AL	4		09/14/2020	MITSUBISHI UFJ SECURITIES		3,500,000	3,500,000	
34961W	AU	9		08/18/2020	Natixis		1,000,000	1,000,000	
35137L	AL	9		03/31/2020	JP Morgan		1,995,980	2,000,000	
361448	BF	9		05/08/2020	CITIGROUP		997,870	1,000,000	
36165V	AQ	9		12/15/2020	WELLS FARGO SECURITIES LLC		2,000,000	2,000,000	
36166N	AB	9		05/06/2020	GOLDMAN		1,000,000	1,000,000	
362341	SG	5		12/03/2020	Amherst Securities Group LLC		1,550,629	1,711,046	923
36655L	AD	7		10/16/2020	RAYMOND JAMES & ASSOCIATES INC		487,813	500,000	2,290
38173M	AA	0		09/29/2020	JP Morgan		2,997,600	3,000,000	
381741	AC	1		08/07/2020	WELLS FARGO SECURITIES LLC		2,000,000	2,000,000	
38176V	AA	7		02/27/2020	SMBC SECURITIES INC		2,000,000	2,000,000	
38177K	AA	0		06/30/2020	WELLS FARGO SECURITIES LLC		4,000,000	4,000,000	
38522H	AA	9		05/29/2020	GOLDMAN		1,000,000	1,000,000	
39809L	AA	2		12/16/2020	Various		3,307,544	3,320,000	369
406216	BL	4		02/19/2020	MIZUHO SECURITIES USA INC		999,740	1,000,000	

Annual Statement for the year 2020 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

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
411707	AH	5	HNGRY 201 A - RMBS.....		11/13/2020.....	BARCLAYS CAPITAL INC FIXED INC.....		1,300,000	1,300,000	
42824C	BF	5	HEWLETT PACKARD ENTERPRISE CO.....		04/06/2020.....	CITIGROUP.....		2,994,510	3,000,000	
43133K	AA	3	HILDENE COMMUNITY FUNDING CDO LTD. - CDO.....	C.....	10/23/2020.....	SANDLER O'NEILL & PARTNERS, LP.....		2,500,000	2,500,000	
43133W	AA	7	HILDENE TRUPS SECURITIZATION 2020-3 LTD.....	C.....	06/30/2020.....	PIPR.....		5,000,000	5,000,000	
436106	AC	2	HOLLYFRONTIER CORP.....		09/14/2020.....	Bank of America Merrill Lynch.....		1,996,480	2,000,000	
444859	BN	1	HUMANA INC.....		03/23/2020.....	JP Morgan.....		1,995,760	2,000,000	
446413	AP	1	HUNTINGTON INGALLS INDUSTRIES INC.....		03/26/2020.....	JP Morgan.....		1,999,920	2,000,000	
44891A	BJ	5	HYUNDAI CAPITAL AMERICA.....		04/02/2020.....	RBC CAPITAL MARKETS.....		1,997,720	2,000,000	
44891A	BK	2	HYUNDAI CAPITAL AMERICA.....		04/02/2020.....	RBC CAPITAL MARKETS.....		1,998,380	2,000,000	
45254N	NT	0	IMM 2005-3 M1 - RMBS.....		09/25/2020.....	KEYBANK CAPITAL MARKETS INC.....			568	
458140	BQ	2	INTEL CORP.....		03/20/2020.....	JP Morgan.....		1,996,100	2,000,000	
458140	BR	0	INTEL CORP.....		03/20/2020.....	JP Morgan.....		1,995,900	2,000,000	
46187X	AA	3	IHSFR 18SFR4 A - RMBS.....		10/19/2020.....	PERFORMANCE TRUST CAPITAL PARTNERS.....		2,990,770	3,304,718	994
462613	AN	0	IPALCO ENTERPRISES INC.....		04/08/2020.....	JP Morgan.....		2,997,270	3,000,000	
46634F	AU	7	JPMRR 2010-2 3A1 - CMO/RMBS.....		06/01/2020.....	Direct.....			0	
472321	AH	1	JMAC 2008-R2 2A3 - CMO/RMBS.....		11/01/2020.....	JEFFRIES & CO.....			57	
472321	AK	4	JMAC 2008-R2 3A2 - CMO/RMBS.....		12/01/2020.....	Direct.....			10,716	
47232D	AL	6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		04/01/2020.....	Direct.....			154	
47232D	AV	4	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		12/01/2020.....	Direct.....			1,551	
47232D	CZ	3	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		02/01/2020.....	Direct.....			0	
47232D	DB	5	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		10/01/2020.....	Direct.....			7,393	
47232D	DN	9	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		11/01/2020.....	Direct.....			955	
47232D	DS	8	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		03/01/2020.....	Direct.....			1,605	
47232D	EA	6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		12/01/2020.....	Direct.....			1,555	
47232V	CP	5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		11/01/2020.....	Direct.....			1,316	
47232V	CU	4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		05/01/2020.....	Direct.....			333	
47232V	DE	9	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		08/01/2020.....	Direct.....			6,784	
47232V	DM	1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		08/01/2020.....	Direct.....			247	
47232V	DP	4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		04/01/2020.....	Direct.....			0	
47232V	DQ	2	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		07/01/2020.....	Direct.....			4	
47232V	DY	5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		06/01/2020.....	Direct.....			37	
47232V	EB	4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		09/01/2020.....	Direct.....			293	
47232V	EH	1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		03/01/2020.....	Direct.....			2	
47232V	GR	7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		12/01/2020.....	Direct.....			1,217	
47233D	AB	7	JEFFERIES RESECURITIZATION TRUST 2009-R1.....		03/26/2020.....	JEFFRIES & COMPANY.....			0	
48252A	AA	9	KKR GROUP FINANCE CO VI LLC.....		04/14/2020.....	CITIGROUP.....		1,992,220	2,000,000	22,917
500630	BX	5	KOREA DEVELOPMENT BANK.....	C.....	10/01/2020.....	CS FIRST BOSTON CORP.....		(2,983,236)	(3,000,000)	(26,750)
52532X	AE	5	LEIDOS INC.....		05/07/2020.....	CITIGROUP.....		987,160	1,000,000	
53946M	AA	5	LNCR 18CRE1 A - CDO.....	C.....	03/24/2020.....	JP Morgan.....		1,333,125	1,500,000	841
548661	DU	8	LOWE'S COMPANIES INC.....		03/24/2020.....	JP Morgan.....		1,990,360	2,000,000	
56577G	AA	7	MRNON 201 A - CDO.....	C.....	11/20/2020.....	MORGAN STANLEY CO.....		2,000,000	2,000,000	
58003U	AA	6	MF1 20FL4 A - CDO.....	C.....	10/28/2020.....	JP Morgan.....		5,500,000	5,500,000	
58003U	AC	2	MF1 20FL4 AS - CDO.....	C.....	10/28/2020.....	JP Morgan.....		3,000,000	3,000,000	
58013M	FP	4	MCDONALD'S CORP.....		03/25/2020.....	Bank of America Merrill Lynch.....		995,150	1,000,000	
58013M	FQ	2	MCDONALD'S CORP.....		03/25/2020.....	JP Morgan.....		992,660	1,000,000	
58551V	AA	0	MWST 202 A - CMO/RMBS.....		12/14/2020.....	Jefferies.....		2,500,000	2,500,000	

Annual Statement for the year 2020 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

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
59319W	AA	9	MF1 20FL3 A - CMBS.....		06/12/2020.....	CREDIT SUISSE SECURITIES (USA).....		3,000,000	3,000,000	
615369	AS	4	MOODY'S CORP.....		03/20/2020.....	Bank of America Merrill Lynch.....		1,997,740	2,000,000	
62955M	AA	4	NRZ FHT EXCESS LLC - ABS.....		11/12/2020.....	CITIGROUP.....		1,499,965	1,500,000	
62957H	AH	8	NABORS INDUSTRIES INC.....		12/01/2020.....	EXCHANGE.....		676,410	704,000	
62960N	AA	5	NXTC 201 A - CDO.....		12/04/2020.....	WELLS FARGO SECURITIES LLC.....		3,000,000	3,000,000	
631005	BJ	3	NARRAGANSETT ELECTRIC CO.....		04/07/2020.....	CITIGROUP.....		1,000,000	1,000,000	
63862X	AA	0	NHLT 201 A - RMBS.....		09/21/2020.....	CREDIT SUISSE SECURITIES (USA).....		1,999,999	2,000,000	
666807	BS	0	NORTHROP GRUMMAN CORP.....		03/19/2020.....	JP Morgan.....		1,991,980	2,000,000	
67021C	AP	2	NSTAR ELECTRIC CO.....		03/23/2020.....	MITSUBISHI UFJ SECURITIES.....		994,520	1,000,000	
67098A	AM	1	OBX 19INV1 A12 - CMO/RMBS.....		03/24/2020.....	Amherst Securities Group LLC.....		1,372,500	1,500,000	4,167
67103H	AJ	6	O'REILLY AUTOMOTIVE INC.....		03/25/2020.....	JP Morgan.....		1,999,180	2,000,000	
67108B	BS	3	OZLMF A2RFR - CDO.....	C.....	11/18/2020.....	CITIGROUP.....		1,400,000	1,400,000	
67181D	AA	9	OAKIG 201 A1 - CMBS.....		11/06/2020.....	CREDIT SUISSE SECURITIES (USA).....		999,961	1,000,000	
67181D	AB	7	OAKIG 201 A2 - CMBS.....		11/06/2020.....	CREDIT SUISSE SECURITIES (USA).....		999,582	1,000,000	
67448Q	AC	5	OBX 19EXP1 1A3 - CMO/RMBS.....		03/27/2020.....	Amherst Securities Group LLC.....		993,543	998,535	3,328
68233J	BS	2	ONCOR ELECTRIC DELIVERY COMPANY LLC.....		03/17/2020.....	SMBC SECURITIES INC.....		1,997,820	2,000,000	
69120L	AA	1	ORTF A - CDO.....	C.....	11/24/2020.....	MITSUBISHI UFJ SECURITIES.....		2,985,000	3,000,000	
69352P	AQ	6	PPL CAPITAL FUNDING INC.....		04/01/2020.....	JP Morgan.....		1,999,320	2,000,000	
693684	AA	0	PSMC 201 A1 - CMO/RMBS.....		01/24/2020.....	WELLS FARGO SECURITIES LLC.....		2,044,688	2,000,000	5,639
69546T	AA	0	PAGAYA AI DEBT SELECTION TRUST 2020-3 -.....		10/21/2020.....	CREDIT SUISSE SECURITIES (USA).....		1,499,987	1,500,000	
70163Q	AA	6	PARLI A - CDO.....	C.....	07/16/2020.....	SG AMERICAS SECURITIES, LLC.....		1,000,000	1,000,000	
70806U	AA	0	PNTPK 2 A1 - CDO.....	C.....	12/24/2020.....	GREENSLUDGE CAPITAL MARKETS LLC.....		1,500,000	1,500,000	
709599	BJ	2	PENSKE TRUCK LEASING CO LP.....		04/01/2020.....	JP Morgan.....		4,983,800	5,000,000	
718546	AV	6	PHILLIPS 66.....		04/07/2020.....	MIZUHO SECURITIES USA INC.....		999,460	1,000,000	
743315	AW	3	PROGRESSIVE CORP.....		03/17/2020.....	CREDIT SUISSE SECURITIES (USA).....		2,000,000	2,000,000	
74331C	AA	6	PROG 20SFR1 A - ABS.....		03/04/2020.....	BARCLAYS CAPITAL INC FIXED INC.....		1,499,950	1,500,000	
74331C	AB	4	PROG 20SFR1 B - ABS.....		03/04/2020.....	BARCLAYS CAPITAL INC FIXED INC.....		499,994	500,000	
749389	AA	0	RCKT 201 A1 - CMO/RMBS.....		03/27/2020.....	CANTOR FITZGERALD + CO.....		2,351,040	2,461,822	
74969B	AA	7	RMF BUYOUT ISSUANCE TRUST 2020-2 - ABS.....		06/19/2020.....	NOMURA SECURITIES/FIXED INCOME.....		3,998,850	4,000,000	
74969M	AA	3	RMF PROPRIETARY ISSUANCE TRUST, SERIES 2.....		04/24/2020.....	NOMURA SECURITIES/FIXED INCOME.....		2,000,000	2,000,000	
75575J	AA	3	RCMT 2020-FL4 A - CMBS.....		06/19/2020.....	JP Morgan.....		4,000,000	4,000,000	
76042E	AA	7	REPS 20A A - ABS.....		10/06/2020.....	CREDIT SUISSE SECURITIES (USA).....		999,827	1,000,000	
76971E	AA	2	RBIT 20HB1 A1 - ABS.....		10/14/2020.....	NOMURA SECURITIES/FIXED INCOME.....		2,999,996	3,000,000	
77587A	AU	0	RMRK B2R - CDO.....	C.....	09/17/2020.....	MIZUHO SECURITIES USA INC.....		1,250,000	1,250,000	
778296	AD	5	ROSS STORES INC.....		04/02/2020.....	JP Morgan.....		2,984,400	3,000,000	
78355H	KQ	1	RYDER SYSTEM INC.....		04/02/2020.....	MITSUBISHI UFJ SECURITIES.....		4,999,050	5,000,000	
784054	AB	4	SCFET 201 A2 - ABS.....		08/11/2020.....	Bank of America Merrill Lynch.....		2,999,857	3,000,000	
78472J	AE	3	SPART 20T2 AT2 - RMBS.....		10/23/2020.....	CREDIT SUISSE SECURITIES (USA).....		1,999,617	2,000,000	
808513	BC	8	CHARLES SCHWAB CORP.....		03/20/2020.....	CREDIT SUISSE SECURITIES (USA).....		998,580	1,000,000	
81748K	AA	0	SEMT 202 A1 - CMO/RMBS.....		02/13/2020.....	MORGAN STANLEY CO.....		2,049,375	2,000,000	3,889
83546D	AL	2	SONIC CAPITAL LLC., SERIES 2020-1 - ABS.....		02/03/2020.....	EXCHANGE.....		763,125	750,000	881
83546D	AM	0	SONIC CAPITAL LLC - ABS.....		06/15/2020.....	EXCHANGE.....		1,325,109	1,246,875	3,329
855244	AW	9	STARBUCKS CORP.....		03/10/2020.....	Bank of America Merrill Lynch.....		1,988,280	2,000,000	
863579	VW	5	SARM 2005-17 5A2 - CMO/RMBS.....		10/25/2020.....	J.P. Morgan Securities LLC.....			23	
86363B	AA	3	SASC 2007-RM1 A1 - CMO/RMBS.....		07/10/2020.....	Amherst Securities Group LLC.....		7,585,631	8,027,123	1,890
871829	BL	0	SYSCO CORP.....		03/30/2020.....	GOLDMAN.....		1,995,840	2,000,000	

Annual Statement for the year 2020 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

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
871829 BP 1	SYSKO CORP.....		03/30/2020.....	Bank of America Merrill Lynch.....		1,998,620	2,000,000	
87275Q AA 5	TRTX 18FL2 A - CMBS.....		03/19/2020.....	Amherst Securities Group LLC.....		14,418,750	15,000,000	4,825
880451 AZ 2	TENNESSEE GAS PIPELINE COMPANY LLC.....		02/19/2020.....	CITIGROUP.....		998,010	1,000,000	
88579Y BN 0	3M CO.....		03/25/2020.....	CITIGROUP.....		1,993,620	2,000,000	
89657B AA 2	TRL 191 A1 - ABS.....		03/31/2020.....	CANTOR FITZGERALD + CO.....		3,598,432	3,869,281	6,159
89820X AA 6	TRUPS FINANCIALS NOTE SECURITIZATION 202.....		11/24/2020.....	Bank of America Merrill Lynch.....		1,500,000	1,500,000	
89822P AA 1	TRUPS FINANCIALS NOTE SECURITIZATION 202.....		07/15/2020.....	Bank of America Merrill Lynch.....		2,000,000	2,000,000	
906548 CR 1	UNION ELECTRIC CO.....		03/17/2020.....	MITSUBISHI UFJ SECURITIES.....		1,998,280	2,000,000	
911312 BX 3	UNITED PARCEL SERVICE INC.....		03/19/2020.....	Bank of America Merrill Lynch.....		1,997,900	2,000,000	
911312 BY 1	UNITED PARCEL SERVICE INC.....		03/19/2020.....	Bank of America Merrill Lynch.....		1,992,460	2,000,000	
91832Y AA 6	VMC 18FL2 A - CDO.....		02/07/2020.....	Amherst Securities Group LLC.....		952,339	951,893	1,711
92331D AQ 1	VENTR BFR - CDO.....		08/04/2020.....	Jefferies.....		1,000,000	1,000,000	
92343V FE 9	VERIZON COMMUNICATIONS INC.....		03/17/2020.....	GOLDMAN.....		996,930	1,000,000	
928563 AE 5	VMWARE INC.....		04/02/2020.....	JP Morgan.....		4,997,550	5,000,000	
929160 AZ 2	VULCAN MATERIALS CO.....		05/07/2020.....	GOLDMAN.....		997,220	1,000,000	
95002K AA 1	WFMB5 201 A1 - CMO/RMBS.....		02/14/2020.....	WELLS FARGO SECURITIES LLC.....		1,011,875	1,000,000	2,167
96034L AA 9	WESTR 201 A - RMBS.....		07/08/2020.....	Amherst Securities Group LLC.....		998,686	1,000,000	
97064F AA 3	WESTF 20A A - ABS.....		02/18/2020.....	Bank of America Merrill Lynch.....		1,999,972	2,000,000	
974153 AB 4	WSTOP 201 A2 - RMBS.....		10/09/2020.....	BARCLAYS CAPITAL INC FIXED INC.....		1,500,000	1,500,000	
97988P AN 6	WOODMONT 2017-1 TRUST - CDO.....		09/30/2020.....	WELLS FARGO SECURITIES LLC.....		2,500,000	2,500,000	
97988W AA 9	WDMNT 207 A1A - CDO.....	C.....	11/20/2020.....	CITIGROUP.....		3,000,000	3,000,000	
98877G AC 2	ZCCP 191 A2 - CDO.....	C.....	03/24/2020.....	CREDIT SUISSE SECURITIES (USA).....		1,660,000	2,000,000	13,544
G8655* AA 2	TPG PARTNER HOLDINGS, L.P.....		09/10/2020.....	AFG Private Placement.....		4,000,000	4,000,000	
3899999. Total - Bonds - Industrial and Miscellaneous.....						384,006,304	386,927,391	207,826
8399997. Total - Bonds - Part 3.....						387,989,540	390,927,391	246,152
8399998. Total - Bonds - Summary Item from Part 5.....						18,472,653	18,774,472	19,025
8399999. Total - Bonds.....						406,462,193	409,701,864	265,177
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred								
89832Q AF 6	TRUIST FINANCIAL CORP.....		06/16/2020.....	RBC CAPITAL MARKETS.....	2,000,000.000	2,000,000		
8499999. Total - Preferred Stocks - Industrial and Miscellaneous Perpetual 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) Publicly Traded								
811054 40 2	EW SCRIPPS CL A ORD.....		03/03/2020.....	THE BENCHMARK COMPANY, LLC.....	6,883.000	76,667	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....						76,667	XXX	0
9799997. Total - Common Stocks - Part 3.....						76,667	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5.....						218,762	XXX	
9799999. Total - Common Stocks.....						295,429	XXX	0
9899999. Total - Preferred and Common Stocks.....						2,295,429	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks.....						408,757,622	XXX	265,177

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
				F o r e i g n								11	12	13	14	15							
CUSIP Identification	Description				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
Bonds - U.S. Government																							
31383S	RS	1	FN 511797 - RMBS.....	..	12/01/2020.	Paydown.....			1,807	1,807	1,807	1,773		34		34		1,807			0	67	05/01/2031
31406J	2L	6	FN 811779 - RMBS.....	..	12/01/2020.	Paydown.....			2,742	2,742	2,787	1,977		765		765		2,742			0	132	01/01/2035
649085	AA	5	NEW VALLEY GENERATION II - ABS.....	..	05/01/2020.	Maturity @ 100.00.....			160,378	160,378	165,872	160,610		(232)		(232)		160,378			0	4,468	05/01/2020
690353	RX	7	US INTERNATIONAL DEVELOPMENT FINANCE COR.....	..	08/27/2020.	Paydown.....			115,175	115,175	115,175	115,180		(5)		(5)		115,175			0	3,859	02/27/2027
690353	XM	4	US INTERNATIONAL DEVELOPMENT FINANCE COR.....	..	12/15/2020.	Paydown.....			114,286	114,286	114,286	114,286		(1)		(1)		114,286			0	2,575	12/15/2030
0599999	Total - Bonds - U.S. Government.....								394,387	394,387	399,926	393,827	0	560	0	560	0	394,387	0	0	0	11,101	XXX
Bonds - U.S. States, Territories and Possessions																							
452152	GR	6	ILLINOIS ST.....	..	07/01/2020.	Paydown.....			400,000	400,000	399,884	399,973		27		27		400,000			0	24,800	07/01/2021
57582P	WK	2	MASSACHUSETTS (COMMONWEALTH OF).....	..	12/01/2020.	Call @ 100.00.....			1,200,000	1,200,000	1,220,121	1,204,184		(1,959)		(1,959)		1,202,225		(2,225)	(2,225)	50,400	12/01/2021
594610	6Q	5	MICHIGAN ST.....	..	11/01/2020.	Maturity @ 100.00.....			1,000,000	1,000,000	1,000,000	1,000,000		0		0		1,000,000			0	41,400	11/01/2020
70914P	LY	6	PENNSYLVANIA (COMMONWEALTH OF).....	..	02/15/2020.	Maturity @ 100.00.....			2,000,000	2,000,000	2,000,580	2,000,020		(20)		(20)		2,000,000			0	44,500	02/15/2020
70914P	PE	6	PENNSYLVANIA (COMMONWEALTH OF).....	..	07/15/2020.	Call @ 100.00.....			1,000,000	1,000,000	996,080	999,743		257		257		1,000,000			0	42,500	07/15/2020
1799999	Total - Bonds - U.S. States, Territories & Possessions.....								5,600,000	5,600,000	5,616,665	5,603,919	0	(1,695)	0	(1,695)	0	5,602,225	0	(2,225)	(2,225)	203,600	XXX
Bonds - U.S. Political Subdivisions of States																							
235308	QK	2	DALLAS TEX INDPT SCH DIST.....	..	02/15/2020.	Maturity @ 100.00.....			1,000,000	1,000,000	1,012,500	1,000,205		(205)		(205)		1,000,000			0	22,250	02/15/2020
412486	4W	9	HARFORD CNTY MD.....	..	07/01/2020.	Call @ 100.00.....			1,000,000	1,000,000	1,024,120	1,001,468		(1,468)		(1,468)		1,000,000			0	47,000	07/01/2021
442331	QM	9	HOUSTON TEX.....	..	03/02/2020.	Direct.....			45,000	45,000	55,051	45,075		(75)		(75)		45,000			0	1,415	03/01/2032
442331	SP	0	HOUSTON TEX.....	..	03/01/2020.	Call @ 100.00.....			1,000,000	1,000,000	1,000,000	1,000,000		0		0		1,000,000			0	23,055	03/01/2021
602245	UM	2	MILWAUKEE CNTY WIS.....	..	12/01/2020.	Paydown.....			39,550	39,551	54,820	49,138		(9,588)		(9,588)		39,550			0	2,705	12/01/2028
602409	HG	2	MILWAUKEE WIS MET SEW DIST.....	..	10/01/2020.	Maturity @ 100.00.....			1,365,000	1,365,000	1,365,000	1,365,000		0		0		1,365,000			0	58,695	10/01/2020
981305	SA	4	WORCESTER MASS.....	..	01/02/2020.	Direct.....			70,000	70,000	74,441	70,001		(1)		(1)		70,000			0	2,188	01/01/2028
2499999	Total - Bonds - U.S. Political Subdivisions of States.....								4,519,550	4,519,551	4,585,932	4,530,887	0	(11,337)	0	(11,337)	0	4,519,550	0	0	0	157,308	XXX
Bonds - U.S. Special Revenue and Special Assessment																							
00164T	AA	6	AMCEST 2007 A A28 - ABS.....	..	07/15/2020.	Paydown.....			131,139	131,139	137,250	134,253		(3,113)		(3,113)		131,139			0	5,674	01/15/2028
100873	AG	3	BOSTON MASS HSG AUTH LEASE REV.....	..	07/01/2020.	Direct.....			1,270,000	1,270,000	1,270,000	1,270,000		0		0		1,270,000			0	66,990	01/01/2022
130333	CA	3	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R.....	..	08/03/2020.	Various.....			365,957	365,957	365,957	365,956		2		2		365,957			0	6,636	02/01/2042
130333	CB	1	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R.....	..	02/03/2020.	Various.....			652,260	652,260	650,629	650,960		1,300		1,300		652,260			0	3,144	02/01/2042
196479	F9	5	COLORADO HSG & FIN AUTH - MBS.....	..	12/01/2020.	Paydown.....			426,763	426,763	439,472	438,565		(11,802)		(11,802)		426,763			0	8,819	03/01/2048
199112	HV	8	COLUMBUS GA BLDG AUTH LEASE REV.....	..	01/01/2020.	Call @ 100.00.....			1,000,000	1,000,000	997,140	999,151		0		0		999,151		849	849	25,250	01/01/2023
199112	HW	6	COLUMBUS GA BLDG AUTH LEASE REV.....	..	01/01/2020.	Call @ 100.00.....			1,000,000	1,000,000	997,010	998,897		0		0		998,897		1,103	1,103	26,000	01/01/2024
19923P	AY	4	COLUMBUS IND MULTI-HIGH SCH BLDG CORP.....	..	01/15/2020.	Direct.....			3,000,000	3,000,000	3,000,000	3,000,000		0		0		3,000,000			0	84,075	07/15/2023
3133N3	U9	3	FH RE6008 - RMBS.....	..	12/01/2020.	Paydown.....			2,777,926	2,777,926	2,824,370	2,823,108		(45,182)		(45,182)		2,777,926			0	53,624	11/01/2049
3140K0	EL	8	FN BO4638 - RMBS.....	..	12/01/2020.	Paydown.....			1,027,710	1,027,710	1,029,476	1,029,426		(1,716)		(1,716)		1,027,710			0	22,893	11/01/2049
3140QB	N5	3	FN CA4011 - RMBS.....	..	12/01/2020.	Paydown.....			1,195,611	1,195,611	1,214,292	1,213,380		(17,770)		(17,770)		1,195,611			0	21,463	08/01/2049
3140QC	DT	0	FN CA4613 - RMBS.....	..	12/01/2020.	Paydown.....			3,654,861	3,654,861	3,712,730	3,710,977		(56,116)		(56,116)		3,654,861			0	72,162	11/01/2049
34074M	JB	8	FLORIDA HSG FIN CORP REV - MBS.....	..	05/01/2020.	Various.....			791,576	791,576	791,576	791,576		0		0		791,576		0	0	8,848	07/01/2041
34074M	JC	6	FLORIDA HSG FIN CORP REV - MBS.....	..	05/01/2020.	Various.....			755,974	755,974	755,974	755,974		0		0		755,974			0	8,484	07/01/2041
438701	RE	6	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS.....	..	07/01/2020.	Call @ 100.00.....			1,225,000	1,225,000	1,225,000	1,225,000		0		0		1,225,000			0	63,614	07/01/2024
462467	NW	7	IOWA FIN AUTH SINGLE FAMILY MTG REV.....	..	12/01/2020.	Call @ 100.00.....			280,000	280,000	280,000	280,000		0		0		280,000			0	5,342	02/01/2042
49130T	PS	9	KENTUCKY HSG CORP HSG REV.....	..	04/06/2020.	Call @ 100.00.....			695,000	695,000	695,000	695,000		0		0		695,000			0	7,046	11/01/2041
49130T	PT	7	KENTUCKY HSG CORP HSG REV.....	..	04/06/2020.	Call @ 100.00.....			870,000	870,000	870,000	870,000		0		0		870,000			0	8,883	11/01/2041

Annual Statement for the year 2020 of the ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
542690 W3 2	LONG ISLAND PWR AUTH N Y ELEC SYS REV.....		..	05/01/2020.	Maturity @ 100.00.....	.....	1,000,000	1,000,000	999,340	999,988	.....	.....12	.....	.....12	.....	1,000,000	.....	.....	.....0	24,250	05/01/2020.
54473E NP 5	LOS ANGELES CNTY CALIF PUB WKS FING AUTH.....		.....	08/01/2020.	Maturity @ 100.00.....	.....	1,500,000	1,500,000	1,500,000	1,500,000	.....	.....	.....	.....0	.....	1,500,000	.....	.....	.....0	83,865	08/01/2020.
57419R L7 8	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....		.....	08/31/2020.	Call @ 100.00.....	.....	240,000	240,000	240,000	239,995	.....	.....(0)	.....	.....(0)	.....	239,994	.....	.....6	6	2,262	09/01/2037.
57429L AL 0	MARYLAND ST TRANSN AUTH LTD OBLIG REV.....		.....	07/01/2020.	Direct.....	.....	115,000	115,000	124,077	115,339	.....	.....(339)	.....	.....(339)	.....	115,000	.....	.....	.....0	7,452	07/01/2022.
575832 UG 3	MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ.....		.....	07/13/2020.	EXCHANGE.....	.....	1,000,000	1,000,000	1,000,000	1,000,000	.....	.....	.....	.....0	.....	1,000,000	.....	.....	.....0	40,516	05/01/2025.
57586N UR 0	MASSACHUSETTS ST HSG FIN AGY - MBS.....		.....	12/15/2020.	Paydown.....	.....	8,442	8,443	8,478	8,468	.....	.....(27)	.....	.....(27)	.....	8,442	.....	.....	.....0	212	01/15/2046.
59447P CQ 2	MICHIGAN FIN AUTH REV.....		.....	09/01/2020.	Maturity @ 100.00.....	.....	2,000,000	2,000,000	2,000,000	2,000,000	.....	.....	.....	.....0	.....	2,000,000	.....	.....	.....0	109,920	09/01/2020.
59465M D2 8	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV.....		.....	10/01/2020.	Direct.....	.....	300,000	300,000	300,000	300,000	.....	.....	.....	.....0	.....	300,000	.....	.....	.....0	9,321	04/01/2021.
59465M W9 2	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV.....		.....	10/01/2020.	Direct.....	.....	405,000	405,000	405,000	405,001	.....	.....(1)	.....	.....(1)	.....	405,000	.....	.....	.....0	14,570	10/01/2033.
60416Q HA 5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....		.....	12/01/2020.	Paydown.....	.....	380,791	380,791	380,791	380,791	.....	.....1	.....	.....1	.....	380,791	.....	.....	.....0	8,018	03/01/2048.
60416Q HJ 6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....		.....	12/01/2020.	Paydown.....	.....	620,836	620,836	620,836	620,836	.....	.....0	.....	.....0	.....	620,836	.....	.....	.....0	15,014	01/01/2049.
645913 AY 0	NEW JERSEY ECONOMIC DEV AUTH ST PENSION.....		.....	02/15/2020.	Maturity @ 100.00.....	.....	2,000,000	2,000,000	1,551,600	1,991,496	.....	.....8,504	.....	.....8,504	.....	2,000,000	.....	.....	.....0	.....	02/15/2020.
647200 4S 0	NEW MEXICO MTG FIN AUTH.....		.....	12/01/2020.	Call @ 100.00.....	.....	135,000	135,000	135,000	135,000	.....	.....	.....	.....0	.....	135,000	.....	.....	.....0	2,287	09/01/2040.
64972C BD 4	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI.....		.....	12/15/2020.	Paydown.....	.....	8,114	8,114	8,114	8,114	.....	.....(0)	.....	.....(0)	.....	8,114	.....	.....	.....0	136	06/15/2036.
64986A K6 7	NEW YORK ST ENVIRONMENTAL FACS CORP ST C.....		.....	06/15/2020.	Maturity @ 100.00.....	.....	500,000	500,000	500,000	500,000	.....	.....	.....	.....0	.....	500,000	.....	.....	.....0	11,348	06/15/2020.
649883 TM 7	NEW YORK ST MTG AGY HOMEOWNER MTG REV.....		.....	04/01/2020.	Direct.....	.....	230,000	230,000	230,000	230,000	.....	.....	.....	.....0	.....	230,000	.....	.....	.....0	4,833	10/01/2027.
658207 MA 0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....		.....	12/01/2020.	Call @ 100.00.....	.....	110,000	110,000	110,000	110,000	.....	.....	.....	.....0	.....	110,000	.....	.....	.....0	3,256	01/01/2030.
662903 MG 5	NORTH TEX MUN WTR DIST TEX WTR SYS REV.....		.....	09/03/2020.	Call @ 100.00.....	.....	1,210,000	1,210,000	1,210,000	1,210,000	.....	.....	.....	.....0	.....	1,210,000	.....	.....	.....0	54,387	09/01/2022.
677377 2P 7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV.....		.....	12/01/2020.	Call @ 100.00.....	.....	345,000	345,000	345,000	345,000	.....	.....(0)	.....	.....(0)	.....	345,000	.....	.....(0)	(0)	5,657	11/01/2041.
677581 DZ 0	OHIO ST MAJOR NEW ST INFRASTRUCTURE PROJ.....		.....	12/15/2020.	Maturity @ 100.00.....	.....	2,000,000	2,000,000	2,000,000	2,000,000	.....	.....	.....	.....0	.....	2,000,000	.....	.....	.....0	99,880	12/15/2020.
684273 GX 7	ORANGE CNTY CALIF LOC TRANSN AUTH SALES.....		.....	02/15/2020.	Call @ 100.00.....	.....	1,000,000	1,000,000	1,000,000	1,000,000	.....	.....	.....	.....0	.....	1,000,000	.....	.....	.....0	27,815	02/15/2021.
684273 GY 5	ORANGE CNTY CALIF LOC TRANSN AUTH SALES.....		.....	02/15/2020.	Call @ 100.00.....	.....	1,000,000	1,000,000	1,000,000	1,000,000	.....	.....	.....	.....0	.....	1,000,000	.....	.....	.....0	29,065	02/15/2022.
68607H 5E 2	OREGON ST DEPT ADMINISTRATIVE SVCS CTFS.....		.....	05/01/2020.	Call @ 100.00.....	.....	1,125,000	1,125,000	1,207,159	1,128,468	.....	.....(3,468)	.....	.....(3,468)	.....	1,125,000	.....	.....	.....0	30,583	05/01/2024.
686087 MP 9	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....		.....	10/01/2020.	Direct.....	.....	155,000	155,000	155,000	155,000	.....	.....	.....	.....0	.....	155,000	.....	.....	.....0	4,489	07/01/2033.
76221R UF 8	RHODE ISLAND HSG & MTG FIN CORP.....		.....	11/16/2020.	Call @ 100.00.....	.....	270,000	270,000	270,000	270,000	.....	.....	.....	.....0	.....	270,000	.....	.....	.....0	10,407	10/01/2027.
76221T AN 9	RHODE ISLAND HSG & MTG FIN CORP REV.....		.....	10/01/2020.	Direct.....	.....	215,000	215,000	215,000	215,000	.....	.....	.....	.....0	.....	215,000	.....	.....	.....0	6,600	10/01/2023.
795681 GJ 8	SALT LAKE CNTY UTAH MUN BLDG AUTH LEASE.....		.....	12/01/2020.	Maturity @ 100.00.....	.....	1,000,000	1,000,000	1,000,000	1,000,000	.....	.....	.....	.....0	.....	1,000,000	.....	.....	.....0	47,800	12/01/2020.
835574 CB 8	SONOMA CNTY CALIF PENSION OBLIG.....		.....	12/01/2020.	Call @ 100.00.....	.....	110,000	110,000	118,311	115,591	.....	.....(402)	.....	.....(402)	.....	115,189	.....	.....(5,189)	(5,189)	6,600	12/01/2029.
882750 NE 8	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE.....		.....	11/02/2020.	Call @ 100.00.....	.....	45,000	45,000	45,000	45,000	.....	.....	.....	.....0	.....	45,000	.....	.....	.....0	1,093	07/01/2041.
88275F NU 9	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE.....		.....	12/01/2020.	Call @ 100.00.....	.....	80,000	80,000	80,000	80,140	.....	.....(13)	.....	.....(13)	.....	80,127	.....	.....(127)	(127)	1,499	09/01/2039.
91428L FM 3	UNIVERSITY HAWAII REV.....		.....	10/28/2020.	Call @ 100.00.....	.....	1,000,000	1,000,000	1,000,000	1,000,000	.....	.....	.....	.....0	.....	1,000,000	.....	.....	.....0	46,881	10/01/2021.
91528N AA 9	UNM SANDOVAL REGL MED CTR INC COLO REV.....		.....	07/20/2020.	Direct.....	.....	95,000	95,000	95,000	95,000	.....	.....	.....	.....0	.....	95,000	.....	.....	.....0	3,263	07/20/2036.
92812Q U6 2	VIRGINIA ST HSG DEV AUTH.....		.....	01/01/2020.	Maturity @ 100.00.....	.....	1,000,000	1,000,000	1,000,000	1,000,000	.....	.....	.....	.....0	.....	1,000,000	.....	.....	.....0	16,645	01/01/2020.
92812U Q3 5	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M.....		.....	12/01/2020.	Paydown.....	.....	216,193	216,193	216,193	216,196	.....	.....(2)	.....	.....(2)	.....	216,193	.....	.....	.....0	6,133	12/25/2043.
92812U Q4 3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M.....		.....	12/01/2020.	Paydown.....	.....	187,088	187,087	187,087	187,087	.....	.....0	.....	.....0	.....	187,088	.....	.....	.....0	3,854	10/25/2037.
92812U Q6 8	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M.....		.....	12/01/2020.	Paydown.....	.....	195,443	195,443	195,443	195,430	.....	.....13	.....	.....13	.....	195,443	.....	.....	.....0	3,658	06/25/2041.
92812U Q7 6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG.....		.....	12/25/2020.	Paydown.....	.....	157,427	156,949	156,949	157,427	.....	.....(0)	.....	.....(0)	.....	157,427	.....	.....	.....0	3,402	10/25/2049.
92813T EE 6	VIRGINIA ST HSG DEV AUTH HOMEOWNERSHIP M.....		.....	12/01/2020.	Paydown.....	.....	174,366	174,366	174,366	174,271	.....	.....95	.....	.....95	.....	174,366	.....	.....	.....0	3,357	08/25/2042.
928172 UY 9	VIRGINIA ST PUB BLDG AUTH PUB FACS REV.....		.....	08/01/2020.	Maturity @ 100.00.....	.....	3,000,000	3,000,000	3,074,370	3,005,153	.....	.....(5,153)	.....	.....(5,153)	.....	3,000,000	.....	.....	.....0	142,500	08/01/2020.
977123 ZD 3	WISCONSIN ST EXTENDIBLE IAM COML PAPER N.....		.....	07/01/2020.	Call @ 100.00.....	.....	2,000,000	2,000,000	2,000,000	2,000,000	.....	.....	.....	.....0	.....	2,000,000	.....	.....	.....0	98,000	07/01/2023.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....		.....	.....	.....	.....	48,253,476	48,252,999	48,113,990	48,392,012	0	(135,178)	0	(135,178)	0	48,256,834	0	(3,358)	(3,358)	1,489,777	XXX

Bonds - Industrial and Miscellaneous

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
000366	AA	2		07/16/2020.	Paydown.....		128,925	128,925	129,328	129,025		(100)		(100)		128,925			.0	1,162	05/16/2042.
00038R	AA	4		12/16/2020.	Paydown.....		73,256	73,256	73,256	73,256		.0		.0		73,256			.0	1,275	10/16/2039.
00102D	AC	2		11/01/2020.	Paydown.....		756,907	756,907	756,907	756,927		(20)		(20)		756,907			.0	16,320	11/02/2026.
001055	AJ	1		01/10/2020.	Call @ 100.00.....		1,042,571	1,000,000	998,200	999,584		.5		.5		999,588		412	.412	58,682	02/15/2022.
00180A	AA	7		09/01/2020.	Paydown.....		1,917	1,917	1,917			.0		.0		1,917			.0	.17	04/17/2037.
00192J	AA	4		12/01/2020.	Paydown.....		242,209	242,209	215,869	229,689		12,520		12,520		242,209			.0	1,630	07/27/2057.
00206R	CE	0		08/05/2020.	Tender Offer.....		2,258,520	2,000,000	1,993,920	1,997,238		363		363		1,997,601		2,399	2,399	297,520	03/11/2024.
00206R	HL	9		07/08/2020.	Call @ 100.00.....		1,053,587	1,000,000	982,970	996,040		976		976		997,016		2,984	2,984	92,810	01/15/2022.
00214M	AA	1		12/15/2020.	Paydown.....		142,849	142,849	138,616	140,125		2,724		2,724		142,849			.0	2,253	06/15/2044.
00255U	AA	3		12/15/2020.	Paydown.....		98,273	98,273	98,271			.2		.2		98,273			.0		01/17/2040.
004375	FG	1		12/28/2020.	Paydown.....		301,874	301,874	263,668	280,345		21,529		21,529		301,874			.0	2,254	04/25/2036.
00452P	AD	9		11/01/2020.	Paydown.....		1,155,611	1,155,611	1,155,611	1,155,611				.0		1,155,611			.0	23,066	05/03/2027.
00507U	AF	8	C	05/14/2020.	CORPORATE ACTION.....		2,140,480	2,000,000	1,992,460	1,996,299		281		281		1,996,581		143,899	143,899	31,869	06/15/2024.
00507U	AS	0	C	05/14/2020.	CORPORATE ACTION.....		1,087,130	1,000,000	996,450	998,026		127		127		998,153		88,977	88,977	25,228	03/15/2025.
006346	AS	9		12/15/2020.	Paydown.....		26,032	26,032	26,170	26,150		(119)		(119)		26,032			.0	.701	11/16/2048.
007036	GS	9		12/01/2020.	Paydown.....		25,946	25,946	24,276	24,143		1,803		1,803		25,946			.0	484	06/25/2035.
00912X	BF	0		02/26/2020.	BARCLAYS CAPITAL INC FIXED INC.....		1,123,540	1,000,000	987,180	988,603		167		167		988,770		134,770	134,770	18,885	10/01/2028.
009363	AQ	5		12/22/2020.	Call @ 100.00.....		2,226,240	2,000,000	1,996,100	1,996,373		728		728		1,997,101		2,899	2,899	331,076	07/15/2024.
013078	AA	8		06/01/2020.	Maturity @ 100.00.....		1,000,000	1,000,000	999,590	999,993		.7		.7		1,000,000			.0	25,750	06/01/2020.
013817	AU	5		04/06/2020.	Call @ 100.00.....		1,020,150	1,000,000	998,710	999,932		.28		.28		999,961		.39	.39	59,612	08/15/2020.
017175	AB	6		01/15/2020.	Call @ 100.00.....		2,047,300	2,000,000	1,992,620	1,999,416		31		31		1,999,447		553	553	84,800	09/15/2020.
01741R	AF	9		09/21/2020.	Stifel, Nicolaus & Co., Inc.....		312,000	300,000	299,973	300,051		(9)		(9)		300,042		11,958	11,958	26,119	08/15/2023.
018490	AN	2		05/14/2020.	CORPORATE ACTION.....		2,022,320	2,000,000	1,993,940	1,999,534		242		242		1,999,776		22,544	22,544	44,813	09/15/2020.
02315Q	AA	6		12/30/2020.	Paydown.....		4,026	4,026	4,036	4,023		.3		.3		4,026			.0	107	02/12/2023.
02377B	AB	2		09/22/2020.	Paydown.....		94,753	94,753	94,753	94,763		(10)		(10)		94,753			.0	2,558	03/22/2029.
02377U	AB	0		07/15/2020.	Paydown.....		49,590	49,590	49,590	49,597		(7)		(7)		49,590			.0	1,841	07/15/2024.
02660L	AA	8		12/28/2020.	Paydown.....		26,008	26,008	17,268	25,486		523		523		26,008			.0	173	10/25/2046.
02665U	AA	3		12/01/2020.	Paydown.....		18,223	18,223	18,222	18,208		15		15		18,223			.0	380	10/17/2036.
02665X	AA	7		12/01/2020.	Paydown.....		63,433	63,433	63,986	63,684		(252)		(252)		63,433			.0	1,246	12/18/2036.
02666A	AA	6		12/01/2020.	Paydown.....		45,497	45,497	45,495	45,454		.43		.43		45,497			.0	859	04/17/2052.
02666B	AA	4		12/01/2020.	Paydown.....		8,859	8,859	8,859	8,853		.5		.5		8,859			.0	183	10/17/2052.
02666Q	G7	2		09/21/2020.	Maturity @ 100.00.....		1,000,000	1,000,000	997,370	999,795		205		205		1,000,000			.0	38,750	09/21/2020.
03063N	AD	9		07/15/2020.	Paydown.....		1,000,000	1,000,000	999,997	1,000,000				.0		1,000,000			.0	28,900	01/14/2029.
03073E	AJ	4		06/18/2020.	Call @ 100.00.....		1,042,896	1,000,000	998,580	999,715		.69		.69		999,784		216	216	63,605	11/15/2021.
03330P	AC	3		10/02/2020.	Call @ 100.00.....		1,600,000	1,600,000	1,600,000	1,600,000				.0		1,600,000			.0	67,400	04/25/2036.
037389	AW	3		06/30/2020.	Call @ 100.00.....		1,011,199	1,000,000	996,370	999,703		197		197		999,899		101	101	48,699	09/30/2020.
037411	BE	4		05/21/2020.	GOLDMAN.....		447,500	500,000	499,225	499,394		23		23		499,416		(51,916)	(51,916)	13,429	10/15/2028.
037833	AK	6		03/24/2020.	CREDIT SUISSE SECURITIES (USA).....		1,011,390	1,000,000	931,750	974,489		1,700		1,700		976,190		35,200	35,200	9,533	05/03/2023.
038222	AF	2		03/26/2020.	MARKETAXESS CORPORATION.....		2,057,920	2,000,000	1,995,780	1,999,296		111		111		1,999,407		58,513	58,513	24,367	06/15/2021.
038370	AA	0		12/15/2020.	Paydown.....		306,791	306,791	306,743	306,747		.44		.44		306,791			.0	4,965	07/16/2040.
038413	AA	8		12/17/2020.	Paydown.....		163,994	163,994	163,964			.30		.30		163,994			.0	.674	07/17/2046.
039483	BB	7		06/30/2020.	Call @ 100.00.....		462,488	450,000	453,281	450,478		(200)		(200)		450,278		(278)	(278)	29,228	03/01/2021.

SCHEDULE D - PART 4

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

E14.3

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
046265	AG	9		06/08/2020.	Maturity @ 100.00.....		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	35,000	06/08/2020.
05367A	AD	5		02/27/2020.	TORONTO DOMINION BANK LONDON..		1,050,080	1,000,000	1,000,000	1,000,000				0		1,000,000		50,080	50,080	27,375	04/06/2021.
05369A	AD	3		08/11/2020.	Various.....		1,800,724	1,750,000	1,726,148	1,730,461		1,000		1,000		1,731,461		69,262	69,262	53,287	08/01/2025.
05492A	AJ	0		10/25/2020.	Paydown.....		863,309	863,309	863,309					0		863,309			0	7,626	01/25/2029.
054968	AB	8		12/25/2020.	Paydown.....		16,990	16,990	16,905	16,918		71		71		16,990			0	636	03/25/2030.
05532E	BB	0		05/27/2020.	Paydown.....		28,840	28,840	28,408	28,716		124		124		28,840			0	426	03/26/2036.
05533G	CN	7		07/28/2020.	Paydown.....		238,303	238,303	225,792	236,784		1,519		1,519		238,303			0	3,951	10/26/2035.
05533N	AJ	3		12/01/2020.	Paydown.....		78,618	79,131	69,327	77,495		1,123		1,123		78,618			0	1,553	06/26/2037.
05539B	AD	6		11/27/2020.	Paydown.....		288,179	288,179	263,323	286,830		1,349		1,349		288,179			0	8,338	12/29/2037.
05540X	BK	8		09/28/2020.	Paydown.....		76,702	76,702	71,333	76,702		(0)		(0)		76,702			0	926	05/27/2036.
05541D	AU	0		12/21/2020.	Paydown.....		181,980	181,980	150,361	166,757		15,223		15,223		181,980			0	1,322	11/26/2036.
05586A	AA	6		12/15/2020.	Paydown.....		604	604	604	604		0		0		604			0	10	09/17/2035.
05605G	AJ	1		12/01/2020.	Paydown.....		507,700	507,700	522,923	509,526		(1,826)		(1,826)		507,700			0	24,879	11/18/2048.
058931	AD	8		12/01/2020.	Paydown.....		175,516	183,497	149,653	172,929		2,587		2,587		175,516			0	6,529	03/25/2036.
05949A	H8	6		12/01/2020.	Paydown.....		49,043	49,043	47,418	47,312		1,730		1,730		49,043			0	996	02/25/2035.
05949A	H9	4		12/01/2020.	Paydown.....		42,912	42,912	41,786	41,936		977		977		42,912			0	872	02/25/2035.
05949C	GW	0		12/01/2020.	Paydown.....		39,001	41,079	31,816	38,712		289		289		39,001			0	1,342	09/25/2035.
05949C	HM	1		12/01/2020.	Paydown.....		59,595	64,948	58,832	60,032		1,047	1,484	(437)		59,595			0	1,474	10/25/2035.
05949C	KS	4		12/01/2020.	Paydown.....		2,694	2,728	2,666	2,698		(4)		(4)		2,694			0	60	11/25/2035.
05951F	AB	0		12/01/2020.	Paydown.....		17,953	20,629	18,073	17,678		275		275		17,953			0	833	01/25/2037.
05951U	AC	5		12/01/2020.	Paydown.....		1,733	1,716	1,315	1,706		26		26		1,733			0	45	10/25/2036.
059522	AU	6		12/01/2020.	Paydown.....		117,650	122,835	112,582	117,857		578	785	(207)		117,650			0	2,521	05/20/2036.
05953Y	AH	4		12/01/2020.	Paydown.....		16,951	19,458	6,414	16,659		292		292		16,951			0	500	05/26/2037.
05973B	AA	5		12/15/2020.	Paydown.....		404,415	404,415	349,819			54,596		54,596		404,415			0	3,254	09/17/2036.
05990H	AH	6		12/01/2020.	Paydown.....		193,495	216,784	137,164	189,748		3,747		3,747		193,495			0	7,641	08/26/2037.
05990H	AQ	6		12/01/2020.	Paydown.....		73,812	73,812	71,759	71,331		2,480		2,480		73,812			0	1,752	07/26/2035.
06406H	BY	4		03/25/2020.	CITIGROUP.....		2,014,520	2,000,000	1,998,660	1,999,784		29		29		1,999,813		14,707	14,707	36,289	09/23/2021.
06739G	BP	3		10/14/2020.	Maturity @ 100.00.....		1,000,000	1,000,000	999,300	999,967		33		33		1,000,000			0	51,400	10/14/2020.
07384M	S7	8		12/01/2020.	Paydown.....		67,128	67,128	67,421	67,213		(85)		(85)		67,128			0	1,107	07/25/2034.
07384Y	KF	2		12/01/2020.	Paydown.....		120,187	120,187	121,464	120,368		(181)		(181)		120,187			0	3,677	09/25/2033.
081437	AM	7		04/23/2020.	EXCHANGE.....		998,929	1,000,000	993,530	998,715		214		214		998,929			0	23,500	10/15/2021.
08179C	AG	6		03/13/2020.	Call @ 100.00.....		1,000,000	1,000,000	1,000,000	1,000,111		8		8		1,000,119		(119)	(119)	15,992	04/15/2029.
10922N	AC	7		11/27/2020.	Call @ 100.00.....		958,734	879,000	878,270	878,437		60		60		878,497		503	503	57,459	06/22/2027.
110122	BG	2		03/30/2020.	MORGAN STANLEY CO.....		2,068,060	2,000,000	1,998,980	1,999,767		53		53		1,999,820		68,240	68,240	40,806	08/15/2022.
110122	CT	3		10/15/2020.	Maturity @ 100.00.....		2,000,000	2,000,000	1,994,900	1,999,578		422		422		2,000,000			0	79,000	10/15/2020.
118230	AJ	0		02/25/2020.	Tender Offer.....		1,020,940	1,000,000	996,200	999,522		65		65		999,587		413	413	48,565	02/01/2021.
123262	AN	7		11/16/2020.	Paydown.....		879,508	879,508	879,492	879,671		(163)		(163)		879,508			0	33,201	02/15/2033.
12326Q	AA	2		12/15/2020.	Paydown.....		175,502	175,502	175,496	175,498		5		5		175,502			0	4,451	07/15/2034.
12327F	AA	5		12/16/2020.	Paydown.....		58,420	58,420	58,419			1		1		58,420			0	149	11/15/2035.
12479L	AA	8		04/28/2020.	Paydown.....		141,667	141,667	138,435	140,085		1,582		1,582		141,667			0	1,566	10/25/2027.
12479L	AC	4		04/28/2020.	Paydown.....		325,000	325,000	315,250	319,889		5,111		5,111		325,000			0	3,490	03/27/2028.

SCHEDULE D - PART 4

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

E14.4

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
12479R AB 3	CAUTO 2014-1 A - ABS.....		..	12/15/2020.	Paydown.....	.....	33,722	33,722	33,701	33,716	.....	5	.....	5	.....	33,722	.....	.....	0	901	10/17/2044.
12479R AD 9	CAUTO 2017-1 A1 - ABS.....		..	12/15/2020.	Paydown.....	.....	26,489	26,489	26,481	26,485	.....	4	.....	4	.....	26,489	.....	.....	0	790	04/15/2047.
12505B AC 4	CBRE SERVICES INC.....		..	12/28/2020.	Call @ 100.00.....	.....	2,346,535	2,000,000	2,064,420	2,042,757	.....	(7,747)	.....	(7,747)	.....	2,035,010	.....	(35,010)	(35,010)	481,577	03/15/2025.
12527E AD 0	CFCRE 2011-C1 A4 - CMBS.....		..	12/01/2020.	Paydown.....	.....	1,210,116	1,210,116	1,239,424	1,213,164	.....	(3,048)	.....	(3,048)	.....	1,210,116	.....	.....	0	53,884	04/15/2044.
12527G AC 7	CF INDUSTRIES INC.....		..	04/22/2020.	BARCLAYS CAPITAL INC FIXED INC.....	.....	2,030,000	2,000,000	1,833,600	1,931,260	.....	5,845	.....	5,845	.....	1,937,104	.....	92,896	92,896	27,408	06/01/2023.
125431 AH 9	CWHL 2006-HYB4 2A1 - CMO/RMBS.....		..	12/01/2020.	Paydown.....	.....	31,010	33,676	14,015	30,023	.....	987	.....	987	.....	31,010	.....	.....	0	844	06/20/2036.
125509 BM 0	CIGNA HOLDING CO.....		..	06/15/2020.	Maturity @ 100.00.....	.....	1,000,000	1,000,000	994,740	999,713	.....	287	.....	287	.....	1,000,000	.....	.....	0	25,625	06/15/2020.
125523 CH 1	CIGNA CORP.....		..	09/15/2020.	Maturity @ 100.00.....	.....	1,000,000	1,000,000	997,800	999,844	.....	156	.....	156	.....	1,000,000	.....	.....	0	41,250	09/15/2020.
125634 AJ 4	CLIF 2013-2 NTS - RMBS.....		..	10/19/2020.	Paydown.....	.....	690,200	690,200	689,945	688,960	.....	1,240	.....	1,240	.....	690,200	.....	.....	0	16,226	06/19/2028.
125634 AL 9	CLIF 133 NTS - RMBS.....		..	10/19/2020.	Paydown.....	.....	141,111	141,111	141,100	140,841	.....	270	.....	270	.....	141,111	.....	.....	0	4,048	11/18/2028.
125634 AQ 8	CLIF 2014-2 NTS - RMBS.....		..	10/19/2020.	Paydown.....	.....	1,532,688	1,532,688	1,498,624	1,505,293	.....	27,396	.....	27,396	.....	1,532,688	.....	.....	0	40,724	10/18/2029.
12563L AS 6	CLIF 203 A - ABS.....		..	12/18/2020.	Paydown.....	.....	27,500	27,500	27,494	.....	6	.....	.....	6	.....	27,500	.....	.....	0	65	10/18/2045.
12572Q AE 5	CME GROUP INC.....		..	04/01/2020.	WELLS FARGO SECURITIES LLC.....	.....	2,044,540	2,000,000	1,993,820	1,998,187	.....	164	.....	164	.....	1,998,352	.....	46,188	46,188	33,000	09/15/2022.
12632Q AW 3	COMM 2014-CCRE18 A4 - CMBS.....		..	10/01/2020.	Paydown.....	.....	42,713	42,713	43,138	42,880	.....	(167)	.....	(167)	.....	42,713	.....	.....	0	1,145	07/17/2047.
12641P AE 4	CSMC 2009-R A3 - CMO/RMBS.....		..	12/01/2020.	Paydown.....	.....	127,217	127,217	127,217	126,940	.....	277	.....	277	.....	127,217	.....	.....	0	4,644	10/26/2038.
12641P AM 6	CSMC 096R 2A2 - CMO/RMBS.....		..	01/28/2020.	Paydown.....	.....	34,914	34,914	34,914	34,750	.....	164	.....	164	.....	34,914	.....	.....	0	160	05/29/2035.
12641P AN 4	CSMC 2009-R 2A3 - CMO/RMBS.....		..	12/01/2020.	Paydown.....	.....	172,125	172,125	172,125	172,006	.....	119	.....	119	.....	172,125	.....	.....	0	5,278	05/29/2035.
12641P AR 5	CSMC 2009-R 2A6 - CMO/RMBS.....		..	12/01/2020.	Paydown.....	.....	.....	1,203	.....	(10)	.....	10	.....	10	.....	.....	.....	.....	0	62	05/29/2035.
12641P AZ 7	CSMC 096R 4A3 - CMO/RMBS.....		..	01/28/2020.	Paydown.....	.....	2,326	2,326	2,326	2,321	.....	4	.....	4	.....	2,326	.....	.....	0	11	11/26/2035.
12641P BA 1	CSMC 2009-R 4A4 - CMO/RMBS.....		..	12/01/2020.	Paydown.....	.....	55,914	55,914	43,001	55,085	.....	829	.....	829	.....	55,914	.....	.....	0	2,117	11/26/2035.
12641P BC 7	CSMC 2009-R 4A6 - CMO/RMBS.....		..	12/01/2020.	Paydown.....	.....	.....	2,406	.....	(3,637)	.....	3,637	.....	3,637	.....	.....	.....	.....	0	104	11/26/2035.
12641P BM 5	CSMC 2009-R 6A2 - CMO/RMBS.....		..	05/27/2020.	Various.....	.....	39,544	39,544	39,544	39,391	.....	95	.....	95	.....	39,486	.....	58	58	681	09/27/2038.
12641P BN 3	CSMC 2009-R 6A3 - CMO/RMBS.....		..	12/01/2020.	Paydown.....	.....	89,871	89,871	89,871	89,801	.....	71	.....	71	.....	89,871	.....	.....	0	3,279	09/27/2038.
12641P BR 4	CSMC 2009-R 6A6 - CMO/RMBS.....		..	11/01/2020.	Paydown.....	.....	.....	231	.....	2	.....	(2)	.....	(2)	.....	.....	.....	.....	0	11	09/27/2038.
12641Q AA 0	CSMC 2009-7R 3A3 - CMO/RMBS.....		..	12/01/2020.	Paydown.....	.....	16,186	15,860	6,549	16,122	.....	64	.....	64	.....	16,186	.....	.....	0	526	09/26/2037.
12641Q AF 9	CSMC 2009-7R 4A2 - CMO/RMBS.....		..	11/01/2020.	Paydown.....	.....	23,394	23,394	18,012	22,699	.....	695	.....	695	.....	23,394	.....	.....	0	671	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 - CMO/RMBS.....		..	11/01/2020.	Paydown.....	.....	.....	8,088	.....	30	.....	(30)	.....	(30)	.....	.....	.....	.....	0	174	07/26/2037.
12641Q AN 2	CSMC 097R 5A1 - CMO/RMBS.....		..	02/26/2020.	Paydown.....	.....	10,177	10,177	10,177	10,142	.....	35	.....	35	.....	10,177	.....	.....	0	62	11/26/2035.
12641Q AP 7	CSMC 2009-7R 5A2 - CMO/RMBS.....		..	12/01/2020.	Paydown.....	.....	147,147	147,147	147,147	146,953	.....	193	.....	193	.....	147,147	.....	.....	0	4,905	11/26/2035.
12641Q AS 1	CSMC 2009-7R 5A5 - CMO/RMBS.....		..	12/30/2020.	Paydown.....	.....	.....	9,874	.....	(5,046)	.....	(168)	.....	(168)	.....	(5,215)	.....	5,215	5,215	214	11/26/2035.
12641Q AW 2	CSMC 2009-7R 6A1 - CMO/RMBS.....		..	12/01/2020.	Paydown.....	.....	90,333	90,333	90,333	90,106	.....	227	.....	227	.....	90,333	.....	.....	0	2,382	09/26/2035.
12641Q AY 8	CSMC 2009-7R 6A3 - CMO/RMBS.....		..	12/01/2020.	Paydown.....	.....	.....	2,751	426	(6)	.....	6	.....	6	.....	.....	.....	.....	0	70	09/26/2035.
12641Q BF 8	CSMC 2009-7R 7A4 - CMO/RMBS.....		..	11/25/2020.	Paydown.....	.....	31,309	32,618	4,979	30,364	.....	944	.....	944	.....	31,309	.....	.....	0	863	12/26/2036.
12641Q BX 9	CSMC 2009-7R 9A4 - CMO/RMBS.....		..	12/01/2020.	Paydown.....	.....	54,770	61,020	41,514	61,020	.....	(6,249)	.....	(6,249)	.....	54,770	.....	.....	0	1,931	08/26/2035.
12641Q CH 3	CSMC 2009-7R 111 - CMO/RMBS.....		..	12/01/2020.	Paydown.....	.....	104,388	104,388	104,388	104,331	.....	57	.....	57	.....	104,388	.....	.....	0	3,410	02/26/2035.
12641Q CR 1	CSMC 2009-7R 124 - CMO/RMBS.....		..	12/01/2020.	Paydown.....	.....	19,829	19,829	19,829	19,801	.....	28	.....	28	.....	19,829	.....	.....	0	498	01/26/2036.
12641Q CS 9	CSMC 2009-7R 125 - CMO/RMBS.....		..	12/01/2020.	Paydown.....	.....	.....	2,521	1,239	(6)	.....	6	.....	6	.....	.....	.....	.....	0	108	01/26/2036.
12641Q CW 0	CSMC 2009-7R 131 - CMO/RMBS.....		..	05/27/2020.	Paydown.....	.....	7,754	7,754	7,754	7,727	.....	27	.....	27	.....	7,754	.....	.....	0	116	06/26/2037.
12641Q CX 8	CSMC 2009-7R 132 - CMO/RMBS.....		..	12/01/2020.	Paydown.....	.....	26,472	26,472	26,472	26,902	.....	(430)	.....	(430)	.....	26,472	.....	.....	0	1,242	06/26/2037.
12641Q CZ 3	CSMC 2009-7R 134 - CMO/RMBS.....		..	12/01/2020.	Paydown.....	.....	.....	3,040	396	8	.....	(8)	.....	(8)	.....	.....	.....	.....	0	110	06/26/2037.
12641Q DH 2	CSMC 2009-7R 146 - CMO/RMBS.....		..	12/01/2020.	Paydown.....	.....	103,337	103,337	66,050	101,824	.....	1,513	.....	1,513	.....	103,337	.....	.....	0	1,341	04/26/2037.
12641Q EA 6	CSMC 2009-7R 171 - CMO/RMBS.....		..	01/25/2020.	Paydown.....	.....	5,774	5,774	.....	6,013	.....	(239)	.....	(239)	.....	5,774	.....	.....	0	0	03/25/2037.

SCHEDULE D - PART 4

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

E14.5

1		2		3	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21						
					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		
CUSIP Identification		Description																																						
12641Q	EB	4	CSMC 2009-7R 172 - CMO/RMBS.....	12/25/2020.	Paydown.....			110,624		110,624		4,087		99,544		11,080				11,080				11,080			110,624					449		449		0	247	03/25/2037.		
12641Q	EE	8	CSMC 2009-7R 175 - CMO/RMBS.....	12/24/2020.	Adjustment.....								(449)													(449)											0	03/25/2037.		
12641Q	EL	2	CSMC 2009-7R 182 - CMO/RMBS.....	12/01/2020.	Paydown.....			124,663		124,663		124,663		124,264		398				398				398			124,663										1,366	03/26/2037.		
12641Q	EV	0	CSMC 2009-7R 1A1 - CMO/RMBS.....	12/01/2020.	Paydown.....			186,581		186,581		186,581		186,328		253				253				253			186,581										7,206	03/01/2036.		
12641Q	EY	4	CSMC 2009-7R 1A4 - CMO/RMBS.....	12/30/2020.	Adjustment.....								(3,600)													(3,600)											3,600	03/26/2036.		
12641Q	FE	7	CSMC 2009-7R 2A3 - CMO/RMBS.....	12/01/2020.	Paydown.....			132,839		132,839		87,500		129,534		3,304				3,304				3,304			132,839										4,450	08/27/2035.		
12641T	AB	2	CSMC 2009-5R 1A2 - CMO/RMBS.....	12/01/2020.	Paydown.....			231,509		229,743		175,145		178,609		52,901				52,901				52,901			231,509										0	4,672	06/26/2036.	
12646U	AK	4	CSMC 2013-IVR1 A2 - CMO/RMBS.....	12/01/2020.	Paydown.....			400,652		400,652		374,610		378,369		22,283				22,283				22,283			400,652										7,534	03/25/2043.		
12646W	AH	7	CSMC 2013-IVR2 A2 - CMO/RMBS.....	12/01/2020.	Paydown.....			377,594		377,594		352,814		356,247		21,346				21,346				21,346			377,594										6,924	04/27/2043.		
12647P	AK	4	CSMC 2013-7 A6 - CMO/RMBS.....	12/01/2020.	Paydown.....			512,460		512,460		493,883		494,746		17,713				17,713				17,713			512,460										11,225	08/25/2043.		
126650	AW	0	CVSPAS NOTES CTF - CMBS.....	12/10/2020.	Paydown.....			90,934		90,934		90,934		90,935		(1)				(1)				(1)			90,934										0	2,632	01/11/2027.	
126670	JP	4	CWHL 2005-HYB9 1A1 - CMO/RMBS.....	12/01/2020.	Paydown.....			26,192		26,548		23,153		25,828		365				365							26,192										0	716	02/20/2036.	
126670	NY	0	CWL 2005-16 2A3 - RMBS.....	12/01/2020.	Paydown.....			97,629		97,629		4,674		89,435		8,194				8,194				8,194			97,629										0	2,340	07/25/2034.	
12667F	4N	2	CWALT 2005-7CB 2A3 - CMO/RMBS.....	12/01/2020.	Paydown.....			97,235		105,337		93,111		95,823		1,411				1,411				1,411			97,235										0	3,310	04/25/2035.	
12667F	5E	1	CWALT 2005-6CB 1A3 - CMO/RMBS.....	12/01/2020.	Paydown.....			79,162		82,012		75,225		78,647		514				514				514			79,162										0	2,504	04/25/2035.	
12667G	AC	7	CWALT 2005-13CB A3 - CMO/RMBS.....	12/01/2020.	Paydown.....			68,677		71,395		59,883		67,106		1,571				1,571				1,571			68,677										0	2,188	05/25/2035.	
126694	D5	4	CWHL 2006-HYB2 3A1 - CMO/RMBS.....	12/01/2020.	Paydown.....			391,994		390,308		341,865		379,961		12,033				12,033				12,033			391,994										0	9,892	04/22/2036.	
126694	D7	0	CWHL 2006-HYB2 4A1 - CMO/RMBS.....	12/01/2020.	Paydown.....			97,626		96,305		87,891		94,684		2,942				2,942				2,942			97,626										0	2,195	04/22/2036.	
12669D	US	5	CWHL 2002-39 A18 - CMO/RMBS.....	12/01/2020.	Paydown.....			19,215		19,215		19,044		19,230		(16)				(16)				(16)			19,215										0	856	02/25/2033.	
12669F	V8	3	CWHL 2004-HYB4 3A - CMO/RMBS.....	12/01/2020.	Paydown.....			5,793		5,793		5,802		5,774		19				19				19			5,793										0	132	09/20/2034.	
12669G	R4	5	CWHL 2005-15 A8 - CMO/RMBS.....	12/01/2020.	Paydown.....			128,200		140,217		115,809		132,660		(192)	4,268			(4,460)						128,200										0	4,822	08/25/2035.		
12803P	AB	4	CAJUN 171 A2 - ABS.....	02/20/2020.	Paydown.....			15,000		15,000		14,884		14,933		67				67				67			15,000										0	244	08/20/2047.	
12803P	AB	4	CAJUN 2017-1 A2 - CMBS.....	05/20/2020.	Paydown.....			15,000		15,000		14,884		14,933		67				67				67			15,000										0	488	08/20/2047.	
12803P	AB	4	CAJUN 2017-1 A2 - RMBS.....	11/20/2020.	Paydown.....			30,000		30,000		29,767		29,867		133				133				133			30,000										0	1,706	08/20/2047.	
14042E	3Y	4	CAPITAL ONE (NEW YORK BRANCH) NA.....	06/10/2020.	Tender Offer.....			4,130,706		4,000,000		3,988,720		3,997,317		759				759				759			3,998,076										1,924	1,924	189,706	07/23/2021.
141781	AY	0	CARGILL INC.....	03/26/2020.	BARCLAYS CAPITAL INC FIXED INC.....			2,227,060		2,172,000		2,172,000		2,172,000												2,172,000										55,060	55,060	34,561	05/14/2021.	
141781	G#	5	CARGILL, INCORPORATED.....	06/30/2020.	Paydown.....			105,263		105,263		123,269		109,844		(4,581)				(4,581)				(4,581)			105,263										0	3,832	06/30/2023.	
142339	AE	0	CARLISLE CO INC.....	04/02/2020.	Call @ 100.00.....			2,066,903		2,000,000		1,991,000		1,998,961		270				270				270			1,999,231										769	769	96,514	12/15/2020.
14575H	AA	6	CAUTO 2016-1 A - RMBS.....	11/18/2020.	Various.....			1,912,796		1,888,182		1,887,489		1,887,769		51				51				51			1,887,820										24,976	24,976	78,180	02/15/2046.
149123	BV	2	CATERPILLAR INC.....	03/25/2020.	JP Morgan.....			2,039,060		2,000,000		1,990,660		1,998,494		248				248				248			1,998,742										40,318	40,318	26,000	05/27/2021.
152314	KJ	8	CXHE 2004-C AF5 - RMBS.....	12/01/2020.	Paydown.....			192,753		192,753		192,271		192,235		517				517				517			192,753										0	5,465	06/25/2034.	
15672A	AA	0	CERB XVIII A - CDO.....	10/15/2020.	Paydown.....			634,778		634,778		634,778		634,783		(5)				(5)				(5)			634,778										0	11,461	04/15/2027.	
161546	CW	4	CFAB 2002-3 IA5 - RMBS.....	12/01/2020.	Paydown.....			47,543		47,543		47,540		47,414		129				129				129			47,543										0	1,949	06/25/2032.	
16162W	PV	5	CHASE 2005-A2 1A1 - CMO/RMBS.....	12/01/2020.	Paydown.....			18,822		18,068		13,508		18,353		469				469				469			18,822										0	360	01/25/2036.	
16162X	AD	9	CHASE 2006-S3 1A4 - CMO/RMBS.....	12/25/2020.	Paydown.....			4,731		4,731		3,399		4,773		(42)				(42)				(42)			4,731									0	116	11/25/2036.		
16163C	AG	7	CHASE 06A1 2A2 - CMO/RMBS.....	12/01/2020.	Paydown.....			121,086		120,991		33,996		115,586		5,500				5,500				5,500			121,086										0	2,789	09/25/2036.	
17181C	AA	6	CIMLT 181 A - RMBS.....	12/20/2020.	Paydown.....			168,614		168,617		168,617		168,611		3				3				3			168,614										0	1,550	03/20/2043.	
17307G	ED	6	CMLTI 2004-HYB2 3A - CMO/RMBS.....	12/01/2020.	Paydown.....			51,183		51,183		48,385		28,684		235				235				235			51,183										0	875	03/27/2034.	
17312H	AF	6	CRMSI 2007-2 A6 - RMBS.....	12/01/2020.	Paydown.....			29,345		29,345		28,220		28,305		1,041				1,041				1,041			29,345										0	748	06/25/2037.	
17315N	AD	5	CMLTI 2009-8 2A1 - CMO/RMBS.....	12/01/2020.	Paydown.....			178,836		178,836		178,836		178,012		824				824				824			178,836									0	6,137	04/25/2037.		
17315X	AF	8	CMLTI 2009-9 2A3 - CMO/RMBS.....	12/01/2020.	Paydown.....			84,547		84,387		63,926		82,206		2,341				2,341				2,341			84,547										0	1,979	11/25/2035.	
17316A	AQ	3	CMLTI 2009-10 4A1 - CMO/RMBS.....	12/01/2020.	Paydown.....			210,119		210,119		206,967		208,772		1,347				1,347				1,347			210,119										0	7,131	05/26/2037.	

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	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
CUSIP Identification		Description	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.							
17323M AE 5		CMLTI 2015-A B3 - CMO/RMBS.....	12/01/2020.		Paydown.....			83,207	83,207	75,614			4,693		4,693		83,207			0	1,611	06/25/2058.
174610 AJ 4		CITIZENS FINANCIAL GROUP INC.....	09/30/2020.		EXCHANGE.....			2,304,740	2,000,000	2,000,000	1,999,912		304,828		304,828		2,304,740			0	101,258	08/01/2025.
174610 AK 1		CITIZENS FINANCIAL GROUP INC.....	09/30/2020.		EXCHANGE.....			2,320,580	2,000,000	1,997,900	1,998,703		321,877		321,877		2,320,580			0	70,950	12/03/2025.
178566 AC 9		RBC USA HOLDCO CORP.....	09/15/2020.		Maturity @ 100.00.....			2,000,000	2,000,000	1,994,760	1,999,608		392		392		2,000,000			0	105,000	09/15/2020.
191241 AD 0		COCA-COLA FEMSA SAB DE CV.....	C 02/15/2020.		Maturity @ 100.00.....			3,000,000	3,000,000	2,984,730	2,999,787		213		213		3,000,000			0	69,375	02/15/2020.
191241 AE 8		COCA-COLA FEMSA SAB DE CV.....	C 01/22/2020.		Tender Offer.....			2,151,740	2,000,000	1,970,320	1,987,041		178		178		1,987,219		12,781	12,781	163,796	11/26/2023.
19421U AA 2		CASL 2019-A A1 - ABS.....	12/28/2020.		Paydown.....			165,935	165,935	165,133	165,130		806		806		165,935			0	2,155	12/28/2048.
19625G AB 5		CAFL 2016-1 B - CMBS.....	11/18/2020.		Paydown.....			1,000,000	1,000,000	999,995	999,302		698		698		1,000,000			0	27,652	06/17/2048.
19687Y AA 3		COLT 2020-RPL1 A1 - RMBS.....	12/01/2020.		Paydown.....			106,388	106,388	106,388			0		0		106,388			0	280	01/26/2065.
20048E AY 7		COMM 13LC6 A4 - CMBS.....	02/01/2020.		Paydown.....			691,694	691,694	636,142	671,503		20,191		20,191		691,694			0	9,195	01/12/2046.
20267U AA 7		CBSLT 2016-B A1 - ABS.....	12/25/2020.		Paydown.....			318,951	318,951	318,865	318,880		72		72		318,951			0	4,334	10/25/2040.
205887 BL 5		CONAGRA BRANDS INC.....	08/15/2020.		Maturity @ 100.00.....			186,000	186,000	197,220	187,058		(1,058)		(1,058)		186,000			0	9,207	08/15/2020.
212168 AA 6		CONTINENTAL WIND LLC.....	08/31/2020.		Paydown.....			108,522	108,522	108,522	108,522				0		108,522			0	4,744	02/28/2033.
21685W BT 3		RABOBANK NEDERLAND.....	C 03/26/2020.		CITIGROUP.....			2,024,740	2,000,000	1,994,580	1,999,339		150		150		1,999,489		25,251	25,251	64,000	01/11/2021.
21872M AA 0		CAFL 182 A - CMBS.....	12/01/2020.		Paydown.....			105,273	105,273	105,272	105,269		5		5		105,273			0	3,557	11/15/2052.
219023 AF 5		INGREDION INC.....	07/09/2020.		Call @ 100.00.....			1,013,056	1,000,000	996,000	999,632		228		228		999,861		139	139	44,917	11/01/2020.
22303Q AN 0		COVIDIEN INTERNATIONAL FINANCE SA.....	C 04/01/2020.		US BANCORP.....			2,062,360	2,000,000	1,993,840	1,998,328		168		168		1,998,496		63,864	63,864	19,200	06/15/2022.
22541Q FV 9		CSFB 2003-17 1A4 - CMO/RMBS.....	12/01/2020.		Paydown.....			20,283	20,283	20,418	20,304		(21)		(21)		20,283			0	528	06/25/2033.
22541S PJ 1		CSFB 2004-AR6 CB1 - CMO/RMBS.....	12/28/2020.		Paydown.....			33,175	33,175	26,374	27,369		5,806		5,806		33,175			0	397	10/25/2034.
22546Q AF 4		CREDIT SUISSE AG (NEW YORK BRANCH).....	08/05/2020.		Maturity @ 100.00.....			3,000,000	3,000,000	3,071,420	3,005,181		(5,181)		(5,181)		3,000,000			0	131,250	08/05/2020.
227170 AE 7		CRNN 2013-1 NTS - RMBS.....	C 10/19/2020.		Paydown.....			333,333	333,333	333,331	333,052		281		281		333,333			0	7,593	04/18/2028.
22944P AA 5		CSMC 2013-TH1 A1 - CMO/RMBS.....	12/01/2020.		Paydown.....			584,960	584,960	525,276	522,021		62,940		62,940		584,960			0	7,528	02/25/2043.
233046 AE 1		DNKN 2017-1 A2I - RMBS.....	11/20/2020.		Paydown.....			15,000	15,000	15,000	15,000				0		15,000			0	363	11/20/2047.
233046 AF 8		DNKN 2017-1 AII - RMBS.....	11/20/2020.		Paydown.....			30,000	30,000	30,000	30,000				0		30,000			0	806	11/20/2047.
233046 AM 3		DNKN 2019-1 A23 - RMBS.....	11/20/2020.		Paydown.....			24,375	24,375	24,735	24,728		(353)		(353)		24,375			0	650	05/20/2049.
23305U AA 5		DBRR 2011-LC2 A4A - CMBS.....	12/01/2020.		Paydown.....			453,477	453,477	477,656	456,596		(3,120)		(3,120)		453,477			0	17,018	07/14/2044.
23341B AC 9		DRB 2016-B A2 - ABS.....	12/25/2020.		Paydown.....			194,130	194,130	194,071	194,088		42		42		194,130			0	2,812	06/25/2040.
23636T AA 8		DANONE SA.....	C 03/27/2020.		JP Morgan.....			3,037,230	3,000,000	2,990,970	2,997,557		237		237		2,997,794		39,436	39,436	26,500	06/15/2022.
24422E RE 1		JOHN DEERE CAPITAL CORP.....	03/26/2020.		Stifel, Nicolaus & Co., Inc.....			2,048,040	2,000,000	1,997,860	1,999,630		56		56		1,999,686		48,354	48,354	55,250	07/12/2021.
247131 AF 2		DELPHI FINANCIAL GROUP INC.....	01/31/2020.		Maturity @ 100.00.....			3,000,000	3,000,000	2,999,850	3,000,000				0		3,000,000			0	118,125	01/31/2020.
24763L FN 5		DELHE 1999-2 A7F - RMBS.....	12/01/2020.		Paydown.....			12,340	12,340	12,339	10,164		2,176		2,176		12,340			0	196	08/15/2030.
25150R AD 7		DBALT 2006-AR6 A4 - RMBS.....	11/25/2020.		Paydown.....			288,146	289,214	266,514	284,175		3,971		3,971		288,146			0	1,797	02/25/2037.
251510 DQ 3		DBALT 2005-2 2A1 - CMO/RMBS.....	12/25/2020.		Various.....			262	262	225	262		0		0		262			0	8	04/25/2035.
251526 BY 4		DEUTSCHE BANK AG (LONDON BRANCH).....	05/18/2020.		BNP Paribas.....			2,981,460	3,000,000	2,989,644	2,872,233		10,096		10,096		2,882,329		99,131	99,131	52,417	05/30/2024.
25243Y AU 3		DIAGEO CAPITAL PLC.....	C 03/27/2020.		SMBC SECURITIES INC.....			1,008,590	1,000,000	997,550	999,128		61		61		999,189		9,401	9,401	11,010	04/29/2023.
25755T AE 0		DPABS 2015-1 A2 - RMBS.....	10/25/2020.		Paydown.....			20,000	20,000	20,000	20,000				0		20,000			0	559	10/25/2045.
25755T AH 3		DPABS 2017-1 A23 - RMBS.....	10/25/2020.		Paydown.....			30,000	30,000	30,000	30,000				0		30,000			0	772	07/25/2047.
25755T AL 4		DPABS 2019-1 A2 - RMBS.....	10/25/2020.		Paydown.....			15,000	15,000	15,000	15,000				0		15,000			0	307	10/25/2049.
25755T AM 2		DPABS 2019-1 A2 - RMBS.....	10/25/2020.		Paydown.....			35,000	35,000	35,018	35,018		(18)		(18)		35,000			0	634	10/25/2049.
26224H AA 5		DRUGC 161 A - ABS.....	C 07/15/2020.		Paydown.....			126,530	126,530	126,529	126,535		(4)		(4)		126,530			0	2,105	04/15/2027.
26441Y AV 9		DUKE REALTY LP.....	03/13/2020.		Call @ 100.00.....			1,055,509	1,000,000	992,710	997,921		159		159		998,080		1,920	1,920	66,204	06/15/2022.
26441Y AW 7		DUKE REALTY PARTNERSHIP LTD.....	06/26/2020.		Tender Offer.....			1,065,000	1,000,000	995,840	998,727		211		211		998,938		1,062	1,062	92,340	10/15/2022.

SCHEDULE D - PART 4

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

E14.7

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
268317	AD	6		01/27/2020.	Maturity @ 100.00.....		2,000,000	2,000,000	1,991,280	1,999,928		72		72		2,000,000			0	46,000	01/27/2020.
268648	AN	2		04/20/2020.	RBC CAPITAL MARKETS.....		506,250	500,000	499,625	499,864		12		12		499,876		6,374	6,374	6,609	06/01/2023.
26884L	AB	5		01/22/2020.	JP Morgan.....		2,057,500	2,000,000	1,981,700	1,995,951		131		131		1,996,082		61,418	61,418	18,688	11/15/2021.
26884L	AF	6		05/08/2020.	IMPERIAL CAPITAL.....		1,715,000	2,000,000	1,998,360	1,998,756		50		50		1,998,806		(283,806)	(283,806)	47,883	10/01/2027.
26885B	AD	2		05/08/2020.	Various.....		2,805,000	3,000,000	2,992,830	2,994,934		456		456		2,995,390		(190,390)	(190,390)	114,792	07/15/2023.
28618W	AB	0		11/19/2020.	Paydown.....		2,200,000	2,200,000	2,180,906	2,194,374		5,626		5,626		2,200,000			0	73,971	04/19/2044.
28851Q	AE	3		10/15/2020.	Paydown.....		80,320	80,320	80,320	80,310		10		10		80,320			0	2,207	10/15/2029.
28852E	AA	7		11/16/2020.	Paydown.....		132,489	132,489	132,489	132,463		26		26		132,489			0	2,963	02/15/2029.
28852L	AA	1		10/20/2020.	Paydown.....		46,502	46,502	46,502	46,501		1		1		46,502			0	1,264	07/22/2030.
28852L	AE	3		10/20/2020.	Paydown.....		74,403	74,403	74,403	74,385		18		18		74,403			0	2,912	07/22/2030.
28932M	AA	3		08/11/2020.	Paydown.....		98,698	98,698	98,698	98,703		(5)		(5)		98,698			0	3,872	02/11/2030.
291641	BD	9		06/01/2020.	Maturity @ 100.00.....		2,000,000	2,000,000	1,995,720	1,999,804		196		196		2,000,000			0	46,500	06/01/2020.
29365P	AQ	5		08/20/2020.	Call @ 100.00.....		2,000,000	2,000,000	1,997,220	1,999,795		174		174		1,999,968		32	32	70,003	10/01/2020.
29379V	AF	0		01/31/2020.	Maturity @ 100.00.....		2,000,000	2,000,000	1,987,100	1,999,872		128		128		2,000,000			0	52,500	01/31/2020.
29379V	AP	8		09/01/2020.	Maturity @ 100.00.....		1,000,000	1,000,000	997,010	999,780		220		220		1,000,000			0	52,000	09/01/2020.
30070R	AA	0		12/16/2020.	Paydown.....		256,208	256,208	256,208			(0)		(0)		256,208			0	2,850	03/16/2035.
30290U	AL	3		04/09/2020.	RW Baird.....		997,500	1,000,000	997,813	997,686		26		26		997,713		(213)	(213)	13,830	08/25/2045.
30308X	AA	1		10/19/2020.	Paydown.....		517,504	517,504	517,470	517,478		26		26		517,504			0	7,378	06/18/2026.
31737V	AA	4		12/01/2020.	Paydown.....		698,719	698,719	693,152			5,567		5,567		698,719			0	2,073	07/25/2030.
32027L	AE	5		12/28/2020.	Paydown.....		133,962	133,962	119,645	125,229		8,733		8,733		133,962			0	808	10/25/2036.
32051G	XQ	3		12/01/2020.	Paydown.....		156,959	145,975	137,941	144,593		12,366		12,366		156,959			0	3,159	11/25/2035.
32051G	XV	2		12/01/2020.	Paydown.....		67,952	67,988	67,017	67,723		229		229		67,952			0	826	11/25/2035.
32052D	AG	6		12/30/2020.	Paydown.....		7,082	8,580	4,416	(4,362)		6,823		6,823		2,461		4,620	4,620	299	02/25/2037.
345397	ZU	0		09/10/2020.	Various.....		993,913	1,000,000	999,480	999,513		112		112		999,626		(5,713)	(5,713)	28,350	11/01/2022.
347466	AE	4		12/15/2020.	Paydown.....		85,181	85,181	80,232	81,709		3,471		3,471		85,181			0	3,421	12/15/2035.
34961J	AE	4		08/17/2020.	Paydown.....		4,000,000	4,000,000	4,000,000	4,000,338		(338)		(338)		4,000,000			0	109,500	11/15/2029.
34961P	AE	0		09/22/2020.	Call @ 100.00.....		3,500,000	3,500,000	3,482,500	3,485,550		1,729		1,729		3,487,279		12,721	12,721	130,953	07/11/2030.
34961W	AQ	8		08/31/2020.	Call @ 100.00.....		1,000,000	1,000,000	1,000,000	1,000,143		39		39		1,000,182		(182)	(182)	39,061	04/15/2031.
35040U	AA	9		12/15/2020.	Paydown.....		326,722	326,722	326,675	326,695		27		27		326,722			0	5,716	07/15/2033.
35041J	AA	3		12/15/2020.	Paydown.....		237,721	237,721	237,684	237,394		327		327		237,721			0	4,616	11/15/2034.
35671D	AZ	8		04/27/2020.	BARCLAYS CAPITAL INC FIXED INC.....		2,205,000	2,250,000	2,248,673	2,249,605		38		38		2,249,643		(44,643)	(44,643)	54,250	03/15/2023.
357081	AE	8		04/17/2020.	RW Baird.....		2,030,844	2,000,000	1,915,000	1,958,957		4,251		4,251		1,963,208		67,635	67,635	26,772	08/26/2047.
35952F	AB	6		12/15/2020.	Paydown.....		147,529	147,529	158,814	152,620		(5,091)		(5,091)		147,529			0	12,224	12/15/2026.
36164Q	MS	4		11/15/2020.	Maturity @ 100.00.....		2,294,000	2,294,000	2,306,181	2,296,212		(2,212)		(2,212)		2,294,000			0	53,725	11/15/2020.
36165V	AC	0		12/21/2020.	Call @ 100.00.....		2,000,000	2,000,000	1,999,600	2,001,450		190		190		2,001,641		(1,641)	(1,641)	109,109	01/21/2031.
36191Y	BA	5		12/11/2020.	Paydown.....		357,856	357,856	361,421	357,486		370		370		357,856			0	9,625	08/12/2044.
3622E8	AB	1		12/01/2020.	Paydown.....		53,580	53,580	7,246	53,098		482		482		53,580			0	604	09/25/2036.
362341	AA	4		12/01/2020.	Paydown.....		57,066	56,877	54,418	56,814		252		252		57,066			0	1,268	01/25/2036.
36242D	FS	7		12/01/2020.	Paydown.....		128,930	128,930	129,612	128,825		105		105		128,930			0	2,372	09/25/2034.
36242D	PG	2		12/01/2020.	Paydown.....		118,697	118,697	116,754	115,654		3,043		3,043		118,697			0	2,209	12/25/2034.
36248E	AB	1		09/14/2020.	Paydown.....		2,000,000	2,000,000	2,089,844	2,009,089		(9,089)		(9,089)		2,000,000			0	66,359	12/10/2043.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
36248F AG 7	GSMS 2011-GC3 A4 - CMBS.....		..	12/11/2020.	Paydown.....	.....	3,658,902	3,658,902	3,730,079	3,663,842	.....	(4,940)	.....	(4,940)	.....	3,658,902	.....	.....	.....0	125,377	03/10/2044.
36298G AA 7	GSPALO 2006-1 CTF - CMBS.....		..	12/09/2020.	Paydown.....	.....	92,358	92,358	94,451	93,512	.....	(1,154)	.....	(1,154)	.....	92,358	.....	.....	.....0	3,269	10/09/2029.
364760 AK 4	GAP INC.....		..	06/08/2020.	Call @ 100.00.....	.....	2,090,705	2,000,000	1,993,000	1,998,985	.....	337	.....	337	.....	1,999,322	.....	678	678	168,055	04/12/2021.
36655Y AB 3	GARR 2018-1 A1T - CDO.....		..	12/21/2020.	Paydown.....	.....	973,481	973,481	971,868	972,842	.....	639	.....	639	.....	973,481	.....	.....	.....0	19,650	03/22/2027.
36656A AG 3	SIX10 181 A3 - CDO.....		C	10/17/2020.	Paydown.....	.....	21,406	21,406	21,406	21,408	.....	(2)	.....	(2)	.....	21,406	.....	.....	.....0	833	07/17/2028.
369550 AR 9	GENERAL DYNAMICS CORP.....		..	03/24/2020.	GOLDMAN.....	.....	2,020,420	2,000,000	1,996,700	1,999,424	.....	85	.....	85	.....	1,999,510	.....	20,910	20,910	54,035	07/15/2021.
36962G 4Y 7	GENERAL ELECTRIC CO.....		..	05/19/2020.	Tender Offer.....	.....	294,175	287,000	285,909	286,866	.....	50	.....	50	.....	286,916	.....	84	84	18,679	01/07/2021.
36962G 6F 6	GENERAL ELECTRIC CO.....		..	12/22/2020.	Tender Offer.....	.....	300,991	287,000	286,584	286,881	.....	42	.....	42	.....	286,923	.....	77	77	25,669	09/07/2022.
375558 AU 7	GILEAD SCIENCES INC.....		..	03/24/2020.	BARCLAYS CAPITAL INC FIXED INC.....	.....	2,036,820	2,000,000	1,995,400	1,998,992	.....	118	.....	118	.....	1,999,110	.....	37,710	37,710	28,111	12/01/2021.
38141G RD 8	GOLDMAN SACHS GROUP INC.....		..	06/16/2020.	GOLDMAN.....	.....	321,405	300,000	299,052	299,677	.....	47	.....	47	.....	299,724	.....	21,681	21,681	9,848	01/22/2023.
38141G WQ 3	GOLDMAN SACHS GROUP INC.....		..	09/16/2020.	Bank of America Merrill Lynch.....	.....	163,281	150,000	150,000	150,000	.....	.....	.....	.....	.....	150,000	.....	13,281	13,281	4,758	09/29/2025.
38522H AA 9	GACM 2020-FL2 A - CDO.....		C	12/16/2020.	Paydown.....	.....	96	96	96	.....	.....	.....	.....	.....	.....	96	.....	.....	.....0	1	03/16/2035.
390556 AL 2	GRTLK 141R AR - CDO.....		..	07/15/2020.	Paydown.....	.....	3,639	3,639	3,639	.....	.....	(1)	.....	(1)	.....	3,639	.....	.....	.....0	92	10/15/2029.
39678W AA 6	GREENWICH CAPITAL STRUCTURED PRODUCTS TR.....		..	12/01/2020.	Paydown.....	.....	23,403	23,403	23,286	26,397	.....	(2,994)	.....	(2,994)	.....	23,403	.....	.....	.....0	596	09/01/2034.
402479 CA 5	GULF POWER CO.....		..	04/15/2020.	Maturity @ 100.00.....	.....	1,000,000	1,000,000	999,840	1,000,010	.....	(10)	.....	(10)	.....	1,000,000	.....	.....	.....0	23,750	04/15/2020.
40423X AB 8	NZES 2018-PLS1 A - CMO/RMBS.....		..	12/22/2020.	Paydown.....	.....	2,982,954	2,982,954	2,982,915	2,982,938	.....	15	.....	15	.....	2,982,954	.....	.....	.....0	82,652	01/27/2048.
40423X AC 6	NZES 2018-PLS1 B - CMO/RMBS.....		..	12/25/2020.	Paydown.....	.....	596,591	596,591	596,590	596,593	.....	(2)	.....	(2)	.....	596,591	.....	.....	.....0	18,575	01/27/2048.
404280 AK 5	HSBC HOLDINGS PLC.....		C	06/09/2020.	Tender Offer.....	.....	1,038,030	1,000,000	997,830	999,709	.....	99	.....	99	.....	999,808	.....	192	192	72,597	04/05/2021.
4042Q1 AE 7	HSBC BANK USA NA.....		..	08/24/2020.	Maturity @ 100.00.....	.....	2,000,000	2,000,000	1,998,900	1,999,961	.....	39	.....	39	.....	2,000,000	.....	.....	.....0	97,500	08/24/2020.
40432B AA 7	HALO 2007-2 1A1 - CMO/RMBS.....		..	04/27/2020.	Paydown.....	.....	36,728	36,728	33,257	34,151	3,554	2,433	3,410	2,577	476	36,728	.....	.....	.....0	476	09/25/2037.
40538C AU 4	HLA 2014-1 B2R - CDO.....		C	10/18/2020.	Paydown.....	.....	860,182	860,182	860,182	860,182	.....	(0)	.....	(0)	.....	860,182	.....	.....	.....0	28,044	04/18/2026.
406216 BD 2	HALLIBURTON CO.....		..	03/03/2020.	Tender Offer.....	.....	2,045,918	1,895,000	1,890,566	1,893,258	.....	80	.....	80	.....	1,893,338	.....	1,662	1,662	182,421	08/01/2023.
421946 AH 7	HEALTHCARE REALTY TRUST INC.....		..	10/19/2020.	Call @ 100.00.....	.....	1,081,544	1,000,000	991,790	997,006	.....	692	.....	692	.....	997,698	.....	2,302	2,302	119,357	04/15/2023.
42225U AB 0	HEALTHCARE TRUST OF AMERICA HOLDINGS LP.....		..	09/28/2020.	Call @ 100.00.....	.....	1,082,378	1,000,000	991,860	997,033	.....	636	.....	636	.....	997,670	.....	2,330	2,330	117,630	04/15/2023.
42770Q AA 0	HERO 2014-2 A - ABS.....		..	09/20/2020.	Paydown.....	.....	77,309	77,309	77,256	77,262	.....	47	.....	47	.....	77,309	.....	.....	.....0	1,542	09/21/2040.
42770R AA 8	HERO FDG TR 2014-1 - ABS.....		..	09/21/2020.	Paydown.....	.....	82,793	82,793	82,792	82,808	.....	(15)	.....	(15)	.....	82,793	.....	.....	.....0	3,061	09/20/2038.
42806D CH 0	HERTZ 192 A - ABS.....		..	12/25/2020.	Paydown.....	.....	771,717	771,717	771,490	771,513	.....	204	.....	204	.....	771,717	.....	.....	.....0	17,517	05/25/2025.
42806D CN 7	HERTZ 193 A - ABS.....		..	06/01/2020.	Various.....	.....	2,917,711	3,000,000	2,999,986	2,999,986	.....	(149)	.....	(149)	.....	2,999,837	.....	(82,126)	(82,126)	35,002	10/27/2025.
42809H AG 2	HESS CORP.....		..	06/03/2020.	JP Morgan.....	.....	3,060,000	3,000,000	2,993,700	2,995,525	.....	226	.....	226	.....	2,995,752	.....	64,248	64,248	87,433	04/01/2027.
431571 AA 6	HILLENBRAND INC.....		..	07/15/2020.	Maturity @ 100.00.....	.....	1,000,000	1,000,000	989,010	999,253	.....	747	.....	747	.....	1,000,000	.....	.....	.....0	55,000	07/15/2020.
440405 AE 8	HORZN 181 A - ABS.....		..	09/15/2020.	Paydown.....	.....	44,944	44,944	44,943	44,944	.....	0	.....	0	.....	44,944	.....	.....	.....0	715	12/15/2038.
44040H AA 0	HORZN 2019 A - ABS.....		..	12/15/2020.	Paydown.....	.....	29,799	29,799	29,799	29,800	.....	(0)	.....	(0)	.....	29,799	.....	.....	.....0	368	07/15/2039.
44106M AR 3	HOSPITALITY PROPERTIES TRUST.....		..	05/15/2020.	INT'L FC STONE.....	.....	891,250	1,000,000	998,870	999,574	.....	44	.....	44	.....	999,618	.....	(108,368)	(108,368)	19,250	06/15/2023.
44106M AS 1	HOSPITALITY PROPERTIES TRUST.....		..	05/15/2020.	IMPERIAL CAPITAL.....	.....	882,500	1,000,000	996,830	998,545	.....	120	.....	120	.....	998,665	.....	(116,165)	(116,165)	31,517	03/15/2024.
44106M AT 9	HOSPITALITY PROPERTIES TRUST.....		..	05/15/2020.	INT'L FC STONE.....	.....	853,750	1,000,000	987,800	993,285	.....	438	.....	438	.....	993,723	.....	(139,973)	(139,973)	30,500	03/15/2025.
44107T AV 8	HOST HOTELS & RESORTS LP.....		..	05/01/2020.	BARCLAYS CAPITAL INC FIXED INC.....	.....	1,922,200	2,000,000	1,996,760	1,998,083	.....	108	.....	108	.....	1,998,191	.....	(75,991)	(75,991)	31,111	06/15/2025.
44107T AW 6	HOST HOTELS & RESORTS LP.....		..	04/30/2020.	WELLS FARGO SECURITIES LLC.....	.....	958,750	1,000,000	1,013,220	1,009,236	.....	(475)	.....	(475)	.....	1,008,761	.....	(50,011)	(50,011)	34,125	02/01/2026.
44107T AY 2	HOST HOTELS & RESORTS LP.....		..	04/30/2020.	WELLS FARGO SECURITIES LLC.....	.....	861,740	1,000,000	992,180	992,316	.....	221	.....	221	.....	992,537	.....	(130,797)	(130,797)	13,031	12/15/2029.
44329H AG 9	HP CMNTYS LLC.....		..	09/15/2020.	Paydown.....	.....	329,928	329,928	319,134	327,327	.....	2,601	.....	2,601	.....	329,928	.....	.....	.....0	12,475	03/15/2023.
448579 AE 2	HYATT HOTELS CORP.....		..	05/28/2020.	WELLS FARGO SECURITIES LLC.....	.....	972,500	1,000,000	994,980	998,090	.....	214	.....	214	.....	998,304	.....	(25,804)	(25,804)	29,625	07/15/2023.
449505 AA 4	IFM (US) COLONIAL PIPELINE 2 LLC.....		..	01/15/2020.	Call @ 100.00.....	.....	2,111,820	2,000,000	1,998,900	1,999,957	.....	1	.....	1	.....	1,999,958	.....	42	42	138,337	05/01/2021.
449786 AY 8	ING BANK NV.....		C	12/10/2020.	Various.....	.....	3,406,337	3,000,000	2,986,290	2,994,312	.....	327	.....	327	.....	2,994,639	.....	5,361	5,361	493,733	09/25/2023.

SCHEDULE D - PART 4

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

E14.9

1			2			3	4			5			6			7			8			9			10			Change in Book/Adjusted Carrying Value					16			17			18			19			20			21																																																																																																																																																																																																																																																																																																																																																																		
							Disposal Date	Name of Purchaser			Number of Shares of Stock			Consideration			Par Value			Actual Cost			Prior Year Book/Adjusted Carrying Value			11	12	13	14	15	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																																																																																																																																																																																																																																																																																																																																																																														
CUSIP Identification			Description			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.																																																																																																																																																																																																																																																																																																																																																																																					
45112A	AA	5	ICONX 2012-1 A2 - ABS.....			10/25/2020.	Paydown.....			23,170			23,170			23,170			23,170			(0)	(0)	(0)	(0)	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170	23,170</

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
47232D AL 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	12/01/2020.	Paydown.....	.....	.....3,416	.....	.....	.....25	.....	.....(25)	.....	.....(25)	.....	.....	.....	.....	.....0	93	09/01/2036.
47232D AQ 5	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	07/28/2020.	Paydown.....	.....	.....193,482	193,482	88,189	158,067	.....	.....35,415	.....	.....35,415	.....	.....193,482	.....	.....	.....0	2,159	01/01/2047.
47232D AR 3	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	11/01/2020.	Paydown.....	.....	.....77,375	77,375	8,094	74,830	.....	.....2,546	.....	.....2,546	.....	.....77,375	.....	.....	.....0	2,127	01/01/2047.
47232D AU 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	12/01/2020.	Paydown.....	.....	.....65,073	65,073	61,697	64,543	.....	.....530	.....	.....530	.....	.....65,073	.....	.....	.....0	1,665	09/01/2036.
47232D AV 4	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	07/01/2020.	Paydown.....	.....	.....7,781	7,781	2,623	(71)	.....	.....71	.....	.....	.....	.....	.....	.....	.....0	164	09/01/2036.
47232D AY 8	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	12/01/2020.	Paydown.....	.....	.....52,365	52,365	52,365	51,583	.....	.....782	.....	.....782	.....	.....52,365	.....	.....	.....0	813	01/01/2036.
47232D BJ 0	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	07/28/2020.	Paydown.....	.....	.....34,530	34,530	.....	.....34,382	.....	.....148	.....	.....148	.....	.....34,530	.....	.....	.....0	211	09/25/2036.
47232D BK 7	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	12/25/2020.	Paydown.....	.....	.....49,144	49,144	.....	.....43,128	.....	.....6,016	.....	.....6,016	.....	.....49,144	.....	.....	.....0	421	09/25/2036.
47232D BM 3	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	12/25/2020.	Paydown.....	.....	.....	.....44,117	.....	.....10	.....	.....(10)	.....	.....(10)	.....	.....	.....	.....	.....0	288	09/25/2036.
47232D BQ 4	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	12/01/2020.	Paydown.....	.....	.....152,854	152,854	149,810	151,950	.....	.....904	.....	.....904	.....	.....152,854	.....	.....	.....0	5,695	07/01/2037.
47232D BR 2	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	12/01/2020.	Paydown.....	.....	.....7,712	7,712	4,773	7,391	.....	.....321	.....	.....321	.....	.....7,712	.....	.....	.....0	501	07/01/2037.
47232D BT 8	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	12/01/2020.	Paydown.....	.....	.....	.....76,434	11,085	397	.....	.....(397)	.....	.....(397)	.....	.....	.....	.....	.....0	2,755	07/01/2037.
47232D CJ 9	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	12/01/2020.	Paydown.....	.....	.....50,788	50,788	22,433	47,045	.....	.....3,743	.....	.....3,743	.....	.....50,788	.....	.....	.....0	1,009	05/01/2036.
47232D CX 8	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	12/01/2020.	Paydown.....	.....	.....65,407	65,407	11,606	61,108	.....	.....4,299	.....	.....4,299	.....	.....65,407	.....	.....	.....0	1,464	04/01/2047.
47232D CY 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	10/01/2020.	Paydown.....	.....	.....	.....37	.....	.....0	.....	.....(0)	.....	.....(0)	.....	.....	.....	.....	.....0	1	04/01/2047.
47232D CZ 3	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	12/01/2020.	Paydown.....	.....	.....52,135	52,135	44,087	51,298	.....	.....836	.....	.....836	.....	.....52,135	.....	.....	.....0	1,853	06/01/2037.
47232D DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	12/01/2020.	Paydown.....	.....	.....	.....17	2	0	.....	.....(0)	.....	.....(0)	.....	.....	.....	.....	.....0	0	06/01/2037.
47232D DF 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	12/01/2020.	Paydown.....	.....	.....76,012	76,215	19,772	72,960	.....	.....3,053	.....	.....3,053	.....	.....76,012	.....	.....	.....0	2,620	08/01/2037.
47232D DG 4	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	08/01/2020.	Paydown.....	.....	.....43,621	43,621	43,621	43,440	.....	.....181	.....	.....181	.....	.....43,621	.....	.....	.....0	1,513	08/01/2037.
47232D DK 5	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	12/01/2020.	Paydown.....	.....	.....30,038	30,038	18,483	29,490	.....	.....548	.....	.....548	.....	.....1,955	.....	.....	.....0	1,955	08/25/2037.
47232D DN 9	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	12/01/2020.	Paydown.....	.....	.....	.....11,941	.....	.....1	.....	.....(1)	.....	.....(1)	.....	.....	.....	.....	.....0	320	08/01/2037.
47232D DR 0	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	12/01/2020.	Paydown.....	.....	.....147,715	147,715	90,406	141,010	.....	.....6,706	.....	.....6,706	.....	.....147,715	.....	.....	.....0	2,293	09/01/2035.
47232D DS 8	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	12/01/2020.	Paydown.....	.....	.....	.....4,360	1,299	(74)	.....	.....74	.....	.....74	.....	.....	.....	.....	.....0	78	09/01/2035.
47232D DZ 2	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	12/01/2020.	Paydown.....	.....	.....64,913	64,913	15,144	60,506	.....	.....4,407	.....	.....4,407	.....	.....64,913	.....	.....	.....0	1,620	04/01/2037.
47232D EA 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	11/01/2020.	Paydown.....	.....	.....	.....38	8	0	.....	.....(0)	.....	.....(0)	.....	.....	.....	.....	.....0	1	04/01/2037.
47232D FJ 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		..	12/01/2020.	Paydown.....	.....	.....68,302	68,302	47,799	67,849	.....	.....453	.....	.....453	.....	.....68,302	.....	.....	.....0	546	12/01/2036.
47232Q AA 1	JMAC 2009-R2 1A - CMO/RMBS.....		..	12/01/2020.	Paydown.....	.....	.....182,394	182,394	177,264	167,980	.....	.....14,413	.....	.....14,413	.....	.....182,394	.....	.....	.....0	3,801	11/26/2037.
47232V AA 0	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	02/26/2020.	Paydown.....	.....	.....1,497	1,497	1,497	1,487	.....	.....10	.....	.....10	.....	.....1,497	.....	.....	.....0	8	02/01/2037.
47232V AB 8	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	12/01/2020.	Paydown.....	.....	.....37,020	37,020	37,020	36,600	.....	.....420	.....	.....420	.....	.....37,020	.....	.....	.....0	1,274	02/01/2037.
47232V AD 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	12/01/2020.	Paydown.....	.....	.....	.....4,060	.....	.....(2)	.....	.....2	.....	.....2	.....	.....	.....	.....	.....0	118	02/01/2037.
47232V AF 9	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	02/26/2020.	Paydown.....	.....	.....5,027	5,027	5,027	5,005	.....	.....22	.....	.....22	.....	.....5,027	.....	.....	.....0	25	02/01/2037.
47232V AG 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	12/01/2020.	Paydown.....	.....	.....129,797	129,797	129,797	128,328	.....	.....1,469	.....	.....1,469	.....	.....129,797	.....	.....	.....0	4,274	02/01/2037.
47232V AJ 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	12/01/2020.	Paydown.....	.....	.....	.....14,212	.....	.....53	.....	.....(53)	.....	.....(53)	.....	.....	.....	.....	.....0	394	02/01/2037.
47232V BY 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	12/01/2020.	Paydown.....	.....	.....9,194	8,150	.....	.....7,968	.....	.....1,226	.....	.....1,226	.....	.....9,194	.....	.....	.....0	134	11/01/2037.
47232V CB 6	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	12/01/2020.	Paydown.....	.....	.....28,761	28,761	28,761	28,710	.....	.....51	.....	.....51	.....	.....28,761	.....	.....	.....0	1,041	07/01/2036.
47232V CD 2	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	12/01/2020.	Paydown.....	.....	.....	.....5,226	83	10	.....	.....(10)	.....	.....(10)	.....	.....	.....	.....	.....0	182	07/01/2036.
47232V CG 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	02/26/2020.	Paydown.....	.....	.....6,179	6,179	6,179	5,921	.....	.....258	.....	.....258	.....	.....6,179	.....	.....	.....0	283	04/01/2037.
47232V CH 3	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	12/01/2020.	Paydown.....	.....	.....43,653	43,653	36,777	42,822	.....	.....831	.....	.....831	.....	.....43,653	.....	.....	.....0	570	04/01/2037.
47232V CM 2	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	12/01/2020.	Paydown.....	.....	.....150,870	150,870	150,870	143,233	.....	.....7,637	.....	.....7,637	.....	.....150,870	.....	.....	.....0	5,027	11/01/2035.
47232V CP 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	12/01/2020.	Paydown.....	.....	.....	.....16,197	.....	.....96	.....	.....(96)	.....	.....(96)	.....	.....	.....	.....	.....0	511	11/01/2035.
47232V CR 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	11/01/2020.	Paydown.....	.....	.....38,758	38,758	38,758	38,679	.....	.....78	.....	.....78	.....	.....38,758	.....	.....	.....0	1,196	05/01/2036.
47232V CU 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		..	12/01/2020.	Paydown.....	.....	.....	.....5,188	.....	.....15	.....	.....(15)	.....	.....(15)	.....	.....	.....	.....	.....0	98	05/01/2036.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Dividends Received During Year	Stated Contractual Maturity Date
47232V DC 3		JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	12/01/2020.	Paydown.....		97,682	97,682	97,682	97,635		47		47		97,682			0	2,604	09/01/2035.
47232V DE 9		JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	12/01/2020.	Paydown.....			6,835		24		(24)		(24)				0	164	09/01/2035.	
47232V DJ 8		JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	12/01/2020.	Paydown.....		29,340	29,340	6,971	29,032		308		308		29,340		0	1,386	04/01/2036.	
47232V DM 1		JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	09/01/2020.	Paydown.....			0	0	0		(0)		(0)				0	0	04/01/2036.	
47232V DP 4		JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	12/01/2020.	Paydown.....		23,349	23,349	19,977	22,983		366		366		23,349		0	882	02/01/2036.	
47232V DQ 2		JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	09/01/2020.	Paydown.....			23,722		41		(41)		(41)				0	740	02/01/2036.	
47232V DR 0		JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	12/01/2020.	Paydown.....		35,727	35,727	35,727	35,542		185		185		35,727		0	1,143	04/01/2036.	
47232V DU 3		JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	12/01/2020.	Paydown.....			1,793						0				0	87	04/01/2036.	
47232V DX 7		JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	12/01/2020.	Paydown.....		13,189	13,189	9,507	13,166		23		23		13,189		0	489	07/01/2036.	
47232V DY 5		JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	12/01/2020.	Paydown.....			1,529		15		(15)		(15)				0	39	07/01/2036.	
47232V DZ 2		JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	04/01/2020.	Paydown.....		14,395	14,395	14,395	14,362		33		33		14,395		0	146	03/01/2036.	
47232V EA 6		JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	12/01/2020.	Paydown.....		45,087	45,087	32,293	44,756		331		331		45,087		0	1,878	03/01/2036.	
47232V EB 4		JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	12/30/2020.	Paydown.....			4,619		(6,495)		(102)		(102)		(6,597)		6,597	6,597	133	03/01/2036.
47232V ED 0		JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	12/29/2020.	Paydown.....		21,689	21,689	21,374	21,594		94		94		21,689		0	634	03/01/2037.	
47232V EE 8		JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	12/01/2020.	Paydown.....		3,367	3,367	3,367	3,371		(4)		(4)		3,367		0	202	03/01/2037.	
47232V EH 1		JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	12/01/2020.	Paydown.....			5,597		(0)		0		0				0	178	03/01/2037.	
47232V EK 4		JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	08/26/2020.	Paydown.....		32,308	32,308	30,847	32,171		137		137		32,308		0	724	04/01/2037.	
47232V EL 2		JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	12/01/2020.	Paydown.....		26,825	26,825	22,013	26,295		530		530		26,825		0	1,348	04/01/2037.	
47232V EN 8		JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	12/01/2020.	Paydown.....			15,233						0				0	459	04/01/2037.	
47232V EU 2		JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	12/01/2020.	Paydown.....		66,366	66,366	66,366	66,269		96		96		66,366		0	2,026	01/01/2036.	
47232V EV 0		JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	12/01/2020.	Paydown.....			13,548		(141)		141		141				0	370	01/01/2036.	
47232V EZ 1		JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	12/01/2020.	Paydown.....		29,485	29,485	29,485	29,472		13		13		29,485		0	1,037	02/01/2036.	
47232V FA 5		JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	12/01/2020.	Paydown.....			9,107	3,453	(116)		116		116				0	247	02/01/2036.	
47232V FV 9		JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	12/01/2020.	Paydown.....		129,686	129,686	6,528	121,382		8,304		8,304		129,686		0	1,580	01/01/2047.	
47232V GJ 5		JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	10/27/2020.	Paydown.....		52,706	52,706	52,706	49,949		2,757		2,757		52,706		0	2,279	03/01/2036.	
47232V GK 2		JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	10/01/2020.	Paydown.....		163	163	67	155		8		8		163		0	10	03/01/2036.	
47232V GM 8		JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	12/01/2020.	Paydown.....			22,860	2,715	154		(154)		(154)				0	773	03/01/2036.	
47232V GR 7		JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	12/30/2020.	Paydown.....			1,035		(7,366)		(14)		(14)		(7,380)		7,380	7,380	19	01/01/2047.
47233D AB 7		JEFFERIES RESECURITIZATION TRUST 2009-R1.....	..	12/01/2020.	Paydown.....		305,519	305,519	61,868	301,271		4,248		4,248		305,519		0	5,845	09/01/2036.	
47760Q AA 1		JIMMY 2017-1 2I - RMBS.....	..	12/16/2020.	Paydown.....		977,500	977,500	977,500	977,500				0		977,500		0	36,648	07/30/2047.	
47760Q AB 9		JIMMY 2017-1 2II - RMBS.....	..	10/30/2020.	Paydown.....		8,000	8,000	8,000	8,000				0		8,000		0	242	07/30/2047.	
478375 AD 0		JOHNSON CONTROLS INTERNATIONAL PLC.....	C	03/30/2020.	Maturity @ 100.00.....		3,000,000	3,000,000	2,978,530	2,999,173		827		827		3,000,000		0	75,000	03/30/2020.	
48203R AG 9		JUNIPER NETWORKS INC.....	C	12/10/2020.	Tender Offer.....		2,256,780	2,000,000	1,967,740	1,981,795		3,771		3,771		1,985,566		14,434	14,434	368,030	03/15/2024.
48244X AA 0		KDAC 2017-1 A - ABS.....	C	09/15/2020.	Paydown.....		62,149	62,149	62,147	62,148		1		1		62,149		0	848	12/15/2042.	
49255P AA 1		KSTRL 2018-1 A - ABS.....	C	12/15/2020.	Paydown.....		106,286	106,286	103,287	103,607		2,678		2,678		106,286		0	2,374	12/15/2038.	
494368 BE 2		KIMBERLY-CLARK CORP.....	..	08/01/2020.	Maturity @ 100.00.....		1,000,000	1,000,000	997,000	999,802		198		198		1,000,000		0	36,250	08/01/2020.	
494550 BE 5		KINDER MORGAN ENERGY PARTNERS LP.....	..	09/15/2020.	Maturity @ 100.00.....		1,000,000	1,000,000	999,610	999,995		5		5		1,000,000		0	53,000	09/15/2020.	
500255 AU 8		KOHL'S CORP.....	..	09/01/2020.	GOLDMAN.....		742,500	750,000	749,820	749,903		11		11		749,913		(7,413)	(7,413)	35,889	07/17/2025.
50077L AK 2		KRAFT HEINZ FOODS CO.....	..	04/20/2020.	BARCLAY'S CAPITAL INC FIXED INC.....		2,080,520	2,000,000	1,997,340	1,998,446		78		78		1,998,524		81,996	81,996	60,786	07/15/2025.
50077L AT 3		KRAFT HEINZ FOODS CO.....	..	04/28/2020.	Bank of America Merrill Lynch.....		5,250,000	5,000,000	4,970,550	4,974,571		748		748		4,975,319		274,681	274,681	173,438	01/30/2029.
502431 AH 2		L3HARRIS TECHNOLOGIES INC.....	..	12/14/2020.	Call @ 100.00.....		1,000,000	1,000,000	1,032,677	1,021,002		(21,002)		(21,002)		1,000,000		0	65,863	02/15/2021.	

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
					Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	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
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
50543L AA 0	LAFL 2016 A1 - ABS.....			C	12/15/2020.	Paydown.....		109,614	109,614	107,487	108,203		1,411		1,411		109,614			.0	2,238	01/15/2042.
525221 GM 3	LXS 2005-9N 1A1 - RMBS.....			..	12/28/2020.	Paydown.....		275,102	275,102	234,610	236,098		39,004		39,004		275,102			.0	2,035	02/25/2036.
525241 AL 9	LXS 2007-1 WF1 - RMBS.....			..	12/01/2020.	Paydown.....		66,485	66,346	25,752	65,461		1,024		1,024		66,485			.0	1,538	01/25/2037.
53117C AN 2	LIBERTY PROPERTY LP.....			..	03/05/2020.	Call @ 100.00.....		1,050,343	1,000,000	998,050	999,459		37		37		999,496		504	504	59,510	06/15/2022.
53946M AA 5	LNCR 2018-CRE1 A - CDO.....			C	12/15/2020.	Paydown.....		679,015	679,015	603,475			75,540		75,540		679,015			.0	6,475	05/15/2028.
543190 AA 0	LTRAN III A1 - RMBS.....			..	12/15/2020.	Paydown.....		166,146	166,146	160,980	162,612		3,535		3,535		166,146			.0	2,054	01/17/2045.
543190 AB 8	LTRAN 3 A2 - ABS.....			..	02/18/2020.	Paydown.....		83,300	83,300	81,778	82,175		1,125		1,125		83,300			.0	564	01/17/2045.
55281T AA 8	MCA II A - CDO.....			..	11/16/2020.	Paydown.....		277,389	277,389	277,389	277,433		(45)		(45)		277,389			.0	4,912	08/15/2028.
55281T AB 6	MCA II B - CDO.....			..	11/16/2020.	Paydown.....		138,710	138,710	138,710	138,730		(20)		(20)		138,710			.0	3,271	08/15/2028.
55608J AC 2	MACQUARIE GROUP LTD.....			C	01/14/2020.	Maturity @ 100.00.....		3,000,000	3,000,000	2,997,330	2,999,991		9		9		3,000,000			.0	90,000	01/14/2020.
56501R AB 2	MANULIFE FINANCIAL CORP.....			C	09/17/2020.	Maturity @ 100.00.....		2,000,000	2,000,000	1,996,880	1,999,788		212		212		2,000,000			.0	98,000	09/17/2020.
571903 BB 8	MARRIOTT INTERNATIONAL INC.....			..	06/03/2020.	Various.....		795,875	800,000	797,440	797,730		87		87		797,817		(1,942)	(1,942)	11,780	12/01/2028.
57430U 30 1	MDIBS 061 A - ABS.....			..	01/01/2020.	Paydown.....									0					.0	180	12/10/2065.
57643M LZ 5	MASTR 2006-1 1A3 - CMO/RMBS.....			..	12/01/2020.	Paydown.....		30,512	30,643	17,814	30,671		(159)		(159)		30,512			.0	898	05/25/2036.
57645T AA 5	MARM 2007-HF2 A1 - RMBS.....			..	12/28/2020.	Paydown.....		220,032	220,032	198,991	209,101		10,931		10,931		220,032			.0	1,584	09/25/2037.
58013M EJ 9	MCDONALD'S CORP.....			..	07/15/2020.	Maturity @ 100.00.....		1,000,000	1,000,000	996,020	999,751		249		249		1,000,000			.0	35,000	07/15/2020.
585055 BS 4	MEDTRONIC INC.....			..	10/29/2020.	Call @ 100.00.....		148,819	132,000	130,735	131,303		102		102		131,405		595	595	9,777	03/15/2025.
58933Y AR 6	MERCK & CO INC.....			..	04/03/2020.	BARCLAYS CAPITAL INC FIXED INC.....		2,107,700	2,000,000	1,996,700	1,998,229		86		86		1,998,315		109,385	109,385	36,208	02/10/2025.
589929 PK 8	GNABS 1998-GN1 M1 - RMBS.....			..	12/01/2020.	Paydown.....		15,993	15,993	15,991	15,954		39		39		15,993			.0	566	02/25/2027.
59020U W4 3	MLMI 2005-A9 4A1 - CMO/RMBS.....			..	12/01/2020.	Paydown.....		133,344	128,607	113,606	133,167		176		176		133,344			.0	2,520	12/25/2035.
59217G AX 7	METROPOLITAN LIFE GLOBAL FUNDING I.....			..	03/27/2020.	BNP Paribas.....		2,791,669	2,755,000	2,577,732	2,691,748		4,863		4,863		2,696,611		95,058	95,058	59,692	01/10/2023.
594918 AW 4	MICROSOFT CORP.....			..	03/23/2020.	CREDIT SUISSE SECURITIES (USA).....		2,107,520	2,000,000	1,990,160	1,995,715		233		233		1,995,948		111,572	111,572	20,139	12/15/2023.
59748T AA 7	MIDLAND COGENERATION VENTURE LP.....			..	09/15/2020.	Paydown.....		80,000	80,000	80,000	80,008		(8)		(8)		80,000			.0	3,600	03/15/2025.
59748T AB 5	MIDLAND COGENERATION VENTURE LP.....			..	09/15/2020.	Paydown.....		99,317	99,317	99,317	99,317				0		99,317			.0	4,294	03/15/2025.
59801W AC 0	MIDO 7 A2 - CDO.....			C	02/20/2020.	Paydown.....		2,000,000	2,000,000	2,000,000	2,000,379		(379)		(379)		2,000,000			.0	24,911	07/16/2029.
59980Y AJ 4	MCMLT 184 M3 - CMO/RMBS.....			..	02/11/2020.	JP Morgan.....		1,035,041	998,833	1,011,318	1,010,772		(290)		(290)		1,010,481		24,559	24,559	6,992	04/26/2066.
60688Q AD 7	MIZUHO CORPORATE BANK LTD.....			C	03/31/2020.	BARCLAYS CAPITAL INC FIXED INC.....		2,044,140	2,000,000	1,994,160	1,998,232		153		153		1,998,385		45,755	45,755	27,042	10/17/2022.
61690Q AD 1	MSBAM 2015-C23 A3 - CMBS.....			..	09/01/2020.	Paydown.....		54,527	54,527	56,716	55,821		(1,294)		(1,294)		54,527			.0	1,411	07/15/2050.
61751D AE 4	MSM 2006-17XS A3A - RMBS.....			..	12/01/2020.	Paydown.....		63,412	63,412	42,962	62,996		416		416		63,412			.0	669	10/25/2046.
61751M AU 8	MSM 2007-10XS A18 - RMBS.....			..	12/01/2020.	Paydown.....		193,491	193,491	176,258	169,598		23,893		23,893		193,491			.0	2,740	02/25/2037.
61758M AA 5	MSRR 2009-R2 A1 - CMO/RMBS.....			..	12/01/2020.	Paydown.....		431,436	431,436	448,058	417,483		13,953		13,953		431,436			.0	11,820	04/26/2036.
61758V AQ 0	MSRR 2010-R2 3B2 - CMO/RMBS.....			..	12/01/2020.	Paydown.....		127,806	134,430	51,215	124,008		3,797		3,797		127,806			.0	5,219	10/26/2037.
61915R AB 2	MHL 2005-2 1A2 - RMBS.....			..	12/25/2020.	Paydown.....		38,086	38,086	20,947	25,177		12,908		12,908		38,086			.0	336	05/25/2035.
61980A AC 7	MOTIVA ENTERPRISES LLC.....			..	01/15/2020.	Maturity @ 100.00.....		298,000	298,000	297,416	297,998		2		2		298,000			.0	8,568	01/15/2020.
620076 BC 2	MOTOROLA SOLUTIONS INC.....			..	08/25/2020.	Tender Offer.....		1,087,477	1,000,000	988,270	995,854		807		807		996,661		3,339	3,339	104,977	03/01/2023.
620076 BF 5	MOTOROLA SOLUTIONS INC.....			..	08/25/2020.	Tender Offer.....		104,180	92,000	90,210	91,078		117		117		91,195		805	805	2,961	09/01/2024.
62856R AB 1	MYRIAD INTERNATIONAL HLDG BV.....			C	02/21/2020.	Call @ 100.00.....		1,269,943	1,250,000	1,250,000	1,250,000				0		1,250,000			.0	64,318	07/18/2020.
62942K AA 4	NRPMT 2013-1 A1 - CMO/RMBS.....			..	12/01/2020.	Paydown.....		566,404	566,404	540,916	544,740		21,664		21,664		566,404			.0	10,630	07/25/2043.
62942Q CF 8	NRART 19T4 AT4 - RMBS.....			..	10/09/2020.	Call @ 100.00.....		2,000,000	2,000,000	1,999,997	1,999,999		8		8		2,000,007		(7)	(7)	38,033	10/16/2051.
62955M AA 4	NRZ FHT EXCESS LLC - ABS.....			..	12/25/2020.	Paydown.....		62,039	62,039	62,037			1		1					.0	240	11/25/2025.
629568 AX 4	NABORS INDUSTRIES INC.....			..	12/01/2020.	Various.....		1,016,084	1,000,000	958,810	999,346		29	38,032	(38,003)		961,343		34,582	34,582	40,605	09/15/2021.
629568 BB 1	NABORS INDUSTRIES INC.....			..	12/01/2020.	GOLDMAN.....		1,516,486	2,000,000	1,196,350	1,996,992		113	798,588	(798,475)		1,198,517		317,969	317,969	79,702	09/15/2023.

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification			Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
631707	AJ	5	NCC 171 A1B - CDO.....	C	03/03/2020.	Call @ 100.00.....		1,000,000	1,000,000	1,000,000	1,000,087		10		10		1,000,097		(97)	(97)	12,566	10/15/2029.
63254A	AE	8	NATIONAL AUSTRALIA BANK LTD (NEW YORK B.....	..	04/03/2020.	DEUTSCHE BANK SECURITIES, INC.....		3,059,550	3,000,000	2,994,360	2,998,119		158		158		2,998,276		61,274	61,274	64,250	01/20/2023.
6325C0	BY	6	NATIONAL AUSTRALIA BANK LTD.....	C	03/26/2020.	CITIGROUP.....		1,010,520	1,000,000	964,080	995,768		1,045		1,045		996,812		13,708	13,708	13,003	12/10/2020.
63862X	AA	0	NHLT 2020-1 A - RMBS.....	..	12/25/2020.	Paydown.....		124,993	124,993	124,993			0		0		124,993				238	09/25/2030.
63946B	AE	0	NBCUNIVERSAL MEDIA LLC.....	..	03/06/2020.	Call @ 100.00.....		2,069,060	2,000,000	1,999,500	1,999,994		1		1		1,999,995		5		106,734	04/01/2021.
64129J	BA	7	NEUB 14R B2R - CDO.....	C	02/14/2020.	Call @ 100.00.....		1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000				16,430	01/28/2030.
643528	AB	8	NCAMT 2006-ALT1 AF2 - RMBS.....	..	12/01/2020.	Paydown.....		7,013	7,013	3,420	6,987		26		26		7,013				74	07/25/2036.
643529	AC	4	NCAMT 2006-ALT2 AF3 - RMBS.....	..	12/01/2020.	Paydown.....		27,899	27,899	18,553	27,846		53		53		27,899				294	10/25/2036.
643529	AD	2	NCAMT 2006-ALT2 AF4 - RMBS.....	..	12/01/2020.	Paydown.....		13,949	13,949	9,276	13,925		24		24		13,949				147	10/25/2036.
64829T	AA	9	NZES 18FNT1 A - CMO/RMBS.....	..	12/25/2020.	Paydown.....		68,555	68,555	68,541	68,545		10		10		68,555				1,323	05/25/2023.
64829T	AB	7	NZES 18FNT1 B - CMO/RMBS.....	..	12/25/2020.	Paydown.....		137,110	137,110	137,099	137,102		7		7		137,110				2,865	05/25/2023.
650119	AA	8	NEW YORK UNIVERSITY.....	..	07/01/2020.	Call @ 100.00.....		179,000	179,000	194,215	189,517		(316)		(316)		189,202		(10,202)	(10,202)	9,372	07/01/2032.
651229	AM	8	NEWELL RUBBERMAID INC.....	..	04/20/2020.	CITIGROUP.....		2,030,000	2,000,000	1,993,640	1,998,222		213		213		1,998,434		31,566	31,566	28,222	06/15/2022.
65130P	AW	0	NEWFL 2016-1 A2R - CDO.....	C	10/20/2020.	Paydown.....		168,233	168,233	168,233	168,209		24		24		168,233				5,880	04/20/2028.
65535H	AB	5	NOMURA HOLDINGS INC.....	C	03/04/2020.	Maturity @ 100.00.....		2,000,000	2,000,000	2,016,350	2,000,412		(412)		(412)		2,000,000				67,000	03/04/2020.
65538P	AA	6	NAA 2007-1 1AA - RMBS.....	..	12/01/2020.	Paydown.....		28,039	29,497		27,081		958		958		28,039				698	03/25/2047.
65539C	AK	2	NMRR 2011-4R 110 - CMO/RMBS.....	..	12/01/2020.	Paydown.....		111,134	109,796	94,601	111,903		912	1,681	(770)		111,134				2,173	12/29/2036.
65557C	AD	5	NORDEA BANK AB.....	C	03/26/2020.	BNP Paribas.....		1,012,500	1,000,000	1,016,600	1,002,148		(500)		(500)		1,001,648		10,852	10,852	34,667	01/14/2021.
65557C	AJ	2	NORDEA BANK AB.....	C	01/27/2020.	Maturity @ 100.00.....		4,000,000	4,000,000	4,316,200	4,002,832		(2,832)		(2,832)		4,000,000				97,520	01/27/2020.
655664	AP	5	NORDSTROM INC.....	..	08/27/2020.	SEAPORT.....		995,000	1,000,000	998,280	999,674		119		119		999,792		(4,792)	(4,792)	35,111	10/15/2021.
667294	AW	2	NORTHWEST AIRLINES 2002-1 PASS THROUGH T.....	..	10/01/2020.	Paydown.....		27,885	27,885	28,583	28,089		(204)		(204)		27,885				1,078	10/01/2023.
67077M	AB	4	NUTRIEN LTD.....	C	03/30/2020.	Maturity @ 100.00.....		3,000,000	3,000,000	2,973,270	2,998,880		1,120		1,120		3,000,000				73,125	03/30/2020.
67108B	BG	9	OZLMF 2RR A2F - CDO.....	C	12/03/2020.	Call @ 100.00.....		1,400,000	1,400,000	1,400,000	1,401,323		20		20		1,401,342		(1,342)	(1,342)	71,083	07/30/2031.
67181D	AA	9	OAKIG 201 A1 - CMBS.....	..	12/20/2020.	Paydown.....		1,453	1,453	1,453			0		0		1,453				3	10/11/2025.
67181D	AB	7	OAKIG 201 A2 - CMBS.....	..	12/20/2020.	Paydown.....		1,453	1,453	1,453			1		1		1,453				3	11/20/2027.
67448Q	AC	5	OBX 19EXP1 1A3 - CMO/RMBS.....	..	12/25/2020.	Paydown.....		352,024	352,025	350,264			1,760		1,760		352,024				5,932	01/25/2059.
674599	CC	7	OCCIDENTAL PETROLEUM CORP.....	..	08/13/2020.	GOLDMAN.....		993,750	1,000,000	980,930	995,609		1,266		1,266		996,874		(3,124)	(3,124)	31,424	02/15/2022.
67575N	BL	6	OMART 19T1 AT1 - ABS.....	..	08/17/2020.	Call @ 100.00.....		2,000,000	2,000,000	2,000,000	2,000,003		(3)		(3)		2,000,000				33,517	08/15/2050.
67575N	BR	3	OMART 19T2 AT2 - ABS.....	..	08/17/2020.	Call @ 100.00.....		1,000,000	1,000,000	999,998	1,000,001		4		4		1,000,005		(5)	(5)	16,125	08/15/2051.
679574	AG	8	OLD DOMINION ELECTRIC COOPERATIVE.....	..	12/01/2020.	Paydown.....		83,333	83,333	92,021	88,343		(5,010)		(5,010)		83,333				5,405	12/01/2028.
68268L	AA	5	OMFIT 2015-3 A - ABS.....	..	12/18/2020.	Paydown.....		644,033	644,033	635,725	641,835		2,198		2,198		644,033				20,832	11/18/2028.
68268N	AL	7	ONEOK PARTNERS LP.....	..	05/05/2020.	INT'L FC STONE.....		497,500	500,000	499,800	499,946		5		5		499,950		(2,450)	(2,450)	16,111	09/15/2023.
68383N	BN	2	OPMAC 2005-3 A2 - RMBS.....	..	03/25/2020.	Paydown.....		26,131	26,131	20,088	25,190		940		940		26,131				98	07/25/2035.
68504R	AA	6	ONGLT 2014-A A - RMBS.....	..	09/09/2020.	Paydown.....		136,747	136,747	136,723	136,735		13		13		136,747				1,981	07/09/2029.
693456	AA	3	PMTLT 2013-J1 A1 - CMO/RMBS.....	..	12/01/2020.	Paydown.....		983,505	983,505	958,302	958,809		24,696		24,696		983,505				22,297	09/25/2043.
69346T	AA	2	PPF 2019-5 A - CDO.....	..	12/16/2020.	Paydown.....		377,170	377,170	377,170	377,170				0		377,170				5,314	04/14/2036.
69362B	AW	2	PSEG POWER LLC.....	..	04/15/2020.	Maturity @ 100.00.....		2,000,000	2,000,000	1,991,440	1,999,729		271		271		2,000,000				51,250	04/15/2020.
693684	AA	0	PSMC 201 A1 - CMO/RMBS.....	..	12/01/2020.	Paydown.....		782,507	782,507	799,991			(9,687)		(9,687)		782,507				16,835	01/25/2050.
69374X	AA	8	PSMC 2019-2 A1 - CMO/RMBS.....	..	12/01/2020.	Paydown.....		1,008,177	1,008,177	1,028,341	1,020,331		(12,154)		(12,154)		1,008,177				21,489	10/25/2049.
69375B	AA	5	PSMC 2019-3 A1 - CMO/RMBS.....	..	12/01/2020.	Paydown.....		1,232,895	1,232,895	1,250,811	1,243,237		(10,342)		(10,342)		1,232,895				27,998	11/26/2049.
70213H	AB	4	PARTNERS HEALTHCARE SYSTEM INC.....	..	01/29/2020.	Call @ 100.00.....		1,023,784	1,000,000	1,000,000	1,000,000				0		1,000,000				43,677	07/01/2021.
714264	AD	0	PERNOD RICARD SA.....	C	11/06/2020.	Call @ 100.00.....		1,046,980	1,000,000	997,460	999,396		245		245		999,641		359	359	105,201	01/15/2022.

SCHEDULE D - PART 4

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

1		2		3	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21				
																					11		12		13		14		15									
CUSIP Identification		Description		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	
72353P	AA 4	PIONEER AIRCRAFT FINANCE LTD - ABS.....		C 12/15/2020.	Paydown.....				39,636		39,636		39,636		39,634				2				2				39,636						0		691		06/15/2044.	
72650R	BF 8	PLAINS ALL AMERICAN PIPELINE LP.....		.. 06/03/2020.	BARCLAYS CAPITAL INC FIXED INC.....				994,820		1,000,000		998,420		999,237				62				62				999,299				(4,479)		(4,479)		21,400		11/01/2024.	
72925P	AC 9	PLUM CREEK TIMBERLANDS LP.....		.. 05/18/2020.	Various.....				1,033,790		1,000,000		999,330		999,933				21				21				999,954				46		46		65,515		03/15/2021.	
74348T	AQ 5	PROSPECT CAPITAL CORP.....		.. 04/15/2020.	Maturity @ 100.00.....				120,000		120,000		87,000		117,156				2,844				2,844				120,000						0		2,850		04/15/2020.	
74368C	AJ 3	PROTECTIVE LIFE GLOBAL FUNDING.....		.. 09/25/2020.	Maturity @ 100.00.....				2,000,000		2,000,000		2,000,000		2,000,012				(12)				(12)				2,000,000						0		43,220		09/25/2020.	
747525	AF 0	QUALCOMM INC.....		.. 08/07/2020.	MITSUBISHI UFJ SECURITIES.....				2,957,890		2,600,000		2,590,640		2,594,620				561				561				2,595,181				362,709		362,709		65,033		05/20/2025.	
74927T	AC 5	RBSSP 2010-9 3A2 - CMO/RMBS.....		.. 12/26/2020.	Paydown.....				277,774		277,774		260,760		263,586				14,188				14,188				277,774						0		8,683		10/26/2034.	
74928D	AV 7	RBSSP 2009-1A 7A2 - CMO/RMBS.....		.. 12/01/2020.	Paydown.....				188,131		189,993		85,962		175,802				12,329				12,329				188,131						0		3,434		06/01/2037.	
74928F	AY 6	RBSSP 2009-3 6A3 - CMO/RMBS.....		.. 12/01/2020.	Paydown.....				110,802		131,814		80,577		107,791				3,011				3,011				110,802						0		3,482		03/25/2036.	
74928U	AM 9	RBSSP 2009-12 5A2 - CMO/RMBS.....		.. 12/01/2020.	Paydown.....				187,524		182,255		129,072		183,226				4,298				4,298				187,524						0		3,754		08/26/2036.	
749357	AA 7	RCKT 191 A1 - CMO/RMBS.....		.. 12/01/2020.	Paydown.....				896,121		896,121		909,983		905,296				(9,175)				(9,175)				896,121						0		15,921		09/27/2049.	
749389	AA 0	RCKT 201 A1 - CMO/RMBS.....		.. 12/25/2020.	Paydown.....				492,838		492,838		470,661						8,434				8,434				492,838						0		6,737		02/25/2050.	
74951P	DQ 8	RESIF 2005-A B3 - CMO/RMBS.....		.. 08/10/2020.	Paydown.....				48,808		491,422		200,077		91,622				9,584		52,398		(42,814)				48,808						0		2,965		03/10/2037.	
74968R	AA 3	RPIT 191 A - CMO/RMBS.....		.. 12/25/2020.	Paydown.....				705,263		705,263		699,804		700,009				5,254				5,254				705,263						0		14,352		10/25/2063.	
74969B	AA 7	RMF BUYOUT ISSUANCE TRUST 2020-2 - ABS.....		.. 12/01/2020.	Paydown.....				689,761		689,761		689,563						198				198				689,761						0		3,045		06/25/2030.	
74969M	AA 3	RMF PROPRIETARY ISSUANCE TRUST, SERIES 2.....		.. 12/25/2020.	Paydown.....				139,635		139,635		139,635										0				139,635						0		2,374		04/26/2060.	
75524R	AA 7	CITIZENS FINANCIAL GROUP INC.....		.. 09/30/2020.	EXCHANGE.....				2,139,280		2,000,000		1,992,380		1,997,671				141,609				141,609				2,139,280						0		83,461		09/28/2022.	
75575J	AA 3	RCMT 2020-FL4 A - CMBS.....		.. 12/28/2020.	Paydown.....				42		42		42						0				0				42						0		0		02/26/2035.	
758202	AK 1	RELX CAPITAL INC.....		.. 01/30/2020.	Call @ 100.00.....				1,463,359		1,409,000		1,409,380		1,409,151				(4)				(4)				1,409,147				(147)		(147)		67,202		10/15/2022.	
75971F	AY 9	RAMC 2007-3 AF6 - RMBS.....		.. 12/01/2020.	Paydown.....				51,883		51,883		37,356		43,341				8,542				8,542				51,883						0		863		09/25/2037.	
759950	EM 6	RAMC 2004-4 AF5 - RMBS.....		.. 12/01/2020.	Paydown.....				151,546		151,546		136,817		145,003				6,543				6,543				151,546						0		3,744		02/25/2035.	
760759	AM 2	REPUBLIC SERVICES INC.....		.. 12/09/2020.	Call @ 100.00.....				999,902		908,000		905,603		907,227				203				203				907,430				570		570		89,034		05/15/2023.	
761118	KH 0	RALI 2005-QS15 2A - CMO/RMBS.....		.. 12/01/2020.	Paydown.....				53,811		62,614		16,564		53,246				565				565				53,811						0		2,103		10/25/2035.	
761118	UQ 9	RALI 2006-QS2 1A9 - CMO/RMBS.....		.. 12/01/2020.	Paydown.....				20,461		26,781		388		19,950				512				512				20,461						0		893		02/25/2036.	
76112B	NM 8	GMACM 2005-AA1 1A1 - CMO/RMBS.....		.. 12/01/2020.	Paydown.....				268,246		287,021		262,534		269,258				2,560		3,572		(1,012)				268,246						0		6,338		05/18/2035.	
76971E	AA 2	RBIT 20HB1 A1 - ABS.....		.. 12/25/2020.	Paydown.....				234		234		234										0				234						0		1		10/25/2050.	
77587A	AS 5	RMRK WM-R B2 - CDO.....		C 09/24/2020.	Call @ 100.00.....				1,250,000		1,250,000		1,250,000		1,249,986				72				72				1,250,057				(57)		(57)		49,520		04/21/2031.	
780153	AW 2	ROYAL CARIBBEAN CRUISES LTD.....		.. 12/03/2020.	JP Morgan.....				890,000		1,000,000		996,230		996,889				308				308				997,197				(107,197)		(107,197)		45,428		03/15/2028.	
78390X	AA 9	LEIDOS HOLDINGS INC.....		.. 09/02/2020.	Call @ 100.00.....				1,000,000		1,000,000		996,370		999,610				284				284				999,894				106		106		33,499		12/01/2020.	
78397A	AA 2	SCFET 2019-1 A1 - ABS.....		.. 12/21/2020.	Paydown.....				545,829		545,829		545,811		545,793				36				36				545,829						0		10,318		03/20/2023.	
78397A	AB 0	SCFET 2019-1 A2 - ABS.....		.. 12/20/2020.	Paydown.....				202,482		202,482		202,463		202,442				41				41				202,482						0		5,995		10/21/2024.	
78447V	AD 0	SLMA 2013-B B - ABS.....		.. 10/15/2020.	Paydown.....				1,128,427		1,128,427		1,061,531		1,123,524				4,903				4,903				1,128,427						0		13,335		05/16/2044.	
78471D	AA 5	SCLP 161 A - ABS.....		.. 12/25/2020.	Paydown.....				219,465		219,465		219,442		219,453				12				12				219,465						0		3,660		08/25/2025.	
78471F	AA 0	SCLP 2016-3 A - ABS.....		.. 07/27/2020.	Paydown.....				109,088		109,088		109,085		109,087				0				0				109,088						0		1,083		12/26/2025.	
80306A	AA 8	SAPA 2018-1 A - ABS.....		C 12/15/2020.	Paydown.....				125,564		125,564		125,506		125,515				49				49				125,564						0		2,820		12/15/2040.	
803111	AS 2	HILLSHIRE BRANDS CO.....		.. 09/15/2020.	Maturity @ 100.00.....				1,064,000		1,064,000		1,063,213		1,063,957				43				43				1,064,000						0		43,624		09/15/2020.	
803169	AQ 4	SRANC 3R AFR - CDO.....		C 12/22/2020.	Paydown.....				36,225		36,225		36,225		36,226				(1)				(1)				36,225						0		934		06/24/2030.	
806854	AB 1	SCHLUMBERGER INVESTMENT SA.....		C 06/23/2020.	Tender Offer.....				2,052,120		2,000,000		2,015,820		2,002,792				(921)				(921)				2,001,871				(1,871)		(1,871)		103,820		09/14/2021.	
808513	AD 7	CHARLES SCHWAB CORP.....		.. 07/22/2020.	Maturity @ 100.00.....				1,000,000		1,000,000		998,720		999,923				77				77				1,000,000						0		44,500		07/22/2020.	
81180W	AL 5	SEAGATE HDD CAYMAN.....		C 04/24/2020.	UBS SECURITIES.....				752,350		734,000		734,000		734,000								0				734,000				18,350		18,350		28,764		01/01/2025.	
81618T	AB 6	SELECT INCOME REIT.....		.. 01/03/2020.	Call @ 100.00.....				1,000,000		1,000,000		992,100		999,857				9				9				999,866				134		134		15,200		02/01/2020.	
81743A	AA 7	SEMT 2019-5 A1 - CMO/RMBS.....		.. 12/01/2020.	Paydown.....				1,239,719		1,239,719		1,261,414		1,261,389				(21,670)				(21,670)				1,239,719						0		27,247		12/27/2049.	

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
81745A AB 3	SEMT 2013-5 A2 - CMO/RMBS.....		..	12/01/2020.	Paydown.....	.....	622,799	622,799	589,616	593,964	.....	28,835	.....	28,835	.....	622,799	.....	.....	.....0	12,574	05/25/2043.
81745J AA 6	SEMT 2013-11 A1 - CMO/RMBS.....		..	12/01/2020.	Paydown.....	.....	383,875	383,875	378,717	379,412	.....	4,463	.....	4,463	.....	383,875	.....	.....	.....0	8,739	09/25/2043.
81745M AA 9	SEMT 2013-2 A - CMO/RMBS.....		..	12/01/2020.	Paydown.....	.....	633,139	633,138	567,187	573,875	.....	59,263	.....	59,263	.....	633,139	.....	.....	.....0	7,369	02/25/2043.
81748J AA 3	SEMT 2019-4 A1 - CMO/RMBS.....		..	12/01/2020.	Paydown.....	.....	763,125	763,125	779,103	771,235	.....	(8,111)	.....	(8,111)	.....	763,125	.....	.....	.....0	17,477	11/25/2049.
81748K AA 0	SEMT 202 A1 - CMO/RMBS.....		..	12/25/2020.	Paydown.....	.....	544,768	544,768	558,217	.....	.....	(5,915)	.....	(5,915)	.....	544,768	.....	.....	.....0	11,033	03/25/2050.
817743 AA 5	SPRO 2019-1 A2 - RMBS.....		..	10/25/2020.	Paydown.....	.....	10,000	10,000	10,000	10,000	.....	.....	.....	.....	.....0	10,000	.....	.....	.....0	269	10/25/2049.
83402Q AA 0	SCLP 162 A - ABS.....		..	08/25/2020.	Paydown.....	.....	333,986	333,986	333,933	333,964	.....	21	.....	21	.....	333,986	.....	.....	.....0	3,651	10/27/2025.
83405A AA 2	SCLP 2017-1 A - ABS.....		..	11/25/2020.	Paydown.....	.....	408,045	408,045	408,010	408,030	.....	15	.....	15	.....	408,045	.....	.....	.....0	6,032	01/26/2026.
83405R AB 3	SCLP 2018-1 A2 - ABS.....		..	12/25/2020.	Paydown.....	.....	798,917	798,917	798,777	798,872	.....	45	.....	45	.....	798,917	.....	.....	.....0	12,566	02/25/2027.
83417F AA 7	SOCTY 2014-2 A - ABS.....		..	07/20/2020.	Paydown.....	.....	24,446	24,446	24,445	24,448	.....	(2)	.....	(2)	.....	24,446	.....	.....	.....0	734	07/20/2044.
83417P AA 5	SOCTY 2015-1 A - ABS.....		..	08/20/2020.	Paydown.....	.....	44,315	44,315	44,292	44,310	.....	6	.....	6	.....	44,315	.....	.....	.....0	1,361	08/21/2045.
83546D AF 5	SONIC 2018-1 A2 - RMBS.....		..	12/20/2020.	Paydown.....	.....	15,000	15,000	15,000	15,000	.....	(0)	.....	(0)	.....	15,000	.....	.....	.....0	327	02/20/2048.
83546D AL 2	SONIC CAPITAL LLC., SERIES 2020-1 - ABS.....		..	12/20/2020.	Paydown.....	.....	6,250	6,250	6,359	.....	.....	(109)	.....	(109)	.....	6,250	.....	.....	.....0	114	01/20/2050.
83546D AM 0	SONIC CAPITAL LLC - ABS.....		..	12/20/2020.	Paydown.....	.....	7,292	7,292	7,749	.....	.....	(458)	.....	(458)	.....	7,292	.....	.....	.....0	64	01/20/2050.
83611M JX 7	SVHE 2005-OPT4 2A4 - RMBS.....		..	12/28/2020.	Paydown.....	.....	175,846	175,846	134,522	164,750	.....	11,096	.....	11,096	.....	175,846	.....	.....	.....0	1,335	12/25/2035.
84858D AA 6	SPIRIT AIRLINES CLASS A PASS THROUGH CER.....		..	10/01/2020.	Paydown.....	.....	57,065	57,065	57,065	57,076	.....	(11)	.....	(11)	.....	57,065	.....	.....	.....0	1,665	10/01/2029.
84858W AA 4	SPIRIT AIRLINES CLASS AA PASS THROUGH CE.....		..	08/15/2020.	Paydown.....	.....	56,846	56,846	56,846	56,855	.....	(9)	.....	(9)	.....	56,846	.....	.....	.....0	1,439	08/15/2031.
854502 AC 5	STANLEY BLACK & DECKER INC.....		..	12/02/2020.	Call @ 100.00.....	.....	1,030,214	1,000,000	998,980	999,793	.....	98	.....	98	.....	999,890	.....	110	110	64,308	12/01/2021.
855541 AC 2	STARM 2007-S1 3A1 - CMO/RMBS.....		..	12/01/2020.	Paydown.....	.....	72,862	81,689	71,812	76,216	.....	422	3,776	(3,354)	.....	72,862	.....	.....	.....0	1,793	01/25/2037.
857477 AL 7	STATE STREET CORP.....		..	04/03/2020.	BNP Paribas.....	.....	3,063,060	3,000,000	2,986,760	2,995,108	.....	368	.....	368	.....	2,995,476	.....	67,584	67,584	36,683	05/15/2023.
85771P AK 8	EQUINOR ASA.....		C	03/31/2020.	MORGAN STANLEY CO.....	.....	3,046,980	3,000,000	2,857,740	2,940,159	.....	3,529	.....	3,529	.....	2,943,688	.....	103,292	103,292	56,754	01/15/2024.
86212V AA 2	STR 2016-1 A1 - ABS.....		..	12/20/2020.	Paydown.....	.....	29,976	29,976	29,960	29,965	.....	11	.....	11	.....	29,976	.....	.....	.....0	647	10/22/2046.
86212V AD 6	STR 2018-1 A1 - ABS.....		..	12/20/2020.	Paydown.....	.....	37,769	37,769	37,759	37,761	.....	8	.....	8	.....	37,769	.....	.....	.....0	752	10/20/2048.
86213C AB 1	STR 2015-1 A2 - ABS.....		..	12/20/2020.	Paydown.....	.....	5,000	5,000	4,920	4,952	.....	48	.....	48	.....	5,000	.....	.....	.....0	113	04/20/2045.
863579 VW 5	SARM 2005-17 5A2 - CMO/RMBS.....		..	12/25/2020.	Paydown.....	.....	24,514	31,065	14,556	23,719	.....	795	.....	795	.....	24,514	.....	.....	.....0	214	08/25/2035.
86360B AJ 7	SARM 2006-4 5A1 - CMO/RMBS.....		..	12/01/2020.	Paydown.....	.....	24,328	26,493	21,692	23,968	.....	361	.....	361	.....	24,328	.....	.....	.....0	484	05/25/2036.
86363B AA 3	SASC 2007-RM1 A1 - CMO/RMBS.....		..	12/28/2020.	Paydown.....	.....	1,108,522	1,108,522	1,047,553	.....	.....	60,969	.....	60,969	.....	1,108,522	.....	.....	.....0	1,458	05/25/2047.
863667 AB 7	STRYKER CORP.....		..	01/15/2020.	Maturity @ 100.00.....	.....	1,000,000	1,000,000	993,280	999,969	.....	31	.....	31	.....	1,000,000	.....	.....	.....0	21,875	01/15/2020.
865622 AW 4	SUMITOMO MITSUI BANKING CORP.....		C	04/03/2020.	BNP Paribas.....	.....	1,017,050	1,000,000	1,000,000	1,000,000	.....	.....	.....	.....	.....0	1,000,000	.....	17,050	17,050	23,022	07/18/2022.
865622 AZ 7	SUMITOMO MITSUI BANKING CORP.....		C	04/03/2020.	BNP Paribas.....	.....	1,012,520	1,000,000	985,240	994,995	.....	419	.....	419	.....	995,414	.....	17,106	17,106	21,583	01/18/2023.
86765B AG 4	SUNOCO LOGISTICS PARTNERS OPERATIONS LP.....		..	02/15/2020.	Maturity @ 100.00.....	.....	2,000,000	2,000,000	1,993,440	1,999,913	.....	87	.....	87	.....	2,000,000	.....	.....	.....0	55,000	02/15/2020.
86934N AA 7	SCML 2018-SBC7 A - CMBS/CMO.....		..	12/01/2020.	Paydown.....	.....	543,100	543,100	543,077	544,619	.....	(1,519)	.....	(1,519)	.....	543,100	.....	.....	.....0	11,756	05/25/2039.
869507 AA 1	SPSS 2017-1 A - ABS.....		..	12/15/2020.	Paydown.....	.....	28,203	28,203	28,189	28,191	.....	12	.....	12	.....	28,203	.....	.....	.....0	680	01/15/2071.
87248T AB 1	TICP 7 AJ - CDO.....		C	03/03/2020.	Call @ 100.00.....	.....	1,100,000	1,100,000	1,100,000	1,100,009	.....	13	.....	13	.....	1,100,022	.....	(22)	(22)	14,513	07/16/2029.
87248T AD 7	TICP 7 B2 - CDO.....		C	03/03/2020.	Call @ 100.00.....	.....	2,000,000	2,000,000	2,000,000	2,000,059	.....	14	.....	14	.....	2,000,074	.....	(74)	(74)	27,983	07/16/2029.
87275Q AA 5	TRTX 2018-FL2 A - CMBS.....		..	12/17/2020.	Paydown.....	.....	1,554	1,554	1,494	.....	.....	60	.....	60	.....	1,554	.....	.....	.....0	17	11/18/2037.
87342R AF 1	BELL 181 A22 - RMBS.....		..	11/25/2020.	Paydown.....	.....	10,000	10,000	10,000	10,001	.....	(1)	.....	(1)	.....	10,000	.....	.....	.....0	287	11/25/2048.
87407P AA 8	TAL 2013-1 A - ABS.....		..	09/21/2020.	Paydown.....	.....	918,333	918,333	918,967	918,577	.....	(243)	.....	(243)	.....	918,333	.....	.....	.....0	17,440	02/22/2038.
87407P AE 0	TAL 2013-2 A - ABS.....		..	09/21/2020.	Paydown.....	.....	783,333	783,333	780,908	781,958	.....	1,375	.....	1,375	.....	783,333	.....	.....	.....0	19,081	11/22/2038.
878237 AH 9	TECH DATA CORP.....		..	03/23/2020.	Tender Offer.....	.....	1,015,000	1,000,000	998,330	998,702	.....	34	.....	34	.....	998,736	.....	1,264	1,264	58,313	02/15/2027.
88156E AB 2	TMTS 2006-17HE AB1 - RMBS.....		..	12/28/2020.	Paydown.....	.....	116,988	116,986	99,857	114,085	.....	2,903	.....	2,903	.....	116,988	.....	.....	.....0	643	01/25/2038.

SCHEDULE D - PART 4

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

E14.16

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
88157V AB 3	TMTS 2007-6ALT A2 - RMBS.....		..	12/25/2020.	Paydown.....		113,363	113,363	58,949	110,788		2,575		2,575		113,363			0	696	08/25/2038.
88159D AA 3	TES 2017-1 A - ABS.....		..	10/20/2020.	Paydown.....		36,698	36,698	36,488	36,522		176		176		36,698			0	1,184	10/21/2047.
88165F AG 7	TEVA PHARMACEUTICAL FINANCE COMPANY BV.....		C	05/18/2020.	JP Morgan.....		371,345	394,000	393,220	393,747		32		32		393,778		(22,433)	(22,433)	4,907	12/18/2022.
88166J AA 1	TEVA PHARMACEUTICAL FINANCE IV BV.....		C	05/18/2020.	CITIGROUP.....		443,108	451,000	449,354	450,657		69		69		450,726		(7,619)	(7,619)	8,688	11/10/2021.
88315F AA 9	TMCL 2017-1 A - RMBS.....		C	08/20/2020.	Paydown.....		759,236	759,236	761,575	761,575		(2,339)		(2,339)		759,236				18,204	05/20/2042.
88315L AC 2	TMCL 2019-1 A - RMBS.....		C	12/20/2020.	Paydown.....		80,000	80,000	79,974	79,975		25		25		80,000			0	1,716	04/20/2044.
89153V AB 5	TOTAL CAPITAL INTERNATIONAL SA.....		C	04/01/2020.	WELLS FARGO SECURITIES LLC.....		2,013,920	2,000,000	1,933,780	1,983,931		1,862		1,862		1,985,793		28,127	28,127	36,097	02/17/2022.
89346D AF 4	TRANSALTA CORP.....		C	02/06/2020.	JP Morgan.....		2,083,750	2,000,000	1,965,320	1,988,451		305		305		1,988,757		94,993	94,993	18,750	11/15/2022.
89412R AB 1	TRAP 5 A1B - CDO.....		..	07/15/2020.	Paydown.....		449,210	449,210	362,737	326,367		122,843		122,843		449,210			0	7,268	07/15/2034.
89655Y AA 4	TRL 2009-1 A - ABS.....		..	12/16/2020.	Paydown.....		46,133	46,133	46,133	46,138		(5)		(5)		46,133			0	1,588	11/16/2039.
89656C AA 1	TRL 2010-1 NTS - RMBS.....		..	12/16/2020.	Paydown.....		205,201	205,201	213,912	211,641		(6,440)		(6,440)		205,201			0	6,989	10/16/2040.
89656F AA 4	TRL 2012-1 A1 - ABS.....		..	12/15/2020.	Paydown.....		383,185	383,185	380,702	381,486		1,699		1,699		383,185			0	3,505	01/15/2043.
89656F AC 0	TRL 2013-1 A1 - ABS.....		..	11/15/2020.	Paydown.....		53,170	53,170	54,216	53,968		(798)		(798)		53,170			0	1,641	07/15/2043.
89657B AA 2	TRL 191 A1 - ABS.....		..	12/17/2020.	Paydown.....		236,720	236,720	226,099	85,550		10,621		10,621		236,720			0	4,405	04/17/2049.
89657B AB 0	TRL 2019-2 A1 - ABS.....		..	12/17/2020.	Paydown.....		144,621	144,621	144,587	144,587		34		34		144,621			0	1,872	10/18/2049.
898203 AA 2	TFINS 2017-2 A1 - CDO.....		C	12/21/2020.	Paydown.....		206,250	206,250	202,125	202,209		4,041		4,041		206,250			0	3,147	09/20/2039.
89821J AA 6	TFINS 2019-1 A1 - CDO.....		C	11/02/2020.	Paydown.....		61,240	61,240	61,240	61,240		0		0		61,240			0	1,135	02/02/2039.
899896 AC 8	TUPPERWARE BRANDS CORP.....		..	07/29/2020.	IMPERIAL CAPITAL.....		1,761,500	2,000,000	1,220,000	1,996,563		588	777,151	(776,563)		1,220,000		541,500	541,500	63,333	06/01/2021.
90187B AA 9	TWO HARBORS INVESTMENT CORP.....		..	10/06/2020.	Various.....		691,250	700,000	700,649	700,476		(134)		(134)		700,342		(9,092)	(9,092)	46,337	01/15/2022.
90331H MS 9	US BANK NA.....		..	04/03/2020.	CITIGROUP.....		1,034,130	1,000,000	996,630	998,183		89		89		998,272		35,868	35,868	19,444	01/27/2025.
90352W AA 2	STEAM 2018-1 A1 - RMBS.....		..	12/25/2020.	Paydown.....		187,041	187,041	187,041	187,042		(1)		(1)		187,041			0	3,835	04/27/2048.
90783T AA 8	UNION PACIFIC RAILROAD COMPANY 2004-1 PA.....		..	01/02/2020.	Paydown.....		249,815	249,815	249,815	249,877		(62)		(62)		249,815			0	6,750	07/02/2025.
909287 AA 2	UNITED AIR LINES INC 2007 1 PASS THROUGH.....		..	07/02/2020.	Paydown.....		65,481	65,481	63,190	64,620		862		862		65,481			0	3,285	01/02/2024.
90932L AA 5	UNITED AIRLINES 2015-1 PASS THROUGH TRUS.....		..	12/01/2020.	Paydown.....		145,060	145,060	145,060	145,073		(13)		(13)		145,060			0	3,788	06/01/2029.
90932P AA 6	UNITED AIRLINES INC - ABS.....		..	10/11/2020.	Paydown.....		54,356	54,356	54,356	54,363		(7)		(7)		54,356			0	1,630	10/11/2027.
90932Q AA 4	UNITED AIRLINES INC - ABS.....		..	09/03/2020.	Paydown.....		55,500	55,500	55,500	55,506		(6)		(6)		55,500			0	1,560	03/03/2028.
913017 BR 9	UNITED TECHNOLOGIES CORP.....		..	03/30/2020.	Call @ 100.00.....		2,004,010	2,000,000	1,990,020	1,999,686		266		266		1,999,952		48	48	45,010	04/15/2020.
91529Y AH 9	UNUM GROUP.....		..	09/15/2020.	Maturity @ 100.00.....		2,000,000	2,000,000	2,010,300	2,000,995		(995)		(995)		2,000,000			0	112,500	09/15/2020.
918204 AV 0	VF CORP.....		..	03/04/2020.	Call @ 100.00.....		1,033,900	1,000,000	996,900	999,430		57		57		999,487		513	513	51,692	09/01/2021.
91823G AA 6	VCO 181 A - CDO.....		..	10/20/2020.	Paydown.....		444,223	444,223	443,216	443,382		840		840		444,223			0	12,496	07/20/2030.
91832Y AA 6	VMC 2018-FL2 A - CDO.....		..	12/17/2020.	Paydown.....		633,199	633,199	633,496			(297)		(297)		633,199			0	6,006	10/15/2035.
92211M AC 7	VDC 2018-1 A2 - ABS.....		..	10/05/2020.	Paydown.....		1,963,333	1,963,333	1,963,333	1,963,352		(19)		(19)		1,963,333			0	154,571	02/16/2043.
92212K AA 4	VDC 2019-1 A2 - ABS.....		..	12/15/2020.	Paydown.....		10,000	10,000	10,000	10,000		(0)		(0)		10,000			0	173	07/15/2044.
92257L AB 6	VCC 171 AFX - CMBS.....		..	12/01/2020.	Paydown.....		276,609	276,609	276,535	274,557		2,052		2,052		276,609			0	3,721	05/25/2047.
92331D AG 3	VENTR 28A BF - CDO.....		..	08/18/2020.	Paydown.....		1,000,000	1,000,000	1,000,000	992,310		7,690		7,690		1,000,000			0	32,474	10/22/2029.
92331X AJ 3	VENTR 35 BF - CDO.....		C	10/22/2020.	Paydown.....		1,600,000	1,600,000	1,600,000	1,600,254		(254)		(254)		1,600,000			0	80,096	10/22/2031.
92849T AJ 7	VITERRA INC (ONTARIO).....		C	08/01/2020.	Maturity @ 100.00.....		1,000,000	1,000,000	994,810	999,161		839		839		1,000,000			0	59,500	08/01/2020.
928670 AB 4	VOLKSWAGEN INTERNATIONAL FINANCE NV.....		C	08/12/2020.	Maturity @ 100.00.....		1,000,000	1,000,000	1,052,350	1,004,359		(4,359)		(4,359)		1,000,000			0	40,000	08/12/2020.
92925V AF 7	WAMU 2007-HY1 2A3 - CMO/RMBS.....		..	12/01/2020.	Paydown.....		98,874	102,729	93,931	96,292		2,582		2,582		98,874			0	2,236	02/25/2037.
92935J BC 8	WFRBS 2011-C2 A4 - CMBS.....		..	11/18/2020.	Paydown.....		2,793,491	2,793,491	2,934,693	2,805,978		(12,487)		(12,487)		2,793,491			0	107,428	02/15/2044.
92938E AM 5	WFRBS 2013-C16 A4 - CMBS.....		..	09/01/2020.	Paydown.....		429,837	429,837	434,110	431,133		(1,296)		(1,296)		429,837			0	9,154	09/17/2046.
93363P AC 4	WAMU 2006-AR14 1A3 - CMO/RMBS.....		..	12/01/2020.	Paydown.....		456,208	481,483	452,181	443,557		12,652		12,652		456,208			0	9,263	11/25/2036.

SCHEDULE D - PART 4

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

1		2		3	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21	
					F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date												
CUSIP Identification		Description																																	
93934N	AR	6	WMALT 2006-5 2C2 - CMO/RMBS.....	..	12/25/2020.	Paydown.....		13,397	16,526	.....	.....12,663	.....	.....733	.....	.....733	.....	.....13,397	.....	.....	.....0	149	07/25/2036.													
939653	AL	5	WASHINGTON REAL ESTATE INVESTMENT TRUST.....	..	04/02/2020.	Call @ 100.00.....		3,000,000	3,000,000	2,975,970	2,997,866	.....	.....705	.....	.....705	.....	.....2,998,571	.....	.....1,429	1,429	74,663	10/01/2020.													
94974B	FY	1	WELLS FARGO & CO.....	..	06/16/2020.	WELLS FARGO SECURITIES LLC.....		3,040,578	2,700,000	2,697,219	2,698,410	.....	.....101	.....	.....101	.....	.....2,698,511	.....	.....342,067	342,067	59,963	06/03/2026.													
94980G	AR	2	WFHET 2004-2 M4 - RMBS.....	..	06/25/2020.	Paydown.....		45,066	45,066	31,096	44,143	.....	.....924	.....	.....924	.....	.....45,066	.....	.....	.....0	177	12/25/2033.													
95002F	AA	2	WFMBS 2019-4 A1 - CMO/RMBS.....	..	12/01/2020.	Paydown.....		2,899,470	2,899,471	2,951,118	2,929,301	.....	.....(29,830)	.....	.....(29,830)	.....	.....2,899,470	.....	.....	.....0	61,700	09/27/2049.													
95002K	AA	1	WFMBS 201 A1 - CMO/RMBS.....	..	12/25/2020.	Paydown.....		346,056	346,056	350,165	.....	.....	.....(2,201)	.....	.....(2,201)	.....	.....346,056	.....	.....	.....0	5,629	12/27/2049.													
95058X	AG	3	WEN 2019-1 A21 - RMBS.....	..	12/15/2020.	Paydown.....		90,000	90,000	90,000	90,000	.....	.....	.....	.....0	.....	.....90,000	.....	.....	.....0	2,270	06/15/2049.													
95168Q	AR	1	WSTC 2013-1 2BR - CDO.....	..	05/07/2020.	Paydown.....		570,700	570,700	570,700	570,314	.....	.....386	.....	.....386	.....	.....570,700	.....	.....	.....0	6,817	11/07/2025.													
95709T	AD	2	WESTAR ENERGY, INC.....	..	05/11/2020.	Various.....		1,008,457	1,000,000	1,145,540	1,010,626	.....	.....(7,095)	.....	.....(7,095)	.....	.....1,003,530	.....	.....(3,530)	(3,530)	50,391	07/15/2020.													
96033C	AA	0	WESTR 2016-1 A - ABS.....	..	06/30/2020.	Paydown.....		254,138	254,138	253,225	253,633	.....	.....505	.....	.....505	.....	.....254,138	.....	.....	.....0	4,274	12/20/2028.													
96033C	AB	8	WESTR 2016-1 B - ABS/MBS.....	..	06/30/2020.	Paydown.....		127,069	127,069	126,260	126,573	.....	.....496	.....	.....496	.....	.....127,069	.....	.....	.....0	2,748	12/20/2028.													
96034L	AA	9	WESTR 201 A - RMBS.....	..	12/01/2020.	Paydown.....		106,360	106,360	106,220	.....	.....	.....140	.....	.....140	.....	.....106,360	.....	.....	.....0	660	03/20/2034.													
960410	AC	2	WESTJET AIRLINES LTD.....	C	01/10/2020.	Call @ 100.00.....		2,040,040	2,000,000	1,997,280	1,999,172	.....	.....14	.....	.....14	.....	.....1,999,186	.....	.....814	814	44,707	06/16/2021.													
96928*	CQ	8	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU.....	..	12/15/2020.	Paydown.....		33,396	33,396	33,396	33,396	.....	.....(0)	.....	.....(0)	.....	.....33,396	.....	.....	.....0	1,217	06/15/2033.													
96928*	CR	6	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU.....	..	12/15/2020.	Paydown.....		40,888	40,888	40,888	40,888	.....	.....(0)	.....	.....(0)	.....	.....40,888	.....	.....	.....0	1,490	05/15/2034.													
97064F	AA	3	WESTF 2020-A A - ABS.....	..	12/15/2020.	Paydown.....		99,332	99,332	99,331	.....	.....	.....1	.....	.....1	.....	.....99,332	.....	.....	.....0	1,677	03/15/2045.													
97652P	AL	5	WIN 2014-1 A11 - CMO/RMBS.....	..	12/01/2020.	Paydown.....		239,473	239,473	237,976	238,066	.....	.....1,407	.....	.....1,407	.....	.....239,473	.....	.....	.....0	5,317	06/20/2044.													
980888	AD	3	WOOLWORTHS GROUP LTD.....	C	09/22/2020.	Maturity @ 100.00.....		2,000,000	2,000,000	1,997,540	1,999,830	.....	.....170	.....	.....170	.....	.....2,000,000	.....	.....	.....0	80,000	09/22/2020.													
98875L	AA	7	ZAIS5 V A1 - CDO.....	..	10/15/2020.	Paydown.....		47,231	47,231	46,816	47,173	.....	.....58	.....	.....58	.....	.....47,231	.....	.....	.....0	1,115	10/16/2028.													
98886Y	AR	9	ZAIS2 2 ABR - CDO.....	..	10/25/2020.	Paydown.....		312,800	312,800	312,800	312,809	.....	.....(9)	.....	.....(9)	.....	.....312,800	.....	.....	.....0	4,993	07/27/2026.													
3899999.		Total - Bonds - Industrial and Miscellaneous.....						406,623,187	402,645,882	395,772,661	390,766,844	3,554	1,985,020	1,689,946	298,628	0	400,044,572	0	2,983,326	2,983,326	14,142,817	XXX													
8399997.		Total - Bonds - Part 4.....						465,390,600	461,412,818	454,489,174	449,687,489	3,554	1,837,370	1,689,946	150,978	0	458,817,567	0	2,977,744	2,977,744	16,004,603	XXX													
8399998.		Total - Bonds - Summary Item from Part 5.....						18,799,122	18,774,472	18,472,653	.....	.....	.....25,801	.....	.....25,801	.....	.....18,498,454	.....	.....300,668	300,668	87,382	XXX													
8399999.		Total - Bonds.....						484,189,722	480,187,291	472,961,827	449,687,489	3,554	1,863,171	1,689,946	176,780	0	477,316,021	0	3,278,411	3,278,411	16,091,985	XXX													
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																																			
00123Q	10	4	AGNC INVESTMENT REIT ORD.....	..	05/01/2020.	ISI GROUP INC.....	62,166.000	766,602	XXX	1,000,251	1,099,095	(98,844)	.....	.....	.....(98,844)	.....	.....1,000,251	.....	.....(233,649)	(233,649)	47,246	XXX													
174610	10	5	CITIZENS FINANCIAL GROUP ORD.....	..	11/09/2020.	Various.....	20,000.000	516,341	XXX	591,379	812,200	(220,821)	.....	.....	.....(220,821)	.....	.....591,379	.....	.....(75,038)	(75,038)	20,007	XXX													
247361	70	2	DELTA AIR LINES ORD.....	..	11/16/2020.	THE BENCHMARK COMPANY, LLC.....	4,683.000	177,284	XXX	43,721	273,862	(230,141)	.....	.....	.....(230,141)	.....	.....43,721	.....	.....133,563	133,563	1,885	XXX													
811054	40	2	EW SCRIPPS CL A ORD.....	..	12/23/2020.	Various.....	78,504.000	989,823	XXX	1,014,153	1,184,534	(205,035)	.....	.....	.....(205,035)	.....	.....1,014,153	.....	.....(24,331)	(24,331)	11,435	XXX													
90187B	40	8	TWO HARBORS INVESTMENT REIT ORD.....	..	12/28/2020.	Various.....	81,500.000	506,000	XXX	310,515	1,191,530	(52,224)	.....	.....828,791	(881,015)	.....	.....310,515	.....	.....195,485	195,485	55,085	XXX													
9099999.		Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....						2,956,050	XXX	2,960,019	4,561,221	(807,065)	0	828,791	(1,635,856)	0	2,960,019	0	(3,969)	(3,969)	135,659	XXX													
9799997.		Total - Common Stocks - Part 4.....						2,956,050	XXX	2,960,019	4,561,221	(807,065)	0	828,791	(1,635,856)	0	2,960,019	0	(3,969)	(3,969)	135,659	XXX													
9799998		Total - Common Stocks - Summary Item from Part 5.....						381,807	XXX	218,762	.....	.....	.....	.....0	.....	.....	.....218,762	.....	.....163,045	163,045	7,906	XXX													
9799999.		Total - Common Stocks.....						3,337,857	XXX	3,178,782	4,561,221	(807,065)	0	828,791	(1,635,856)	0	3,178,782	0	159,076	159,076	143,565	XXX													
9899999.		Total - Preferred and Common Stocks.....						3,337,857	XXX	3,178,782	4,561,221	(807,065)	0	828,791	(1,635,856)	0	3,178,782	0	159,076	159,076	143,565	XXX													
9999999.		Total - Bonds, Preferred and Common Stocks.....						487,527,579	XXX	476,140,608	454,248,710	(803,511)	1,863,171	2,518,737	(1,459,076)	0	480,494,803	0	3,437,487	3,437,487	16,235,550	XXX													

SCHEDULE D - PART 5

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

1	2			3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
				F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Government																						
36179U	5A	6	G2 MA6241 - RMBS.....	..	03/13/2020	MORGAN STANLEY CO.....	04/09/2020	Various.....	1,933,329	1,933,329	1,971,754	1,933,329	.....	.....	.....	.....0	.....	.....	.....38,425	38,425	6,696	2,954
36179V	DB	3	G2 MA6398 - RMBS.....	..	03/12/2020	Amherst Securities Group LLC.....	03/24/2020	CREDIT SUISSE SECURITIES (USA)....	996,126	1,000,484	1,001,729	1,000,488	.....	.....3	.....	.....3	.....	.....	.....1,242	1,242	1,799	1,522
36179V	HF	0	G2 MA6530 - RMBS.....	..	03/12/2020	Various.....	03/23/2020	Amherst Securities Group LLC.....	4,000,000	4,013,438	4,005,000	4,013,444	.....	.....7	.....	.....7	.....	.....	.....(8,444)	(8,444)	6,806	6,111
0599999.	Total - Bonds - U.S. Government.....								6,929,455	6,947,251	6,978,483	6,947,261	0	10	0	10	0	0	31,222	31,222	15,300	10,587
Bonds - Industrial and Miscellaneous																						
00176C	AN	1	AMMC 12R AR - CDO.....	..	03/19/2020	CANTOR FITZGERALD + CO.....	03/23/2020	INTERCOMPANY.....	2,000,000	1,792,500	1,792,500	1,792,500	.....	.....	.....	.....0	.....	.....	.....0	0	6,846	6,846
30296W	AG	4	FREMF 2018-KF47 B - CMBS.....	..	06/26/2020	Bank of America Merrill Lynch.....	12/22/2020	Various.....	845,018	795,373	835,380	819,675	.....	.....24,302	.....	.....24,302	.....	.....	.....15,705	15,705	7,096	256
30298N	AG	2	FREMF 2019-KF67 B - CMBS.....	..	09/10/2020	Bank of America Merrill Lynch.....	12/22/2020	MORGAN STANLEY CO.....	1,000,000	955,000	962,500	956,311	.....	.....1,311	.....	.....1,311	.....	.....	.....6,189	6,189	8,067	1,336
713448	ES	3	PEPSICO INC.....	..	03/17/2020	Bank of America Merrill Lynch.....	03/24/2020	CITIGROUP.....	1,000,000	994,630	999,650	994,639	.....	.....9	.....	.....9	.....	.....	.....5,011	5,011	535	.....
83546D	AG	3	SONIC 2020-1 A21 - ABS.....	..	01/15/2020	BARCLAYS CAPITAL INC FIXED INC.....	06/15/2020	Paydown.....	2,000,000	2,000,000	2,091,359	2,000,000	.....	.....0	.....	.....0	.....	.....	.....91,359	91,359	19,954	.....
98956P	AT	9	ZIMMER BIOMET HOLDINGS INC.....	..	03/13/2020	CITIGROUP.....	05/18/2020	BNP Paribas.....	5,000,000	4,987,900	5,139,250	4,988,069	.....	.....169	.....	.....169	.....	.....	.....151,181	151,181	29,583	.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....								11,845,018	11,525,403	11,820,639	11,551,194	0	25,791	0	25,791	0	0	269,446	269,446	72,081	8,438
8399998.	Total - Bonds.....								18,774,472	18,472,653	18,799,122	18,498,454	0	25,801	0	25,801	0	0	300,668	300,668	87,382	19,025
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																						
811054	40	2	EW SCRIPPS CL A ORD.....	..	01/30/2020	THE BENCHMARK COMPANY, LLC.....	11/09/2020	KEEFE BRUYETTE & WOODS.....	1,500,000	18,888	18,125	18,888	.....	.....	.....	.....0	.....	.....	.....(763)	(763)	225	.....
95040Q	10	4	WELLTOWER ORD.....	..	03/19/2020	Strategas Securities LLC.....	11/09/2020	Various.....	5,740,000	199,874	363,682	199,874	.....	.....	.....	.....0	.....	.....	.....163,808	163,808	7,681	.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....								218,762	218,762	381,807	218,762	0	0	0	0	0	0	163,045	163,045	7,906	0
9799998.	Total - Common Stocks.....								218,762	218,762	381,807	218,762	0	0	0	0	0	0	163,045	163,045	7,906	0
9899999.	Total - Preferred and Common Stocks.....								218,762	218,762	381,807	218,762	0	0	0	0	0	0	163,045	163,045	7,906	0
9999999.	Total - Bonds, Preferred and Common Stocks.....								18,691,416	18,691,416	19,180,929	18,717,217	0	25,801	0	25,801	0	0	463,713	463,713	95,288	19,025

Annual Statement for the year 2020 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding

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

NONE

E16

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1		Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
		2	3					8	9	10	11			14	15	16	17	18	19	
			F o r e i g n	Date				Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.			Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Description		Code		Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value					Par Value	Actual Cost							
Bonds - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																				
NRART 20T1 AT1.....				12/17/2020.	BARCLAYS CAPITAL INC FIXED INC.....	06/21/2021.	2,999,997	0	0	0	0	3,000,000	2,999,996	689	0	1.03	1.03	MON..	0	0
3599999. Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities.							2,999,997	0	0	0	0	3,000,000	2,999,996	689	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....							2,999,997	0	0	0	0	3,000,000	2,999,996	689	0	XXX	XXX	XXX	0	0
Total Bonds																				
7999999. Other Loan-Backed and Structured Securities.....							2,999,997	0	0	0	0	3,000,000	2,999,996	689	0	XXX	XXX	XXX	0	0
8399999. Subtotals - Bonds.....							2,999,997	0	0	0	0	3,000,000	2,999,996	689	0	XXX	XXX	XXX	0	0
9199999. Total - Short-Term Investments.....							2,999,997	0	0	0	0	XXX.....	2,999,996	689	0	XXX	XXX	XXX	0	0

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	2,999,997	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												

Annual Statement for the year 2020 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Counterparty Exchange, Clearinghouse or Central e	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	01/06/2020.	01/06/2021.	.....	....6,639,246	.....	.....	.....153,699	.....	.....59,584	.....	.....59,584	(94,115)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	01/06/2020.	01/06/2021.	.....	....12,864,049	.....	.....	.....255,609	.....	.....437,125	.....	.....437,125	181,517	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	01/06/2020.	01/06/2021.	.....	....973,884	.....	.....	.....21,631	.....	.....37,470	.....	.....37,470	15,838	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	01/06/2020.	01/06/2021.	.....	....2,272,396	.....	.....	.....59,559	.....	.....105,575	.....	.....105,575	46,016	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	01/06/2020.	01/06/2021.	.....	....1,067,920	.....	.....	.....28,620	.....	.....50,681	.....	.....50,681	22,061	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	01/06/2020.	01/06/2021.	.....	....1,700,252	.....	.....	.....50,923	.....	.....92,559	.....	.....92,559	41,636	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	01/17/2020.	01/20/2021.	.....	....6,039,435	.....	.....	.....128,640	.....	.....	.....	.....	.....(128,640)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	01/17/2020.	01/20/2021.	.....	....10,321,822	.....	.....	.....207,558	.....	.....347,262	.....	.....347,262	139,704	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	01/17/2020.	01/20/2021.	.....	....1,664,810	.....	.....	.....37,807	.....	.....63,871	.....	.....63,871	26,064	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	01/17/2020.	01/20/2021.	.....	....1,331,848	.....	.....	.....34,374	.....	.....59,211	.....	.....59,211	24,837	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	01/17/2020.	01/20/2021.	.....	....1,997,772	.....	.....	.....57,753	.....	.....100,870	.....	.....100,870	43,118	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	01/17/2020.	01/20/2021.	.....	....998,886	.....	.....	.....30,574	.....	.....54,110	.....	.....54,110	23,536	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	02/06/2020.	02/06/2021.	.....	....6,267,338	.....	.....	.....133,494	.....	.....850	.....	.....850	(132,644)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	02/06/2020.	02/06/2021.	.....	....15,056,010	.....	.....	.....287,704	.....	.....467,114	.....	.....467,114	179,410	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	02/06/2020.	02/06/2021.	.....	....2,007,468	.....	.....	.....50,205	.....	.....84,010	.....	.....84,010	33,806	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY	02/06/2020.	02/06/2021.	.....	....1,631,977	.....	.....	.....43,411	.....	.....73,384	.....	.....73,384	29,974	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	02/06/2020.	02/06/2021.	.....	....2,527,271	.....	.....	.....80,039	.....	.....139,158	.....	.....139,158	59,119	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	02/20/2020.	02/20/2021.	.....	....6,307,358	.....	.....	.....138,131	.....	.....34	.....	.....34	(138,097)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	02/20/2020.	02/20/2021.	.....	....11,428,555	.....	.....	.....220,571	.....	.....346,804	.....	.....346,804	126,233	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	02/20/2020.	02/20/2021.	.....	....3,035,907	.....	.....	.....77,449	.....	.....125,450	.....	.....125,450	48,001	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	02/20/2020.	02/20/2021.	.....	....1,011,969	.....	.....	.....28,648	.....	.....47,059	.....	.....47,059	18,410	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	SOCIETE GENERALE	02/20/2020.	02/20/2021.	.....	....1,595,851	.....	.....	.....52,184	.....	.....87,750	.....	.....87,750	35,565	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	03/06/2020.	03/05/2021.	.....	....5,960,577	.....	.....	.....136,497	.....	.....262,230	.....	.....262,230	125,732	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	03/06/2020.	03/05/2021.	.....	....12,186,717	.....	.....	.....230,478	.....	.....398,579	.....	.....398,579	168,101	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	03/06/2020.	03/05/2021.	.....	....2,080,659	.....	.....	.....53,294	.....	.....92,842	.....	.....92,842	39,548	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	03/06/2020.	03/05/2021.	.....	....1,188,948	.....	.....	.....31,998	.....	.....55,877	.....	.....55,877	23,879	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	03/06/2020.	03/05/2021.	.....	....2,451,109	.....	.....	.....78,435	.....	.....138,410	.....	.....138,410	59,975	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	03/20/2020.	03/19/2021.	.....	....6,835,478	.....	.....	.....183,464	.....	.....300,711	.....	.....300,711	117,247	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	03/20/2020.	03/19/2021.	.....	....12,216,076	.....	.....	.....232,321	.....	.....405,095	.....	.....405,095	172,774	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	03/20/2020.	03/19/2021.	.....	....1,969,333	.....	.....	.....51,400	.....	.....90,558	.....	.....90,558	39,158	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	03/20/2020.	03/19/2021.	.....	....1,136,185	.....	.....	.....31,813	.....	.....56,163	.....	.....56,163	24,350	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	03/20/2020.	03/19/2021.	.....	....1,910,327	.....	.....	.....62,277	.....	.....111,343	.....	.....111,343	49,066	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	04/06/2020.	04/06/2021.	.....	....7,830,552	.....	.....	.....193,415	.....	.....332,730	.....	.....332,730	139,316	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	04/06/2020.	04/06/2021.	.....	....14,650,240	.....	.....	.....272,658	.....	.....474,838	.....	.....474,838	202,180	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	04/06/2020.	04/06/2021.	.....	....2,397,312	.....	.....	.....52,771	.....	.....92,725	.....	.....92,725	39,955	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	04/06/2020.	04/06/2021.	.....	....1,331,840	.....	.....	.....31,712	.....	.....56,004	.....	.....56,004	24,292	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	04/06/2020.	04/06/2021.	.....	....1,125,103	.....	.....	.....29,590	.....	.....52,726	.....	.....52,726	23,136	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	04/06/2020.	04/06/2021.	.....	....1,587,608	.....	.....	.....47,628	.....	.....85,847	.....	.....85,847	38,219	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	04/20/2020.	04/20/2021.	.....	....6,699,784	.....	.....	.....156,105	.....	.....277,976	.....	.....277,976	121,871	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	04/20/2020.	04/20/2021.	.....	....1,693,896	.....	.....	.....19,839	.....	.....33,000	.....	.....33,000	13,162	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	04/20/2020.	04/20/2021.	.....	....10,445,692	.....	.....	.....197,521	.....	.....336,919	.....	.....336,919	139,397	.....	.....	.....	.....	.....	0002.....

Annual Statement for the year 2020 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Counterparty Exchange, Clearinghouse or Central e	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	04/20/2020.	04/20/2021.	.....	....1,976,212	.....	.....	.....43,893	.....	.....74,928	.....	.....74,928	31,035	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	04/20/2020.	04/20/2021.	.....	....1,129,264	.....	.....	.....27,114	.....	.....46,540	.....	.....46,540	19,426	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	04/20/2020.	04/20/2021.	.....	....1,636,490	.....	.....	.....43,531	.....	.....75,143	.....	.....75,143	31,612	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	04/20/2020.	04/20/2021.	.....	....1,973,883	.....	.....	.....66,717	.....	.....116,555	.....	.....116,555	49,838	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	05/06/2020.	05/06/2021.	.....	....8,484,633	.....	.....	.....179,874	.....	.....322,329	.....	.....322,329	142,455	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	05/06/2020.	05/06/2021.	.....	....1,709,052	.....	.....	.....20,013	.....	.....32,163	.....	.....32,163	12,150	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY	05/06/2020.	05/06/2021.	.....	....8,891,022	.....	.....	.....152,926	.....	.....250,629	.....	.....250,629	97,703	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	05/06/2020.	05/06/2021.	.....	....1,709,052	.....	.....	.....33,177	.....	.....54,568	.....	.....54,568	21,392	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY	05/06/2020.	05/06/2021.	.....	....2,737,325	.....	.....	.....64,053	.....	.....106,561	.....	.....106,561	42,508	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	05/06/2020.	05/06/2021.	.....	....2,278,736	.....	.....	.....59,499	.....	.....99,321	.....	.....99,321	39,821	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY	05/06/2020.	05/06/2021.	.....	....1,051,698	.....	.....	.....28,922	.....	.....48,774	.....	.....48,774	19,852	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY	05/06/2020.	05/06/2021.	.....	....1,541,564	.....	.....	.....48,559	.....	.....82,219	.....	.....82,219	33,660	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CITIBANK	05/06/2020.	05/06/2021.	.....	....1,219,456	.....	.....	.....41,888	.....	.....71,800	.....	.....71,800	29,912	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	05/20/2020.	05/20/2021.	.....	....6,641,074	.....	.....	.....144,775	.....	.....258,841	.....	.....258,841	114,065	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	05/20/2020.	05/20/2021.	.....	....1,188,644	.....	.....	.....14,042	.....	.....21,914	.....	.....21,914	7,872	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	05/20/2020.	05/20/2021.	.....	....7,726,186	.....	.....	.....135,315	.....	.....213,131	.....	.....213,131	77,816	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY	05/20/2020.	05/20/2021.	.....	....1,864,271	.....	.....	.....36,726	.....	.....58,229	.....	.....58,229	21,502	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	05/20/2020.	05/20/2021.	.....	....2,377,288	.....	.....	.....56,371	.....	.....90,472	.....	.....90,472	34,101	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	05/20/2020.	05/20/2021.	.....	....1,312,491	.....	.....	.....34,650	.....	.....55,901	.....	.....55,901	21,252	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	05/20/2020.	05/20/2021.	.....	....1,546,005	.....	.....	.....45,607	.....	.....74,237	.....	.....74,237	28,630	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	05/20/2020.	05/20/2021.	.....	....1,710,333	.....	.....	.....55,415	.....	.....90,611	.....	.....90,611	35,197	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	06/05/2020.	06/06/2021.	.....	....9,719,734	.....	.....	.....207,030	.....	.....370,922	.....	.....370,922	163,892	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	06/05/2020.	06/06/2021.	.....	....1,596,965	.....	.....	.....18,862	.....	.....27,190	.....	.....27,190	8,328	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	06/05/2020.	06/06/2021.	.....	....7,346,039	.....	.....	.....127,177	.....	.....186,592	.....	.....186,592	59,416	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	06/05/2020.	06/06/2021.	.....	....2,555,144	.....	.....	.....47,555	.....	.....70,211	.....	.....70,211	22,656	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	06/05/2020.	06/06/2021.	.....	....1,277,572	.....	.....	.....25,182	.....	.....37,224	.....	.....37,224	12,042	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	06/05/2020.	06/06/2021.	.....	....2,235,751	.....	.....	.....52,342	.....	.....78,040	.....	.....78,040	25,698	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	06/05/2020.	06/06/2021.	.....	....1,596,965	.....	.....	.....41,377	.....	.....62,272	.....	.....62,272	20,895	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	06/05/2020.	06/06/2021.	.....	....4,790,895	.....	.....	.....157,191	.....	.....241,053	.....	.....241,053	83,862	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	06/19/2020.	06/20/2021.	.....	....7,580,927	.....	.....	.....168,297	.....	.....296,357	.....	.....296,357	128,061	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	06/19/2020.	06/20/2021.	.....	....1,548,870	.....	.....	.....18,447	.....	.....26,937	.....	.....26,937	8,490	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	06/19/2020.	06/20/2021.	.....	....8,054,124	.....	.....	.....141,035	.....	.....209,225	.....	.....209,225	68,190	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	06/19/2020.	06/20/2021.	.....	....2,787,966	.....	.....	.....55,795	.....	.....83,125	.....	.....83,125	27,330	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	06/19/2020.	06/20/2021.	.....	....1,858,644	.....	.....	.....40,167	.....	.....60,156	.....	.....60,156	19,989	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	06/19/2020.	06/20/2021.	.....	....1,239,096	.....	.....	.....30,866	.....	.....46,395	.....	.....46,395	15,529	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	06/19/2020.	06/20/2021.	.....	....2,168,418	.....	.....	.....61,610	.....	.....93,042	.....	.....93,042	31,433	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	06/19/2020.	06/20/2021.	.....	....1,548,870	.....	.....	.....46,017	.....	.....69,699	.....	.....69,699	23,682	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	06/19/2020.	06/20/2021.	.....	....929,322	.....	.....	.....30,028	.....	.....45,693	.....	.....45,693	15,664	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	07/06/2020.	07/06/2021.	.....	....7,676,191	.....	.....	.....170,411	.....	.....293,699	.....	.....293,699	123,287	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	07/06/2020.	07/06/2021.	.....	....1,697,051	.....	.....	.....20,382	.....	.....28,620	.....	.....28,620	8,239	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	07/06/2020.	07/06/2021.	.....	....9,221,188	.....	.....	.....162,412	.....	.....232,089	.....	.....232,089	69,677	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	07/06/2020.	07/06/2021.	.....	....1,271,888	.....	.....	.....25,582	.....	.....36,728	.....	.....36,728	11,146	.....	.....	.....	.....	.....	0002.....

Annual Statement for the year 2020 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Counterparty Exchange, Clearinghouse or Central e	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	07/06/2020.	07/06/2021.	.....	1,907,832	.....	.....	43,521	.....	62,907	.....	62,907	19,387	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	07/06/2020.	07/06/2021.	.....	1,271,888	.....	.....	32,450	.....	47,118	.....	47,118	14,668	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY	07/06/2020.	07/06/2021.	.....	2,879,838	.....	.....	88,411	.....	129,921	.....	129,921	41,510	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH	07/20/2020.	07/20/2021.	.....	7,152,687	.....	.....	154,498	.....	258,561	.....	258,561	104,063	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	07/20/2020.	07/20/2021.	.....	1,300,736	.....	.....	15,494	.....	21,307	.....	21,307	5,813	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	07/20/2020.	07/20/2021.	.....	9,105,152	.....	.....	159,444	.....	222,397	.....	222,397	62,953	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	07/20/2020.	07/20/2021.	.....	2,257,853	.....	.....	45,157	.....	63,246	.....	63,246	18,089	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	07/20/2020.	07/20/2021.	.....	975,552	.....	.....	21,082	.....	29,648	.....	29,648	8,565	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	07/20/2020.	07/20/2021.	.....	1,218,679	.....	.....	27,908	.....	39,450	.....	39,450	11,543	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	07/20/2020.	07/20/2021.	.....	2,214,990	.....	.....	56,039	.....	79,675	.....	79,675	23,636	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	07/20/2020.	07/20/2021.	.....	1,295,201	.....	.....	35,359	.....	50,710	.....	50,710	15,351	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	07/20/2020.	07/20/2021.	.....	2,417,806	.....	.....	76,886	.....	111,811	.....	111,811	34,925	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH	08/06/2020.	08/06/2021.	.....	6,519,273	.....	.....	138,665	.....	216,039	.....	216,039	77,374	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	08/06/2020.	08/06/2021.	.....	1,339,664	.....	.....	15,954	.....	21,241	.....	21,241	5,288	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	08/06/2020.	08/06/2021.	.....	11,052,228	.....	.....	193,526	.....	261,797	.....	261,797	68,271	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	08/06/2020.	08/06/2021.	.....	2,344,412	.....	.....	46,679	.....	63,706	.....	63,706	17,027	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY	08/06/2020.	08/06/2021.	.....	1,244,668	.....	.....	26,748	.....	36,698	.....	36,698	9,950	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE	08/06/2020.	08/06/2021.	.....	1,006,941	.....	.....	25,274	.....	35,073	.....	35,073	9,799	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY	08/06/2020.	08/06/2021.	.....	2,815,506	.....	.....	81,087	.....	113,998	.....	113,998	32,911	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	08/06/2020.	08/06/2021.	.....	1,257,544	.....	.....	41,499	.....	58,864	.....	58,864	17,365	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	08/20/2020.	08/20/2021.	.....	6,414,722	.....	.....	137,917	.....	201,448	.....	201,448	63,532	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	08/20/2020.	08/20/2021.	.....	1,015,653	.....	.....	12,097	.....	15,972	.....	15,972	3,874	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	08/20/2020.	08/20/2021.	.....	7,109,571	.....	.....	123,783	.....	166,487	.....	166,487	42,705	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	08/20/2020.	08/20/2021.	.....	3,046,959	.....	.....	59,755	.....	80,622	.....	80,622	20,867	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	08/20/2020.	08/20/2021.	.....	2,031,306	.....	.....	56,288	.....	77,292	.....	77,292	21,004	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	08/20/2020.	08/20/2021.	.....	2,708,408	.....	.....	83,723	.....	115,951	.....	115,951	32,228	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	09/04/2020.	09/03/2021.	.....	6,204,302	.....	.....	129,608	.....	178,530	.....	178,530	48,922	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	09/04/2020.	09/03/2021.	.....	1,028,088	.....	.....	12,142	.....	15,385	.....	15,385	3,243	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	09/04/2020.	09/03/2021.	.....	7,882,008	.....	.....	137,227	.....	175,358	.....	175,358	38,130	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	09/04/2020.	09/03/2021.	.....	1,713,480	.....	.....	32,062	.....	41,203	.....	41,203	9,141	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY	09/04/2020.	09/03/2021.	.....	1,810,518	.....	.....	35,740	.....	46,130	.....	46,130	10,390	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY	09/04/2020.	09/03/2021.	.....	1,798,286	.....	.....	45,748	.....	59,165	.....	59,165	13,417	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	09/04/2020.	09/03/2021.	.....	3,426,960	.....	.....	92,564	.....	119,910	.....	119,910	27,346	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY	09/04/2020.	09/03/2021.	.....	1,114,467	.....	.....	32,866	.....	42,841	.....	42,841	9,975	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	ROYAL BANK OF CANADA	09/18/2020.	09/20/2021.	.....	5,884,359	.....	.....	114,157	.....	178,599	.....	178,599	64,443	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	09/18/2020.	09/20/2021.	.....	1,991,682	.....	.....	22,928	.....	30,621	.....	30,621	7,693	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	09/18/2020.	09/20/2021.	.....	7,634,781	.....	.....	129,890	.....	175,943	.....	175,943	46,052	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	09/18/2020.	09/20/2021.	.....	1,991,682	.....	.....	36,668	.....	49,683	.....	49,683	13,015	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	09/18/2020.	09/20/2021.	.....	1,991,682	.....	.....	38,660	.....	52,701	.....	52,701	14,040	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	09/18/2020.	09/20/2021.	.....	1,327,788	.....	.....	28,962	.....	39,638	.....	39,638	10,677	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	09/18/2020.	09/20/2021.	.....	1,991,682	.....	.....	50,612	.....	69,873	.....	69,873	19,261	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	09/18/2020.	09/20/2021.	.....	1,327,788	.....	.....	37,990	.....	52,959	.....	52,959	14,969	.....	.....	.....	.....	.....	0002.....

Annual Statement for the year 2020 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Counterparty Exchange, Clearinghouse or Central e	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	10/06/2020.	10/06/2021.	.....	....6,973,193	.....	.....	.....138,767	.....	.....207,741	.....	.....207,741	68,974	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	10/06/2020.	10/06/2021.	.....	....2,352,665	.....	.....	.....27,079	.....	.....35,902	.....	.....35,902	8,823	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	10/06/2020.	10/06/2021.	.....	....7,730,185	.....	.....	.....130,718	.....	.....176,041	.....	.....176,041	45,323	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	10/06/2020.	10/06/2021.	.....	....2,016,570	.....	.....	.....36,926	.....	.....49,675	.....	.....49,675	12,748	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	10/06/2020.	10/06/2021.	.....	....1,344,380	.....	.....	.....26,366	.....	.....35,607	.....	.....35,607	9,242	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	10/06/2020.	10/06/2021.	.....	....1,344,380	.....	.....	.....33,626	.....	.....45,955	.....	.....45,955	12,330	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	10/06/2020.	10/06/2021.	.....	....1,680,475	.....	.....	.....46,232	.....	.....63,521	.....	.....63,521	17,289	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	10/06/2020.	10/06/2021.	.....	....1,680,475	.....	.....	.....49,087	.....	.....67,743	.....	.....67,743	18,655	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	10/06/2020.	10/06/2021.	.....	....1,008,285	.....	.....	.....32,476	.....	.....45,305	.....	.....45,305	12,829	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	10/20/2020.	10/20/2021.	.....	....6,326,326	.....	.....	.....117,606	.....	.....162,347	.....	.....162,347	44,741	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	10/20/2020.	10/20/2021.	.....	....2,410,184	.....	.....	.....27,982	.....	.....35,630	.....	.....35,630	7,648	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	10/20/2020.	10/20/2021.	.....	....8,607,800	.....	.....	.....147,285	.....	.....189,259	.....	.....189,259	41,974	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	10/20/2020.	10/20/2021.	.....	....1,721,560	.....	.....	.....31,697	.....	.....40,917	.....	.....40,917	9,219	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	10/20/2020.	10/20/2021.	.....	....1,377,248	.....	.....	.....27,974	.....	.....36,146	.....	.....36,146	8,172	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	10/20/2020.	10/20/2021.	.....	....1,637,921	.....	.....	.....36,689	.....	.....47,591	.....	.....47,591	10,902	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	10/20/2020.	10/20/2021.	.....	....2,065,872	.....	.....	.....57,248	.....	.....75,042	.....	.....75,042	17,794	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	11/06/2020.	11/05/2021.	.....	....7,909,408	.....	.....	.....147,431	.....	.....193,430	.....	.....193,430	45,999	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	11/06/2020.	11/05/2021.	.....	....3,509,440	.....	.....	.....40,394	.....	.....50,151	.....	.....50,151	9,757	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	11/06/2020.	11/05/2021.	.....	....8,773,600	.....	.....	.....146,610	.....	.....183,234	.....	.....183,234	36,624	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	11/06/2020.	11/05/2021.	.....	....3,509,440	.....	.....	.....66,014	.....	.....82,898	.....	.....82,898	16,884	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	11/06/2020.	11/05/2021.	.....	....1,052,832	.....	.....	.....25,912	.....	.....33,009	.....	.....33,009	7,097	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	11/06/2020.	11/05/2021.	.....	....2,456,608	.....	.....	.....67,581	.....	.....86,722	.....	.....86,722	19,141	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	11/06/2020.	11/05/2021.	.....	....1,052,832	.....	.....	.....32,860	.....	.....42,611	.....	.....42,611	9,751	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY	11/20/2020.	11/19/2021.	.....	....5,893,643	.....	.....	.....106,086	.....	.....131,929	.....	.....131,929	25,843	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	11/20/2020.	11/19/2021.	.....	....2,846,032	.....	.....	.....33,323	.....	.....39,619	.....	.....39,619	6,296	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	11/20/2020.	11/19/2021.	.....	....7,826,588	.....	.....	.....129,985	.....	.....156,472	.....	.....156,472	26,487	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	11/20/2020.	11/19/2021.	.....	....1,423,016	.....	.....	.....25,202	.....	.....30,345	.....	.....30,345	5,143	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	11/20/2020.	11/19/2021.	.....	....1,778,770	.....	.....	.....35,057	.....	.....42,635	.....	.....42,635	7,578	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	11/20/2020.	11/19/2021.	.....	....1,067,262	.....	.....	.....27,118	.....	.....33,197	.....	.....33,197	6,078	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	11/20/2020.	11/19/2021.	.....	....1,423,016	.....	.....	.....38,862	.....	.....47,880	.....	.....47,880	9,019	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	11/20/2020.	11/19/2021.	.....	....1,423,016	.....	.....	.....43,274	.....	.....53,650	.....	.....53,650	10,376	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	12/04/2020.	12/06/2021.	.....	....7,424,420	.....	.....	.....134,382	.....	.....134,931	.....	.....134,931	549	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	12/04/2020.	12/06/2021.	.....	....2,589,384	.....	.....	.....30,320	.....	.....31,504	.....	.....31,504	1,184	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	12/04/2020.	12/06/2021.	.....	....9,247,800	.....	.....	.....155,460	.....	.....162,728	.....	.....162,728	7,268	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	12/04/2020.	12/06/2021.	.....	....1,479,648	.....	.....	.....26,354	.....	.....27,695	.....	.....27,695	1,341	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	12/04/2020.	12/06/2021.	.....	....2,219,472	.....	.....	.....44,858	.....	.....47,073	.....	.....47,073	2,214	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	12/04/2020.	12/06/2021.	.....	....1,849,560	.....	.....	.....46,627	.....	.....49,194	.....	.....49,194	2,567	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	12/04/2020.	12/06/2021.	.....	....2,219,472	.....	.....	.....59,726	.....	.....63,109	.....	.....63,109	3,382	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	12/04/2020.	12/06/2021.	.....	....1,109,736	.....	.....	.....31,639	.....	.....33,563	.....	.....33,563	1,924	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	12/18/2020.	12/20/2021.	.....	....6,029,353	.....	.....	.....113,352	.....	.....108,401	.....	.....108,401	(4,951)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	12/18/2020.	12/20/2021.	.....	....2,225,646	.....	.....	.....26,510	.....	.....26,855	.....	.....26,855	345	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	12/18/2020.	12/20/2021.	.....	....7,789,761	.....	.....	.....133,275	.....	.....136,047	.....	.....136,047	2,772	.....	.....	.....	.....	.....	0002.....

Annual Statement for the year 2020 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Counterparty Exchange, Clearinghouse or Central e	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	12/18/2020.	12/20/2021.	.....	....1,483,764	.....	.....	.....27,466	.....	.....27,978	.....	.....27,978	513	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	12/18/2020.	12/20/2021.	.....	....1,483,764	.....	.....	.....30,582	.....	.....31,243	.....	.....31,243	661	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	12/18/2020.	12/20/2021.	.....	....1,112,823	.....	.....	.....29,947	.....	.....30,849	.....	.....30,849	902	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	12/18/2020.	12/20/2021.	.....	....1,112,823	.....	.....	.....32,395	.....	.....33,430	.....	.....33,430	1,034	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	12/18/2020.	12/20/2021.	.....	....1,854,705	.....	.....	.....58,810	.....	.....60,862	.....	.....60,862	2,050	.....	.....	.....	.....	.....	0002.....
0159999999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										0	...12,944,869	0	18,712,784	XXX	..18,712,784	5,767,915	0	0	0	0	XXX	XXX
0219999999. Total-Purchased Options-Hedging Other.....										0	...12,944,869	0	18,712,784	XXX	..18,712,784	5,767,915	0	0	0	0	XXX	XXX
Total Purchased Options																						
0439999999. Total-Purchased Options-Call Options and Warrants.....										0	...12,944,869	0	18,712,784	XXX	..18,712,784	5,767,915	0	0	0	0	XXX	XXX
0499999999. Total-Purchased Options.....										0	...12,944,869	0	18,712,784	XXX	..18,712,784	5,767,915	0	0	0	0	XXX	XXX
Totals																						
1709999999. Total-Hedging Other.....										0	...12,944,869	0	18,712,784	XXX	..18,712,784	5,767,915	0	0	0	0	XXX	XXX
1759999999. TOTAL.....										0	...12,944,869	0	18,712,784	XXX	..18,712,784	5,767,915	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
A	Equity Index

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0002	Hedges crediting rate for fixed indexed annuity products linked to the S&P 500 index

Annual Statement for the year 2020 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Counter party Exchange, Clearing or Central house	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Co d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Options - Hedging Other - Call Options and Warrants																								
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH	01/04/2019	01/06/2020	01/06/2020	Expiration.	.....	...5,999,832	2,531.94	135,596	.....	.....	.....279,004	.....	...	.....(278,921)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH	01/04/2019	01/06/2020	01/06/2020	Expiration.	.....	..12,381,229	2,531.94	245,148	.....	.....	.....458,097	.....	...	.....(457,988)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH	01/04/2019	01/06/2020	01/06/2020	Expiration.	.....	...1,644,032	2,531.94	35,018	.....	.....	.....65,763	.....	...	.....(65,744)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	ROYAL BANK OF CANADA	01/04/2019	01/06/2020	01/06/2020	Expiration.	.....	...2,184,947	2,531.94	53,313	.....	.....	.....101,604	.....	...	.....(101,574)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH	01/04/2019	01/06/2020	01/06/2020	Expiration.	.....	...2,015,673	2,531.94	55,028	.....	.....	.....105,825	.....	...	.....(105,796)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	01/18/2019	01/20/2020	01/20/2020	Expiration.	.....	...5,731,292	2,670.71	130,100	.....	.....	.....263,634	.....	...	.....(263,414)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	01/18/2019	01/20/2020	01/20/2020	Expiration.	.....	..10,158,336	2,670.71	212,309	.....	.....	.....375,873	.....	...	.....(374,780)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	01/18/2019	01/20/2020	01/20/2020	Expiration.	.....	...2,196,475	2,670.71	49,860	.....	.....	.....88,954	.....	...	.....(88,694)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH	01/18/2019	01/20/2020	01/20/2020	Expiration.	.....	...952,300	2,670.71	23,331	.....	.....	.....41,901	.....	...	.....(41,773)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH	01/18/2019	01/20/2020	01/20/2020	Expiration.	.....	...1,107,919	2,670.71	29,914	.....	.....	.....54,286	.....	...	.....(54,114)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	01/18/2019	01/20/2020	01/20/2020	Expiration.	.....	...2,089,474	2,670.71	62,475	.....	.....	.....115,962	.....	...	.....(115,568)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	02/06/2019	02/06/2020	02/06/2020	Expiration.	.....	...5,500,418	2,731.61	122,109	.....	.....	.....253,011	.....	...	.....(252,619)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	02/06/2019	02/06/2020	02/06/2020	Expiration.	.....	..12,617,017	2,731.61	259,911	.....	.....	.....460,504	.....	...	.....(452,642)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH	02/06/2019	02/06/2020	02/06/2020	Expiration.	.....	...2,853,346	2,731.61	63,915	.....	.....	.....114,129	.....	...	.....(112,130)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH	02/06/2019	02/06/2020	02/06/2020	Expiration.	.....	...910,027	2,731.61	22,205	.....	.....	.....40,041	.....	...	.....(39,317)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH	02/06/2019	02/06/2020	02/06/2020	Expiration.	.....	...1,764,422	2,731.61	45,169	.....	.....	.....82,046	.....	...	.....(80,532)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CITIBANK	02/06/2019	02/06/2020	02/06/2020	Expiration.	.....	...1,809,173	2,731.61	52,468	.....	.....	.....97,697	.....	...	.....(95,783)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	02/20/2019	02/20/2020	02/20/2020	Expiration.	.....	...5,543,416	2,784.70	124,450	.....	.....	.....257,772	.....	...	.....(257,207)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CITIBANK	02/20/2019	02/20/2020	02/20/2020	Expiration.	.....	...9,118,027	2,784.70	189,649	.....	.....	.....332,803	.....	...	.....(321,424)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CITIBANK	02/20/2019	02/20/2020	02/20/2020	Expiration.	.....	...3,227,774	2,784.70	71,981	.....	.....	.....127,502	.....	...	.....(123,049)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CITIBANK	02/20/2019	02/20/2020	02/20/2020	Expiration.	.....	...1,602,651	2,784.70	40,068	.....	.....	.....72,118	.....	...	.....(69,515)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CITIBANK	02/20/2019	02/20/2020	02/20/2020	Expiration.	.....	...1,011,960	2,784.70	27,222	.....	.....	.....49,586	.....	...	.....(47,763)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CITIBANK	02/20/2019	02/20/2020	02/20/2020	Expiration.	.....	...2,322,384	2,784.70	73,615	.....	.....	.....139,341	.....	...	.....(133,915)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	03/06/2019	03/06/2020	03/06/2020	Expiration.	.....	...5,220,630	2,771.45	122,163	.....	.....	.....240,149	.....	...	.....(239,472)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE	03/06/2019	03/06/2020	03/06/2020	Expiration.	.....	...9,631,060	2,771.45	204,178	.....	.....	.....346,711	.....	...	.....(330,036)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE	03/06/2019	03/06/2020	03/06/2020	Expiration.	.....	...2,748,741	2,771.45	64,046	.....	.....	.....109,952	.....	...	.....(104,488)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	03/06/2019	03/06/2020	03/06/2020	Expiration.	.....	...1,108,580	2,771.45	28,394	.....	.....	.....49,332	.....	...	.....(46,791)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	03/06/2019	03/06/2020	03/06/2020	Expiration.	.....	...1,108,580	2,771.45	30,498	.....	.....	.....53,768	.....	...	.....(50,905)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	03/06/2019	03/06/2020	03/06/2020	Expiration.	.....	...2,217,160	2,771.45	71,859	.....	.....	.....130,816	.....	...	.....(123,410)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	03/20/2019	03/20/2020	03/20/2020	Expiration.	.....	...5,763,040	2,824.23	130,245	.....	.....	.....265,091	.....	...	.....(264,085)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH	03/20/2019	03/20/2020	03/20/2020	Expiration.	.....	..10,831,067	2,824.23	225,286	.....	.....	.....	.....	...	.....(360,390)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH	03/20/2019	03/20/2020	03/20/2020	Expiration.	.....	...2,724,538	2,824.23	62,392	.....	.....	.....	.....	...	.....(100,592)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CITIBANK	03/20/2019	03/20/2020	03/20/2020	Expiration.	.....	...1,076,568	2,824.23	27,023	.....	.....	.....	.....	...	.....(44,140)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY	03/20/2019	03/20/2020	03/20/2020	Expiration.	.....	...1,318,287	2,824.23	37,308	.....	.....	.....	.....	...	.....(61,761)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	03/20/2019	03/20/2020	03/20/2020	Expiration.	.....	...2,036,380	2,824.23	61,804	.....	.....	.....	.....	...	.....(103,578)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	04/05/2019	04/06/2020	04/06/2020	Expiration.	.....	...7,469,721	2,892.74	167,322	.....	.....	.....283,352	.....	...	.....(322,385)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	ROYAL BANK OF CANADA	04/05/2019	04/06/2020	04/06/2020	Expiration.	.....	..11,176,920	2,892.74	233,598	.....	.....	.....	.....	...	.....(358,851)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	ROYAL BANK OF CANADA	04/05/2019	04/06/2020	04/06/2020	Expiration.	.....	...5,307,501	2,892.74	122,072	.....	.....	.....	.....	...	.....(188,787)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	04/05/2019	04/06/2020	04/06/2020	Expiration.	.....	...1,866,721	2,892.74	48,908	.....	.....	.....	.....	...	.....(76,794)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	04/05/2019	04/06/2020	04/06/2020	Expiration.	.....	...1,157,096	2,892.74	32,758	.....	.....	.....	.....	...	.....(52,009)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	04/05/2019	04/06/2020	04/06/2020	Expiration.	.....	...1,446,370	2,892.74	45,722	.....	.....	.....	.....	...	.....(74,061)	.....	.....	.....	.....	.....	0002.....

Annual Statement for the year 2020 of the ANNUITY INVESTORS LIFE INSURANCE COMPANY																								
SCHEDULE DB - PART A - SECTION 2																								
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year																								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Counter party Exchange, or Central house	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	04/18/2019	04/20/2020	04/20/2020	Expiration.	.....	...5,995,488	2,905.03	131,899	.....	.....	.....163,395	.....	...	.....(251,958)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	04/18/2019	04/20/2020	04/20/2020	Expiration.	.....	...9,586,599	2,905.03	201,446	.....	.....	.....	.....	...	.....(303,845)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	04/18/2019	04/20/2020	04/20/2020	Expiration.	.....	...4,648,048	2,905.03	106,967	.....	.....	.....	.....	...	.....(163,158)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	04/18/2019	04/20/2020	04/20/2020	Expiration.	.....	...2,614,527	2,905.03	70,096	.....	.....	.....	.....	...	.....(108,280)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	04/18/2019	04/20/2020	04/20/2020	Expiration.	.....	...1,162,012	2,905.03	33,830	.....	.....	.....	.....	...	.....(52,944)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	04/18/2019	04/20/2020	04/20/2020	Expiration.	.....	...1,452,515	2,905.03	47,222	.....	.....	.....	.....	...	.....(75,072)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	05/06/2019	05/06/2020	05/06/2020	Expiration.	.....	...7,780,129	2,932.47	178,165	.....	.....	.....167,139	.....	...	.....(310,587)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	05/06/2019	05/06/2020	05/06/2020	Expiration.	.....	...10,446,520	2,932.47	220,938	.....	.....	.....	.....	...	.....(323,933)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	05/06/2019	05/06/2020	05/06/2020	Expiration.	.....	...4,398,705	2,932.47	102,096	.....	.....	.....	.....	...	.....(150,990)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	05/06/2019	05/06/2020	05/06/2020	Expiration.	.....	...1,466,235	2,932.47	37,112	.....	.....	.....	.....	...	.....(55,149)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	05/06/2019	05/06/2020	05/06/2020	Expiration.	.....	...1,112,481	2,932.47	29,592	.....	.....	.....	.....	...	.....(44,110)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	ROYAL BANK OF CANADA	05/06/2019	05/06/2020	05/06/2020	Expiration.	.....	...979,238	2,932.47	26,537	.....	.....	.....	.....	...	.....(39,621)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	05/06/2019	05/06/2020	05/06/2020	Expiration.	.....	...905,100	2,932.47	26,022	.....	.....	.....	.....	...	.....(39,176)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	05/06/2019	05/06/2020	05/06/2020	Expiration.	.....	...1,021,951	2,932.47	31,730	.....	.....	.....	.....	...	.....(48,304)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	05/06/2019	05/06/2020	05/06/2020	Expiration.	.....	...1,172,988	2,932.47	38,490	.....	.....	.....	.....	...	.....(59,129)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	05/20/2019	05/20/2020	05/20/2020	Expiration.	.....	...6,252,112	2,840.23	146,925	.....	.....	.....287,596	.....	...	.....(282,772)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	05/20/2019	05/20/2020	05/20/2020	Expiration.	.....	...8,804,713	2,840.23	182,355	.....	.....	.....316,975	.....	...	.....(280,122)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	05/20/2019	05/20/2020	05/20/2020	Expiration.	.....	...3,443,076	2,840.23	78,674	.....	.....	.....137,723	.....	...	.....(121,586)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	05/20/2019	05/20/2020	05/20/2020	Expiration.	.....	...1,704,138	2,840.23	44,499	.....	.....	.....78,828	.....	...	.....(69,797)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	05/20/2019	05/20/2020	05/20/2020	Expiration.	.....	...1,136,092	2,840.23	32,166	.....	.....	.....52,552	.....	...	.....(50,935)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	05/20/2019	05/20/2020	05/20/2020	Expiration.	.....	...2,556,207	2,840.23	78,511	.....	.....	.....118,242	.....	...	.....(125,532)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	ROYAL BANK OF CANADA	06/06/2019	06/06/2020	06/06/2020	Expiration.	.....	...9,298,169	2,843.49	205,490	.....	.....	.....413,784	.....	...	.....(402,346)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	06/06/2019	06/06/2020	06/06/2020	Expiration.	.....	...10,235,971	2,843.49	205,743	.....	.....	.....363,377	.....	...	.....(310,718)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	06/06/2019	06/06/2020	06/06/2020	Expiration.	.....	...4,718,980	2,843.49	105,469	.....	.....	.....188,759	.....	...	.....(161,092)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	06/06/2019	06/06/2020	06/06/2020	Expiration.	.....	...1,706,094	2,843.49	43,527	.....	.....	.....79,332	.....	...	.....(67,472)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	UBS SECURITIES	06/06/2019	06/06/2020	06/06/2020	Expiration.	.....	...976,369	2,843.49	27,338	.....	.....	.....50,283	.....	...	.....(42,634)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	06/06/2019	06/06/2020	06/06/2020	Expiration.	.....	...2,843,490	2,843.49	83,914	.....	.....	.....156,390	.....	...	.....(132,294)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY	06/06/2019	06/06/2020	06/06/2020	Expiration.	.....	...1,586,093	2,843.49	50,438	.....	.....	.....95,166	.....	...	.....(80,215)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	06/20/2019	06/20/2020	06/20/2020	Expiration.	.....	...7,436,842	2,954.18	160,636	.....	.....	.....133,252	.....	...	.....(279,555)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	06/20/2019	06/20/2020	06/20/2020	Expiration.	.....	...12,998,392	2,954.18	267,934	.....	.....	.....480,920	.....	...	.....(386,585)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	06/20/2019	06/20/2020	06/20/2020	Expiration.	.....	...1,181,672	2,954.18	25,538	.....	.....	.....46,084	.....	...	.....(36,958)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	06/20/2019	06/20/2020	06/20/2020	Expiration.	.....	...1,181,672	2,954.18	26,958	.....	.....	.....49,040	.....	...	.....(39,211)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	06/20/2019	06/20/2020	06/20/2020	Expiration.	.....	...2,658,762	2,954.18	67,567	.....	.....	.....124,965	.....	...	.....(99,250)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	06/20/2019	06/20/2020	06/20/2020	Expiration.	.....	...1,477,090	2,954.18	41,227	.....	.....	.....71,780	.....	...	.....(61,160)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	06/20/2019	06/20/2020	06/20/2020	Expiration.	.....	...886,254	2,954.18	26,599	.....	.....	.....43,068	.....	...	.....(39,923)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	ROYAL BANK OF CANADA	07/05/2019	07/06/2020	07/06/2020	Expiration.	.....	...7,757,984	2,990.41	173,779	.....	.....	.....129,810	.....	...	.....(268,522)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH	07/05/2019	07/06/2020	07/06/2020	Expiration.	.....	...10,727,519	2,990.41	220,987	.....	.....	.....386,174	.....	...	.....(300,807)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH	07/05/2019	07/06/2020	07/06/2020	Expiration.	.....	...1,780,672	2,990.41	38,961	.....	.....	.....68,555	.....	...	.....(53,223)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	07/05/2019	07/06/2020	07/06/2020	Expiration.	.....	...1,196,164	2,990.41	28,006	.....	.....	.....49,640	.....	...	.....(38,383)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	07/05/2019	07/06/2020	07/06/2020	Expiration.	.....	...1,495,205	2,990.41	38,147	.....	.....	.....68,780	.....	...	.....(52,851)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	07/05/2019	07/06/2020	07/06/2020	Expiration.	.....	...2,691,369	2,990.41	78,619	.....	.....	.....145,332	.....	...	.....(110,377)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	07/19/2019	07/20/2020	07/20/2020	Expiration.	.....	...7,186,085	2,976.61	161,687	.....	.....	.....129,010	.....	...	.....(258,452)	.....	.....	.....	.....	.....	0002.....

Annual Statement for the year 2020 of the ANNUITY INVESTORS LIFE INSURANCE COMPANY SCHEDULE DB - PART A - SECTION 2 Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year																								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Counter party Exchange, Clearing or Central house	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY	07/19/2019	07/20/2020	07/20/2020	Expiration.	.....	...9,770,329	2,976.61	199,804	.....	.....	.....346,848	.....	...	.....(272,598)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	07/19/2019	07/20/2020	07/20/2020	Expiration.	.....	...3,274,271	2,976.61	70,108	.....	.....	.....122,782	.....	...	.....(96,271)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	07/19/2019	07/20/2020	07/20/2020	Expiration.	.....	...2,083,627	2,976.61	46,700	.....	.....	.....82,306	.....	...	.....(64,375)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	07/19/2019	07/20/2020	07/20/2020	Expiration.	.....	...2,083,627	2,976.61	52,741	.....	.....	.....94,808	.....	...	.....(73,600)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	07/19/2019	07/20/2020	07/20/2020	Expiration.	.....	...1,190,644	2,976.61	31,922	.....	.....	.....57,748	.....	...	.....(44,657)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	07/19/2019	07/20/2020	07/20/2020	Expiration.	.....	...2,083,627	2,976.61	59,615	.....	.....	.....109,389	.....	...	.....(84,145)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	07/19/2019	07/20/2020	07/20/2020	Expiration.	.....	.....892,983	2,976.61	30,103	.....	.....	.....57,150	.....	...	.....(43,249)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY	08/06/2019	08/06/2020	08/06/2020	Expiration.	.....	...6,391,247	2,881.77	150,834	.....	.....	.....290,802	.....	...	.....(265,851)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	08/06/2019	08/06/2020	08/06/2020	Expiration.	.....	..11,481,919	2,881.77	222,749	.....	.....	.....390,385	.....	...	.....(322,438)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	08/06/2019	08/06/2020	08/06/2020	Expiration.	.....	...1,805,738	2,881.77	38,282	.....	.....	.....67,715	.....	...	.....(55,816)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	08/06/2019	08/06/2020	08/06/2020	Expiration.	.....	...1,440,885	2,881.77	32,437	.....	.....	.....57,635	.....	...	.....(47,434)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	08/06/2019	08/06/2020	08/06/2020	Expiration.	.....	...1,152,708	2,881.77	28,830	.....	.....	.....51,872	.....	...	.....(42,548)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	08/06/2019	08/06/2020	08/06/2020	Expiration.	.....	...1,152,708	2,881.77	30,562	.....	.....	.....55,328	.....	...	.....(45,287)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	08/06/2019	08/06/2020	08/06/2020	Expiration.	.....	...3,458,124	2,881.77	97,565	.....	.....	.....178,092	.....	...	.....(145,386)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	UBS SECURITIES	08/20/2019	08/20/2020	08/20/2020	Expiration.	.....	...6,462,277	2,900.51	153,802	.....	.....	.....297,265	.....	...	.....(265,441)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	08/20/2019	08/20/2020	08/20/2020	Expiration.	.....	...9,177,854	2,900.51	178,050	.....	.....	.....307,467	.....	...	.....(252,022)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	08/20/2019	08/20/2020	08/20/2020	Expiration.	.....	...1,556,682	2,900.51	33,469	.....	.....	.....58,376	.....	...	.....(47,707)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	08/20/2019	08/20/2020	08/20/2020	Expiration.	.....	...1,706,196	2,900.51	38,731	.....	.....	.....68,248	.....	...	.....(55,668)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	08/20/2019	08/20/2020	08/20/2020	Expiration.	.....	...1,034,915	2,900.51	26,908	.....	.....	.....48,122	.....	...	.....(39,046)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	08/20/2019	08/20/2020	08/20/2020	Expiration.	.....	...3,225,434	2,900.51	97,086	.....	.....	.....177,401	.....	...	.....(142,878)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	09/06/2019	09/06/2020	09/06/2020	Expiration.	.....	...6,323,936	2,978.71	146,399	.....	.....	.....284,573	.....	...	.....(224,631)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	09/06/2019	09/06/2020	09/06/2020	Expiration.	.....	..10,127,614	2,978.71	196,602	.....	.....	.....339,286	.....	...	.....(256,710)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	09/06/2019	09/06/2020	09/06/2020	Expiration.	.....	...1,066,573	2,978.71	23,038	.....	.....	.....39,996	.....	...	.....(30,119)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	09/06/2019	09/06/2020	09/06/2020	Expiration.	.....	...1,191,484	2,978.71	26,702	.....	.....	.....46,468	.....	...	.....(34,929)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	09/06/2019	09/06/2020	09/06/2020	Expiration.	.....	...1,191,484	2,978.71	27,894	.....	.....	.....48,852	.....	...	.....(36,630)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	09/06/2019	09/06/2020	09/06/2020	Expiration.	.....	...1,787,226	2,978.71	48,992	.....	.....	.....87,576	.....	...	.....(65,002)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	09/06/2019	09/06/2020	09/06/2020	Expiration.	.....	...2,382,968	2,978.71	69,611	.....	.....	.....125,104	.....	...	.....(92,432)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	ROYAL BANK OF CANADA	09/06/2019	09/06/2020	09/06/2020	Expiration.	.....	...1,963,640	2,978.71	63,622	.....	.....	.....116,834	.....	...	.....(85,500)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	09/20/2019	09/20/2020	09/20/2020	Expiration.	.....	...5,745,139	2,992.07	135,585	.....	.....	.....202,915	.....	...	.....(203,942)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	09/20/2019	09/20/2020	09/20/2020	Expiration.	.....	..12,329,399	2,992.07	260,150	.....	.....	.....443,840	.....	...	.....(330,682)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY	09/20/2019	09/20/2020	09/20/2020	Expiration.	.....	...1,161,017	2,992.07	26,007	.....	.....	.....44,697	.....	...	.....(33,199)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	UBS SECURITIES	09/20/2019	09/20/2020	09/20/2020	Expiration.	.....	...1,585,111	2,992.07	37,567	.....	.....	.....64,990	.....	...	.....(48,117)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	UBS SECURITIES	09/20/2019	09/20/2020	09/20/2020	Expiration.	.....	...2,075,941	2,992.07	58,334	.....	.....	.....103,797	.....	...	.....(75,951)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	UBS SECURITIES	09/20/2019	09/20/2020	09/20/2020	Expiration.	.....	...2,071,511	2,992.07	64,217	.....	.....	.....116,005	.....	...	.....(84,186)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	10/04/2019	10/06/2020	10/06/2020	Expiration.	.....	...6,766,649	2,952.01	161,046	.....	.....	.....301,106	.....	...	.....(246,926)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY	10/04/2019	10/06/2020	10/06/2020	Expiration.	.....	..10,462,755	2,952.01	208,209	.....	.....	.....355,739	.....	...	.....(272,923)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	10/04/2019	10/06/2020	10/06/2020	Expiration.	.....	...2,019,728	2,952.01	45,646	.....	.....	.....78,770	.....	...	.....(60,122)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	10/04/2019	10/06/2020	10/06/2020	Expiration.	.....	...1,330,804	2,952.01	33,936	.....	.....	.....59,219	.....	...	.....(44,937)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	10/04/2019	10/06/2020	10/06/2020	Expiration.	.....	...1,488,782	2,952.01	41,537	.....	.....	.....72,951	.....	...	.....(55,082)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	ROYAL BANK OF CANADA	10/04/2019	10/06/2020	10/06/2020	Expiration.	.....	...1,204,180	2,952.01	35,282	.....	.....	.....63,219	.....	...	.....(47,546)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	10/04/2019	10/06/2020	10/06/2020	Expiration.	.....	...2,159,681	2,952.01	70,838	.....	.....	.....128,498	.....	...	.....(95,857)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	10/18/2019	10/20/2020	10/20/2020	Expiration.	.....	...6,238,411	2,986.20	140,364	.....	.....	.....271,372	.....	...	.....(212,725)	.....	.....	.....	.....	.....	0002.....

Annual Statement for the year 2020 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Counter party Exchange, Clearing or Central house	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	10/18/2019	10/20/2020	10/20/2020	Expiration. ....	.....	..13,834,781	2,986.20	271,853	.....	.....	.....463,476	.....	...	.....(346,723)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	UBS SECURITIES	10/18/2019	10/20/2020	10/20/2020	Expiration. ....	.....	...1,345,284	2,986.20	34,843	.....	.....	.....61,209	.....	...	.....(45,156)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	UBS SECURITIES	10/18/2019	10/20/2020	10/20/2020	Expiration. ....	.....	...2,990,004	2,986.20	85,215	.....	.....	.....152,494	.....	...	.....(111,734)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	11/06/2019	11/06/2020	11/06/2020	Expiration. ....	.....	...7,828,405	3,076.78	172,225	.....	.....	.....280,141	.....	...	.....(232,901)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	11/06/2019	11/06/2020	11/06/2020	Expiration. ....	.....	..14,460,866	3,076.78	269,142	.....	.....	.....462,762	.....	...	.....(321,229)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO	11/06/2019	11/06/2020	11/06/2020	Expiration. ....	.....	...2,060,396	3,076.78	46,977	.....	.....	.....82,415	.....	...	.....(56,502)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	11/06/2019	11/06/2020	11/06/2020	Expiration. ....	.....	...1,846,068	3,076.78	51,159	.....	.....	.....92,304	.....	...	.....(62,241)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	11/06/2019	11/06/2020	11/06/2020	Expiration. ....	.....	...2,769,102	3,076.78	83,380	.....	.....	.....152,298	.....	...	.....(101,606)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	11/20/2019	11/20/2020	11/20/2020	Expiration. ....	.....	...5,754,863	3,108.46	131,499	.....	.....	.....119,946	.....	...	.....(162,850)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH	11/20/2019	11/20/2020	11/20/2020	Expiration. ....	.....	...13,155,087	3,108.46	249,947	.....	.....	.....427,519	.....	...	.....(287,538)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH	11/20/2019	11/20/2020	11/20/2020	Expiration. ....	.....	...1,220,961	3,108.46	30,542	.....	.....	.....53,721	.....	...	.....(35,328)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH	11/20/2019	11/20/2020	11/20/2020	Expiration. ....	.....	...1,546,510	3,108.46	40,983	.....	.....	.....72,687	.....	...	.....(47,474)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH	11/20/2019	11/20/2020	11/20/2020	Expiration. ....	.....	...2,324,755	3,108.46	72,765	.....	.....	.....132,509	.....	...	.....(84,610)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	12/06/2019	12/06/2020	12/06/2020	Expiration. ....	.....	...7,179,461	3,145.91	167,999	.....	.....	.....198,717	.....	...	.....(186,087)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	12/06/2019	12/06/2020	12/06/2020	Expiration. ....	.....	..13,842,004	3,145.91	270,090	.....	.....	.....463,716	.....	...	.....(287,302)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	12/06/2019	12/06/2020	12/06/2020	Expiration. ....	.....	...1,572,955	3,145.91	47,682	.....	.....	.....86,515	.....	...	.....(51,201)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	12/06/2019	12/06/2020	12/06/2020	Expiration. ....	.....	...1,258,364	3,145.91	33,362	.....	.....	.....59,144	.....	...	.....(35,621)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	12/06/2019	12/06/2020	12/06/2020	Expiration. ....	.....	...943,773	3,145.91	27,004	.....	.....	.....48,603	.....	...	.....(28,989)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	12/06/2019	12/06/2020	12/06/2020	Expiration. ....	.....	...1,258,364	3,145.91	28,834	.....	.....	.....50,336	.....	...	.....(30,769)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	12/06/2019	12/06/2020	12/06/2020	Expiration. ....	.....	...943,773	3,145.91	24,079	.....	.....	.....42,471	.....	...	.....(25,689)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS	12/20/2019	12/20/2020	12/20/2020	Expiration. ....	.....	...6,094,731	3,221.22	131,646	.....	.....	.....	.....	...	.....(124,850)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	12/20/2019	12/20/2020	12/20/2020	Expiration. ....	.....	..12,562,758	3,221.22	248,875	.....	.....	.....427,128	.....	...	.....(238,638)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY	12/20/2019	12/20/2020	12/20/2020	Expiration. ....	.....	...1,600,734	3,221.22	52,024	.....	.....	.....96,044	.....	...	.....(50,094)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	12/20/2019	12/20/2020	12/20/2020	Expiration. ....	.....	...1,610,610	3,221.22	46,082	.....	.....	.....82,945	.....	...	.....(44,296)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	12/20/2019	12/20/2020	12/20/2020	Expiration. ....	.....	...1,288,488	3,221.22	35,062	.....	.....	.....62,492	.....	...	.....(33,643)	.....	.....	.....	.....	.....	0002.....
EQUITY INDEX CALL OPTIONS.	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CHICAGO BOARD OF EXCHANGE	12/20/2019	12/20/2020	12/20/2020	Expiration. ....	.....	...966,366	3,221.22	22,134	.....	.....	.....38,655	.....	...	.....(21,275)	.....	.....	.....	.....	.....	0002.....
0015999999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....												...13,981,545	0	0	...20,578,368	0	XXX	(21,114,735)	0	0	0	0	0	XXX
0219999999. Total-Purchased Options-Hedging Other.....												...13,981,545	0	0	...20,578,368	0	XXX	(21,114,735)	0	0	0	0	0	XXX
Total Purchased Options																								
0439999999. Total-Purchased Options-Call Options and Warrants.....												...13,981,545	0	0	...20,578,368	0	XXX	(21,114,735)	0	0	0	0	0	XXX
0499999999. Total-Purchased Options.....												...13,981,545	0	0	...20,578,368	0	XXX	(21,114,735)	0	0	0	0	0	XXX
Total Written Options																								
TOTALS																								
1709999999. Total-Hedging Other.....												...13,981,545	0	0	...20,578,368	0	XXX	(21,114,735)	0	0	0	0	0	XXX
1759999999. TOTAL.....												...13,981,545	0	0	...20,578,368	0	XXX	(21,114,735)	0	0	0	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

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

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

(a)	Code	Description of Hedged Risk(s)
	A	Equity Index

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0002	Hedges crediting rate for fixed indexed annuity products linked to the S&P 500 index

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

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Over-the-Counter NAIC 1 Designation											
BARCLAYS	Y.....	Y.....	.....	.....2,295,514	.....	.....2,295,514	2,295,514	.....	.....2,295,514	.....	.....0
BNP PARIBAS NY	Y.....	Y.....	.....	.....377,540	.....	.....377,540	377,540	.....	.....377,540	.....	.....0
CHICAGO BOARD OF EXCHANGE	N.....	N.....	.....	.....10,227,604	.....	.....10,227,604	10,227,604	.....	.....10,227,604	.....	.....0
CITIBANK	Y.....	Y.....	.....	.....71,800	.....	.....71,800	71,800	.....	.....71,800	.....	.....0
CREDIT SUISSE	Y.....	Y.....	.....	.....35,073	.....	.....35,073	35,073	.....	.....35,073	.....	.....0
MERRILL LYNCH	Y.....	Y.....	.....	.....474,600	.....	.....474,600	474,600	.....	.....474,600	.....	.....0
MORGAN STANLEY	Y.....	Y.....	40,000	802,938	.....	.....762,938	802,938	.....	.....762,938	.....	.....0
ROYAL BANK OF CANADA	Y.....	Y.....	.....	.....178,599	.....	.....178,599	178,599	.....	.....178,599	.....	.....0
SOCIETE GENERALE	Y.....	Y.....	.....	.....87,750	.....	.....87,750	87,750	.....	.....87,750	.....	.....0
WELLS FARGO	Y.....	Y.....	.....	.....4,161,367	.....	.....4,161,367	4,161,367	.....	.....4,161,367	.....	.....0
0299999999. Total NAIC 1 Designation.....			40,000	18,712,784	0	18,672,784	18,712,784	0	18,672,784	0	0
0999999999. Gross Totals.....			40,000	18,712,784	0	18,672,784	18,712,784	0	18,672,784	0	0
1. Offset per SSAP No. 64 .....				.....	.....	.....					
2. Net after right of offset per SSAP No. 64				18,712,784	0						

Annual Statement for the year 2020 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1	2	3	4	5	6	7	8	9
Exchange Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
MORGAN STANLEY.....	CASH.....		BANK OF NEW YORK (141003).....	40,000	40,000	XXX		
0299999999. Totals.....				40,000	40,000	XXX	XXX	XXX

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

Annual Statement for the year 2020 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
PNC Bank..... Pittsburgh, PA.....	.....	.....	.....	.....	.....(4,965,192)	XXX
Bank of New York Mellon..... New York, NY.....	.....	.....0.01	.....	.....5	536,386	XXX
Cash Held With Securities On Deposit.....	.....	.....	.....	.....	.....13,714	XXX
The Neighborhood National Bank..... National City, CA.....	.....	.....0.35	1,145	100	100,000	XXX
0199999. Total - Open Depositories.....	XXX	XXX	1,145	105	(4,315,092)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	1,145	105	(4,315,092)	XXX
0599999. Total Cash.....	XXX	XXX	1,145	105	(4,315,092)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	1,190,033	4. April.....	(2,011,179)	7. July.....	1,162,555	10. October.....	(850,585)
2. February.....	316,146	5. May.....	162,285	8. August.....	1,837,728	11. November.....	(645,653)
3. March.....	6,946,784	6. June.....	2,541,010	9. September.....	1,193,627	12. December.....	(4,315,092)

Annual Statement for the year 2020 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2				3	4	5	6	7	8	9
CUSIP	Description				Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO											
31846V 41 9	FIRST AMER:TRS OBG V.....				SD.....	08/04/2020.....	0.010	.....	.....0	.....	.....0
825252 40 6	INVESCO TREASURY INST.....				.....	12/30/2020.....	0.010	.....	.....89,954,676	817	278,574
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....									89,954,676	817	278,574
All Other Money Market Mutual Funds											
608919 47 8	FEDERATED HRMS GV O SEL.....				SD.....	12/15/2020.....	0.010	.....	.....103,464	1	53
SA0000 56 0	BB&T TRUST DEPOSIT.....				SD.....	12/01/2020.....	0.450	.....	.....7,044	.....	.....16
8699999. Total - All Other Money Market Mutual Funds.....									110,508	1	69
8899999. Total - Cash Equivalents									90,065,184	817	278,644

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						

Annual Statement for the year 2020 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
States, Etc.							
1. Alabama.....	AL						
2. Alaska.....	AK						
3. Arizona.....	AZ						
4. Arkansas.....	AR	O...	LIFE INSURANCE			278,636	305,423
5. California.....	CA						
6. Colorado.....	CO						
7. Connecticut.....	CT						
8. Delaware.....	DE						
9. District of Columbia.....	DC						
10. Florida.....	FL	B...	LIFE INSURANCE			124,963	137,599
11. Georgia.....	GA	B...	LIFE INSURANCE			34,990	38,528
12. Hawaii.....	HI						
13. Idaho.....	ID						
14. Illinois.....	IL						
15. Indiana.....	IN						
16. Iowa.....	IA						
17. Kansas.....	KS						
18. Kentucky.....	KY						
19. Louisiana.....	LA						
20. Maine.....	ME						
21. Maryland.....	MD						
22. Massachusetts.....	MA	B...	LIFE INSURANCE			499,853	550,394
23. Michigan.....	MI						
24. Minnesota.....	MN						
25. Mississippi.....	MS						
26. Missouri.....	MO						
27. Montana.....	MT						
28. Nebraska.....	NE						
29. Nevada.....	NV	B...	LIFE INSURANCE			215,000	228,184
30. New Hampshire.....	NH						
31. New Jersey.....	NJ						
32. New Mexico.....	NM	B...	LIFE INSURANCE			203,282	214,962
33. New York.....	NY						
34. North Carolina.....	NC	O...	LIFE INSURANCE			411,000	442,902
35. North Dakota.....	ND						
36. Ohio.....	OH	O...	LIFE INSURANCE	5,154,617	6,055,447		
37. Oklahoma.....	OK						
38. Oregon.....	OR						
39. Pennsylvania.....	PA						
40. Rhode Island.....	RI						
41. South Carolina.....	SC	O...	LIFE INSURANCE			177,105	188,758
42. South Dakota.....	SD						
43. Tennessee.....	TN						
44. Texas.....	TX						
45. Utah.....	UT						
46. Vermont.....	VT						
47. Virginia.....	VA	B...	LIFE INSURANCE			535,000	567,806
48. Washington.....	WA						
49. West Virginia.....	WV						
50. Wisconsin.....	WI						
51. Wyoming.....	WY						
52. American Samoa.....	AS						
53. Guam.....	GU						
54. Puerto Rico.....	PR						
55. US Virgin Islands.....	VI						
56. Northern Mariana Islands.....	MP						
57. Canada.....	CAN						
58. Aggregate Alien and Other.....	OT	XXX	XXX	0	0	0	0
59. Total.....		XXX	XXX	5,154,617	6,055,447	2,479,829	2,674,556
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX		0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX		0	0	0	0