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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2020
OF THE CONDITION AND AFFAIRS OF THE

Columbus Life Insurance Company

NAIC Group Code 0836 (Current) 0836 (Prior) NAIC Company Code 99937 Employer's ID Number 31-1191427

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

Licensed as business type: Life, Accident and Health [X] Fraternal Benefit Societies [ ]

Incorporated/Organized 09/08/1986 Commenced Business 07/01/1988

Statutory Home Office 400 East 4th Street (Street and Number), Cincinnati, OH, US 45202-3302 (City or Town, State, Country and Zip Code)

Main Administrative Office 400 East 4th Street (Street and Number)
Cincinnati, OH, US 45202-3302 (City or Town, State, Country and Zip Code), 513-361-6700 (Area Code) (Telephone Number)

Mail Address 400 East 4th Street (Street and Number or P.O. Box), Cincinnati, OH, US 45202-3302 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 400 East 4th Street (Street and Number)
Cincinnati, OH, US 45202-3302 (City or Town, State, Country and Zip Code), 513-361-6700 (Area Code) (Telephone Number)

Internet Website Address www.ColumbusLife.com

Statutory Statement Contact Wade Matthew Fugate (Name), 513-629-1402 (Area Code) (Telephone Number)
CompAcctGrp@WesternSouthernLife.com (E-mail Address), 513-629-1871 (FAX Number)

OFFICERS

Chairman of the Board	John Finn Barrett	Secretary and Counsel	Donald Joseph Wuebbling
President & CEO	John Henry Bultema III #		

OTHER

James Howard Acton Jr., VP, Chief Financial Officer	Matthew Edward Canterbury, Sr VP	Karen Ann Chamberlain, Sr VP, Chief Information Officer
Lisa Beth Fangman, Sr VP	Wade Matthew Fugate, VP, Controller	Daniel Wayne Harris, Sr VP, Chief Actuary
David Todd Henderson, Sr VP, Chief Risk Officer	Kevin Louis Howard, VP, Deputy Gen Counsel	Bradley Joseph Hunkler, Sr VP
Stephen Gale Hussey, Jr., Sr VP	Jay Vincent Johnson, VP, Treasurer	Phillip Earl King, Sr VP & Auditor
Linda Marie Lake, Sr VP	Bruce William Maisel, VP, CCO	David Edward Nevers #, VP
Jonathan David Niemeyer, Sr VP, CAO, & Gen Counsel	Morgan Frazier Scott, VP	Paul Charles Silva #, VP
Thomas Martin Stapleton, VP	James Joseph Vance, Sr VP, Co-Chief Inv Officer	Brendan Matthew White, Sr VP, Co-Chief Inv Officer
Aaron Jason Wolf, VP, Chief Underwriter		

DIRECTORS OR TRUSTEES

John Finn Barrett	John Henry Bultema III	Jill Tripp McGruder
Jonathan David Niemeyer		

State of Ohio
County of Hamilton SS:

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

John H. Bultema III President & CEO	Donald Joseph Wuebbling Secretary and Counsel	Wade Matthew Fugate VP and Controller

Subscribed and sworn to before me this 12th day of February, 2021

a. Is this an original filing? Yes [X] No [ ]
b. If no,
1. State the amendment number
2. Date filed
3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	24,223,017	0.584	24,223,017	0	24,223,017	0.584
1.02 All other governments	39,022,431	0.940	39,022,431	0	39,022,431	0.940
1.03 U.S. states, territories and possessions, etc. guaranteed	5,980,000	0.144	5,980,000	0	5,980,000	0.144
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	0	0.000	0	0	0	0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	155,163,377	3.740	155,163,377	0	155,163,377	3.740
1.06 Industrial and miscellaneous	2,823,834,542	68.057	2,823,834,542	0	2,823,834,542	68.057
1.07 Hybrid securities	46,111,836	1.111	46,111,836	0	46,111,836	1.111
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	4,016,100	0.097	4,016,100	0	4,016,100	0.097
1.10 Unaffiliated Bank loans	0	0.000	0	0	0	0.000
1.11 Total long-term bonds	3,098,351,303	74.673	3,098,351,303	0	3,098,351,303	74.673
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	18,081,233	0.436	18,081,233	0	18,081,233	0.436
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	18,081,233	0.436	18,081,233	0	18,081,233	0.436
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	66,277,140	1.597	66,277,140	0	66,277,140	1.597
3.02 Industrial and miscellaneous Other (Unaffiliated)	14,439,700	0.348	14,439,700	0	14,439,700	0.348
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other		0.000	0	0	0	0.000
3.05 Mutual funds	20,109,058	0.485	20,109,058	0	20,109,058	0.485
3.06 Unit investment trusts		0.000	0	0	0	0.000
3.07 Closed-end funds		0.000	0	0	0	0.000
3.08 Total common stocks	100,825,898	2.430	100,825,898	0	100,825,898	2.430
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	435,607,599	10.499	435,607,599	0	435,607,599	10.499
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance		0.000	0	0	0	0.000
4.06 Total mortgage loans	435,607,599	10.499	435,607,599	0	435,607,599	10.499
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000	0	0	0	0.000
5.02 Properties held for production of income		0.000	0	0	0	0.000
5.03 Properties held for sale		0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	1,056,629	0.025	1,056,630	0	1,056,630	0.025
6.02 Cash equivalents (Schedule E, Part 2)	106,556,257	2.568	106,556,256	0	106,556,256	2.568
6.03 Short-term investments (Schedule DA)	7,190,027	0.173	7,190,027	1,471,373	8,661,400	0.209
6.04 Total cash, cash equivalents and short-term investments	114,802,913	2.767	114,802,913	1,471,373	116,274,286	2.802
7. Contract loans	71,787,534	1.730	71,787,534	0	71,787,534	1.730
8. Derivatives (Schedule DB)	85,640,736	2.064	85,640,736	0	85,640,736	2.064
9. Other invested assets (Schedule BA)	222,384,998	5.360	222,384,998	0	222,384,998	5.360
10. Receivables for securities	257,048	0.006	257,048	0	257,048	0.006
11. Securities Lending (Schedule DL, Part 1)	1,471,373	0.035	1,471,373	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	4,149,210,635	100.000	4,149,210,635	1,471,373	4,149,210,635	100.000

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)		
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
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		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11		
	8.2 Totals, Part 3, Column 9		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		379,015,749
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	57,889,461	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	7,181,435	65,070,896
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		8,479,047
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		435,607,598
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		435,607,598
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		435,607,598

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		194,844,430
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	26,500,000	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	22,000,000	48,500,000
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12		0
4.	Accrual of discount		10,917
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	1,210,931	
	5.2 Totals, Part 3, Column 9	0	1,210,931
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		22,000,000
8.	Deduct amortization of premium and depreciation		181,277
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14		0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		222,385,001
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		222,385,001

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		3,285,670,724
2.	Cost of bonds and stocks acquired, Part 3, Column 7		437,523,105
3.	Accrual of discount		2,373,339
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	391,776	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	8,861,855	
	4.4. Part 4, Column 11	(10,906,281)	(1,652,650)
5.	Total gain (loss) on disposals, Part 4, Column 19		(8,162,390)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		484,853,872
7.	Deduct amortization of premium		11,308,419
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	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	2,395,569	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	1,029,619	3,425,188
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		1,093,773
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		3,217,258,422
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		3,217,258,422

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	24,223,017	25,358,141	24,893,626	24,060,783
Governments	2. Canada	2,481,325	2,915,623	2,842,640	2,271,000
(Including all obligations guaranteed	3. Other Countries	36,541,106	43,777,364	36,491,516	36,419,377
by governments)	4. Totals	63,245,448	72,051,128	64,227,782	62,751,160
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	5,980,000	6,453,958	5,980,000	5,980,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
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	155,163,377	173,489,918	177,381,763	137,058,326
Industrial and Miscellaneous, SVO	8. United States	2,295,419,322	2,728,606,111	2,310,201,404	2,247,451,639
Identified Funds, Unaffiliated Bank	9. Canada	109,504,439	135,892,252	109,946,218	109,252,000
Loans and Hybrid Securities	10. Other Countries	469,038,709	550,224,692	470,087,592	470,952,834
(unaffiliated)	11. Totals	2,873,962,470	3,414,723,055	2,890,235,214	2,827,656,473
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	3,098,351,295	3,666,718,059	3,137,824,759	3,033,445,959
PREFERRED STOCKS	14. United States	18,081,233	19,802,128	18,081,233	
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals	18,081,233	19,802,128	18,081,233	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	18,081,233	19,802,128	18,081,233	
COMMON STOCKS	20. United States	100,136,523	100,136,523	85,685,152	
Industrial and Miscellaneous	21. Canada				
(unaffiliated)	22. Other Countries	689,374	689,374	686,439	
	23. Totals	100,825,897	100,825,897	86,371,591	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	100,825,897	100,825,897	86,371,591	
	26. Total Stocks	118,907,130	120,628,025	104,452,824	
	27. Total Bonds and Stocks	3,217,258,425	3,787,346,084	3,242,277,583	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Columbus Life Insurance Company

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 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	2,973,527	7,668,986	10,754,044	2,826,460	0	XXX	24,223,017	0.8	35,458,858	1.1	24,223,017	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	2,973,527	7,668,986	10,754,044	2,826,460	0	XXX	24,223,017	0.8	35,458,858	1.1	24,223,017	0
2. All Other Governments												
2.1 NAIC 1	0	4,665,891	10,577,354	0	0	XXX	15,243,245	0.5	15,276,021	0.5	4,999,442	10,243,803
2.2 NAIC 2	0	0	4,000,000	1,550,784	18,228,401	XXX	23,779,185	0.8	28,070,976	0.9	19,779,185	4,000,000
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	4,665,891	14,577,354	1,550,784	18,228,401	XXX	39,022,430	1.2	43,346,997	1.3	24,778,627	14,243,803
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	3,000,000	2,980,000	0	0	XXX	5,980,000	0.2	5,980,000	0.2	5,980,000	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	3,000,000	2,980,000	0	0	XXX	5,980,000	0.2	5,980,000	0.2	5,980,000	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	12,361,661	51,114,219	34,175,010	26,678,062	23,383,654	XXX	147,712,606	4.7	170,465,824	5.2	142,097,606	5,615,000
5.2 NAIC 2	0	2,345,000	0	2,458,398	2,647,375	XXX	7,450,773	0.2	7,461,372	0.2	7,450,773	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	12,361,661	53,459,219	34,175,010	29,136,460	26,031,029	XXX	155,163,379	4.9	177,927,196	5.5	149,548,379	5,615,000

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 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	132,249,186	367,266,970	315,925,182	277,817,894	260,333,152	XXX	1,353,592,384	43.2	1,532,843,523	47.0	874,837,844	478,754,540
6.2 NAIC 2	42,782,493	198,293,450	395,251,368	280,828,922	362,691,724	XXX	1,279,847,957	40.8	1,260,131,964	38.6	973,994,350	305,853,607
6.3 NAIC 3	3,507,045	41,691,988	61,730,112	30,174,381	29,757,105	XXX	166,860,631	5.3	90,368,083	2.8	101,720,848	65,139,783
6.4 NAIC 4	3,056,858	20,698,479	30,107,391	1	0	XXX	53,862,729	1.7	57,060,460	1.7	18,011,304	35,851,425
6.5 NAIC 5	0	5,905,138	427,000	0	0	XXX	6,332,138	0.2	4,358,928	0.1	0	6,332,138
6.6 NAIC 6	88,506	5,166	10,468	0	815,967	XXX	920,107	0.0	8,860,446	0.3	815,967	104,140
6.7 Totals	181,684,088	633,861,191	803,451,521	588,821,198	653,597,948	XXX	2,861,415,946	91.2	2,953,623,404	90.5	1,969,380,313	892,035,633
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	7,048,622	0.2	0	0
7.2 NAIC 2	0	4,085,549	10,041,768	5,462,355	20,635,982	XXX	40,225,654	1.3	31,571,997	1.0	40,225,654	0
7.3 NAIC 3	0	0	1,000,000	4,000,000	886,182	XXX	5,886,182	0.2	4,880,821	0.1	5,886,182	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	4,085,549	11,041,768	9,462,355	21,522,164	XXX	46,111,836	1.5	43,501,440	1.3	46,111,836	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	4,016,100	4,016,100	0.1	3,666,850	0.1	4,016,100	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	4,016,100	4,016,100	0.1	3,666,850	0.1	4,016,100	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 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) 147,584,374	433,716,066	374,411,590	307,322,416	283,716,806	0	1,546,751,252	49.3	XXX	XXX	1,052,137,909	494,613,343
11.2 NAIC 2	(d) 42,782,493	204,723,999	409,293,136	290,300,459	404,203,482	4,016,100	1,355,319,669	43.2	XXX	XXX	1,045,466,062	309,853,607
11.3 NAIC 3	(d) 3,507,045	41,691,988	62,730,112	34,174,381	30,643,287	0	172,746,813	5.5	XXX	XXX	107,607,030	65,139,783
11.4 NAIC 4	(d) 3,056,858	20,698,479	30,107,391	1	0	0	53,862,729	1.7	XXX	XXX	18,011,304	35,851,425
11.5 NAIC 5	(d) 0	5,905,138	427,000	0	0	0	(c) 6,332,138	0.2	XXX	XXX	0	6,332,138
11.6 NAIC 6	(d) 88,506	5,166	10,468	0	815,967	0	(c) 920,107	0.0	XXX	XXX	815,967	104,140
11.7 Totals	197,019,276	706,740,836	876,979,697	631,797,257	719,379,542	4,016,100	(b) 3,135,932,708	100.0	XXX	XXX	2,224,038,272	911,894,436
11.8 Line 11.7 as a % of Col. 7	6.3	22.5	28.0	20.1	22.9	0.1	100.0	XXX	XXX	XXX	70.9	29.1
12. Total Bonds Prior Year												
12.1 NAIC 1	175,687,524	408,313,627	478,631,968	356,562,988	347,876,741	0	XXX	XXX	1,767,072,848	54.1	1,254,192,039	512,880,809
12.2 NAIC 2	119,974,510	213,176,162	349,497,436	284,552,459	360,035,742	3,666,850	XXX	XXX	1,330,903,159	40.8	972,900,244	358,002,915
12.3 NAIC 3	2,697,660	25,074,352	42,382,438	16,293,121	8,801,333	0	XXX	XXX	95,248,904	2.9	40,837,781	54,411,123
12.4 NAIC 4	739,593	23,232,116	33,088,751	0	0	0	XXX	XXX	57,060,460	1.7	25,158,271	31,902,189
12.5 NAIC 5	268,447	2,210,854	884,920	0	994,707	0	XXX	XXX	(c) 4,358,928	0.1	2,384,143	1,974,785
12.6 NAIC 6	0	0	0	0	8,860,446	0	XXX	XXX	(c) 8,860,446	0.3	8,742,452	117,994
12.7 Totals	299,367,734	672,007,111	904,485,513	657,408,568	726,568,969	3,666,850	XXX	XXX	(b) 3,263,504,745	100.0	2,304,214,930	959,289,815
12.8 Line 12.7 as a % of Col. 9	9.2	20.6	27.7	20.1	22.3	0.1	XXX	XXX	100.0	XXX	70.6	29.4
13. Total Publicly Traded Bonds												
13.1 NAIC 1	54,992,859	237,884,676	259,324,472	244,395,061	255,540,840	0	1,052,137,908	33.6	1,254,192,039	38.4	1,052,137,908	XXX
13.2 NAIC 2	36,409,212	120,935,895	297,021,863	250,779,225	336,303,767	4,016,100	1,045,466,062	33.3	972,900,244	29.8	1,045,466,062	XXX
13.3 NAIC 3	713,569	19,748,846	43,295,848	23,959,558	19,889,209	0	107,607,030	3.4	40,837,781	1.3	107,607,030	XXX
13.4 NAIC 4	2,000,000	10,025,302	5,986,001	1	0	0	18,011,304	0.6	25,158,271	0.8	18,011,304	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	2,384,143	0.1	0	XXX
13.6 NAIC 6	0	0	0	0	815,967	0	815,967	0.0	8,742,452	0.3	815,967	XXX
13.7 Totals	94,115,640	388,594,719	605,628,184	519,133,845	612,549,783	4,016,100	2,224,038,271	70.9	2,304,214,930	70.6	2,224,038,271	XXX
13.8 Line 13.7 as a % of Col. 7	4.2	17.5	27.2	23.3	27.5	0.2	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	3.0	12.4	19.3	16.6	19.5	0.1	70.9	XXX	XXX	XXX	70.9	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	92,591,515	195,831,390	115,087,118	62,927,355	28,175,966	0	494,613,344	15.8	512,880,809	15.7	XXX	494,613,344
14.2 NAIC 2	6,373,281	83,788,104	112,271,273	39,521,234	67,899,715	0	309,853,607	9.9	358,002,915	11.0	XXX	309,853,607
14.3 NAIC 3	2,793,476	21,943,142	19,434,264	10,214,823	10,754,078	0	65,139,783	2.1	54,411,123	1.7	XXX	65,139,783
14.4 NAIC 4	1,056,858	10,673,177	24,121,390	0	0	0	35,851,425	1.1	31,902,189	1.0	XXX	35,851,425
14.5 NAIC 5	0	5,905,138	427,000	0	0	0	6,332,138	0.2	1,974,785	0.1	XXX	6,332,138
14.6 NAIC 6	88,506	5,166	10,468	0	0	0	104,140	0.0	117,994	0.0	XXX	104,140
14.7 Totals	102,903,636	318,146,117	271,351,513	112,663,412	106,829,759	0	911,894,437	29.1	959,289,815	29.4	XXX	911,894,437
14.8 Line 14.7 as a % of Col. 7	11.3	34.9	29.8	12.4	11.7	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	3.3	10.1	8.7	3.6	3.4	0.0	29.1	XXX	XXX	XXX	XXX	29.1

(a) Includes $ 824,187,780 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 37,581,413 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 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	1,952,944	6,387,061	10,300,727	2,757,262	0	XXX	21,397,994	0.7	31,272,096	1.0	21,397,994	0
1.02 Residential Mortgage-Backed Securities	672,065	729,773	308,817	25,646	0	XXX	1,736,301	0.1	2,613,084	0.1	1,736,301	0
1.03 Commercial Mortgage-Backed Securities	348,518	552,152	144,500	43,552	0	XXX	1,088,722	0.0	1,573,678	0.0	1,088,722	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	2,973,527	7,668,986	10,754,044	2,826,460	0	XXX	24,223,017	0.8	35,458,858	1.1	24,223,017	0
2. All Other Governments												
2.01 Issuer Obligations	0	4,665,891	14,577,354	1,550,784	18,228,401	XXX	39,022,430	1.2	43,346,996	1.3	24,778,627	14,243,803
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	4,665,891	14,577,354	1,550,784	18,228,401	XXX	39,022,430	1.2	43,346,996	1.3	24,778,627	14,243,803
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	3,000,000	2,980,000	0	0	XXX	5,980,000	0.2	5,980,000	0.2	5,980,000	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	3,000,000	2,980,000	0	0	XXX	5,980,000	0.2	5,980,000	0.2	5,980,000	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	0	5,000,000	2,000,000	4,191,073	695,923	XXX	11,886,996	0.4	6,883,200	0.2	9,886,996	2,000,000
5.02 Residential Mortgage-Backed Securities	9,316,235	35,160,915	13,791,228	3,969,876	33,750	XXX	62,272,004	2.0	80,874,260	2.5	62,272,004	0
5.03 Commercial Mortgage-Backed Securities	971,083	4,872,461	8,997,832	2,938,324	0	XXX	17,779,700	0.6	14,385,423	0.4	17,779,700	0
5.04 Other Loan-Backed and Structured Securities	2,074,343	8,425,843	9,385,950	18,037,187	25,301,355	XXX	63,224,678	2.0	75,784,312	2.3	59,609,678	3,615,000
5.05 Totals	12,361,661	53,459,219	34,175,010	29,136,460	26,031,028	XXX	155,163,378	4.9	177,927,195	5.5	149,548,378	5,615,000
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	111,530,202	440,751,055	695,875,568	574,218,638	652,510,444	XXX	2,474,885,907	78.9	2,603,042,798	79.8	1,858,195,719	616,690,188
6.02 Residential Mortgage-Backed Securities	17,876,058	58,374,122	14,357,420	8,155,620	1,087,505	XXX	99,850,725	3.2	107,129,178	3.3	29,893,488	69,957,237
6.03 Commercial Mortgage-Backed Securities	36,898,215	76,937,006	45,793,303	3,062,687	0	XXX	162,691,211	5.2	146,889,715	4.5	73,102,915	89,588,296
6.04 Other Loan-Backed and Structured Securities	15,379,613	57,799,010	47,425,230	3,384,253	0	XXX	123,988,106	4.0	96,561,718	3.0	8,188,193	115,799,913
6.05 Totals	181,684,088	633,861,193	803,451,521	588,821,198	653,597,949	XXX	2,861,415,949	91.2	2,953,623,409	90.5	1,969,380,315	892,035,634
7. Hybrid Securities												
7.01 Issuer Obligations	0	4,085,549	6,000,000	9,462,355	15,522,163	XXX	35,070,067	1.1	32,452,817	1.0	35,070,067	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	5,041,768	0	6,000,000	XXX	11,041,768	0.4	11,048,622	0.3	11,041,768	0
7.05 Totals	0	4,085,549	11,041,768	9,462,355	21,522,163	XXX	46,111,835	1.5	43,501,439	1.3	46,111,835	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 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	4,016,100	4,016,100	0.1	3,666,850	0.1	4,016,100	0
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.03 Totals	XXX	XXX	XXX	XXX	XXX	4,016,100	4,016,100	0.1	3,666,850	0.1	4,016,100	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	113,483,146	463,889,556	731,733,649	592,180,112	686,956,931	XXX	2,588,243,394	82.5	XXX	XXX	1,955,309,403	632,933,991
11.02 Residential Mortgage-Backed Securities	27,864,358	94,264,810	28,457,465	12,151,142	1,121,255	XXX	163,859,030	5.2	XXX	XXX	93,901,793	69,957,237
11.03 Commercial Mortgage-Backed Securities	38,217,816	82,361,619	54,935,635	6,044,563	0	XXX	181,559,633	5.8	XXX	XXX	91,971,337	89,588,296
11.04 Other Loan-Backed and Structured Securities	17,453,956	66,224,853	61,852,948	21,421,440	31,301,355	XXX	198,254,552	6.3	XXX	XXX	78,839,639	119,414,913
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	4,016,100	4,016,100	0.1	XXX	XXX	4,016,100	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	197,019,276	706,740,838	876,979,697	631,797,257	719,379,541	4,016,100	3,135,932,709	100.0	XXX	XXX	2,224,038,272	911,894,437
11.09 Line 11.08 as a % of Col. 7	6.3	22.5	28.0	20.1	22.9	0.1	100.0	XXX	XXX	XXX	70.9	29.1
12. Total Bonds Prior Year												
12.01 Issuer Obligations	221,081,517	470,282,116	750,075,346	602,503,548	679,035,380	XXX	XXX	XXX	2,722,977,907	83.4	1,996,877,487	726,100,420
12.02 Residential Mortgage-Backed Securities	27,034,590	76,736,795	52,547,487	32,628,403	1,669,247	XXX	XXX	XXX	190,616,522	5.8	120,591,693	70,024,829
12.03 Commercial Mortgage-Backed Securities	37,922,432	58,396,127	63,455,789	3,074,468	0	XXX	XXX	XXX	162,848,816	5.0	89,299,208	73,549,608
12.04 Other Loan-Backed and Structured Securities	13,329,194	66,592,073	38,406,891	19,202,151	45,864,343	XXX	XXX	XXX	183,394,652	5.6	93,779,693	89,614,959
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	3,666,850	XXX	XXX	3,666,850	0.1	3,666,850	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	299,367,733	672,007,111	904,485,513	657,408,570	726,568,970	3,666,850	XXX	XXX	3,263,504,747	100.0	2,304,214,931	959,289,816
12.09 Line 12.08 as a % of Col. 9	9.2	20.6	27.7	20.1	22.3	0.1	XXX	XXX	100.0	XXX	70.6	29.4
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	64,053,919	296,401,143	528,223,276	486,503,893	580,127,172	XXX	1,955,309,403	62.4	1,996,877,487	61.2	1,955,309,403	XXX
13.02 Residential Mortgage-Backed Securities	15,095,375	47,620,673	18,453,601	11,610,889	1,121,255	XXX	93,901,793	3.0	120,591,693	3.7	93,901,793	XXX
13.03 Commercial Mortgage-Backed Securities	12,420,377	38,381,870	38,187,214	2,981,876	0	XXX	91,971,337	2.9	89,299,208	2.7	91,971,337	XXX
13.04 Other Loan-Backed and Structured Securities	2,545,971	6,191,034	20,764,092	18,037,187	31,301,355	XXX	78,839,639	2.5	93,779,693	2.9	78,839,639	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	4,016,100	4,016,100	0.1	3,666,850	0.1	4,016,100	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	94,115,642	388,594,720	605,628,183	519,133,845	612,549,782	4,016,100	2,224,038,272	70.9	2,304,214,931	70.6	2,224,038,272	XXX
13.09 Line 13.08 as a % of Col. 7	4.2	17.5	27.2	23.3	27.5	0.2	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	3.0	12.4	19.3	16.6	19.5	0.1	70.9	XXX	XXX	XXX	70.9	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	49,429,227	167,488,413	203,510,373	105,676,219	106,829,759	XXX	632,933,991	20.2	726,100,420	22.2	XXX	632,933,991
14.02 Residential Mortgage-Backed Securities	12,768,983	46,644,137	10,003,864	540,253	0	XXX	69,957,237	2.2	70,024,829	2.1	XXX	69,957,237
14.03 Commercial Mortgage-Backed Securities	25,797,439	43,979,749	16,748,421	3,062,687	0	XXX	89,588,296	2.9	73,549,608	2.3	XXX	89,588,296
14.04 Other Loan-Backed and Structured Securities	14,907,985	60,033,819	41,088,856	3,384,253	0	XXX	119,414,913	3.8	89,614,959	2.7	XXX	119,414,913
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	102,903,634	318,146,118	271,351,514	112,663,412	106,829,759	0	911,894,437	29.1	959,289,816	29.4	XXX	911,894,437
14.09 Line 14.08 as a % of Col. 7	11.3	34.9	29.8	12.4	11.7	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	3.3	10.1	8.7	3.6	3.4	0.0	29.1	XXX	XXX	XXX	XXX	29.1

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	8,038,963	8,038,963	0	0	0
2. Cost of short-term investments acquired	16,452,544	16,452,544	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	(43)	(43)	0	0	0
6. Deduct consideration received on disposals	17,301,437	17,301,437	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	7,190,027	7,190,027	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	7,190,027	7,190,027	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)		32,712,530
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	19,863,893	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	46,848	19,910,741
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	11,123,406	
	3.2 Section 2, Column 19	(12,477,691)	(1,354,285)
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		8,761,735
6.	Considerations received/(paid) on terminations, Section 2, Column 15		25,274,993
7.	Amortization:		
	7.1 Section 1, Column 19	0	
	7.2 Section 2, Column 21	0	0
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20	0	
	8.2 Section 2, Column 23	0	0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18	0	
	9.2 Section 2, Column 20	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		34,755,728
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		34,755,728

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of 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
	Change in variation margin on open contracts - All other
	3.13 Section 1, Column 18, current year minus
	3.14 Section 1, Column 18, prior year
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
	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
3.3	Subtotal (Line 3.1 minus Line 3.2)
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
4.3	Subtotal (Line 4.1 minus Line 4.2)
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)
7.	Deduct total nonadmitted amounts
8.	Statement value at end of current period (Line 6 minus Line 7)

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

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	34,755,743	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		34,755,743
4.	Part D, Section 1, Column 5	85,640,737	
5.	Part D, Section 1, Column 6	(50,884,994)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	34,755,743	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		34,755,743
10.	Part D, Section 1, Column 8	85,640,737	
11.	Part D, Section 1, Column 9	(50,884,994)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	0	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	132,014,833	91,470,517	40,544,316	0
2. Cost of cash equivalents acquired	1,947,717,129	1,307,060,800	640,656,329	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	8,327	8,327	0	0
6. Deduct consideration received on disposals	1,973,184,033	1,368,148,259	605,035,774	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	106,556,256	30,391,385	76,164,871	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	106,556,256	30,391,385	76,164,871	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0126837		Downers Grove	IL		04/23/2010	7.150	5,588,005	0	0	0	0	0	22,500,000	03/11/2010
0126839		Charleston	SC		03/31/2011	4.150	3,554,420	0	0	0	0	0	6,775,000	03/09/2011
0126845		Cincinnati	OH		07/24/2013	4.100	16,181,014	0	0	0	0	0	25,520,000	06/14/2013
0126847		Cincinnati	OH		09/18/2014	4.320	18,815,353	0	0	0	0	0	30,000,000	07/29/2014
0126848		Salt Lake City	UT		03/18/2015	4.250	32,194,098	0	0	0	0	0	48,900,000	02/13/2015
0126849		Celebration	FL		04/30/2015	4.400	15,950,823	0	0	0	0	0	25,690,000	12/18/2014
0126850		Cincinnati	OH		07/22/2016	3.190	7,724,745	0	0	0	0	0	7,724,745	10/12/2016
0126851		Cincinnati	OH		08/02/2016	3.940	4,200,000	0	0	0	0	0	5,500,000	05/12/2016
0126852		SEGUIN	TX		08/24/2016	4.250	10,538,353	0	0	0	0	0	16,700,000	03/17/2016
0126853		Columbus	OH		10/26/2016	4.180	9,732,366	0	0	0	0	0	15,300,000	09/20/2016
0126854		Mason	OH		11/29/2016	3.750	14,822,853	0	0	0	0	0	20,600,000	10/13/2016
0126855		Cincinnati	OH		07/05/2017	3.850	20,945,255	0	0	0	0	0	20,945,255	07/05/2017
0126856		Dublin	OH		09/28/2017	4.790	17,421,672	0	0	0	0	0	24,300,000	08/23/2017
0126858		Champlin	MN		03/21/2018	4.590	4,646,447	0	0	0	0	0	8,000,000	12/07/2017
0126859		Cincinnati	OH		06/01/2018	2.140	68,593,429	0	0	0	0	0	320,000,000	10/19/2017
0126860		Cincinnati	OH		06/01/2018	2.140	12,883,964	0	0	0	0	0	320,000,000	10/19/2017
0126861		Houston	TX		07/23/2018	4.750	6,672,705	0	0	0	0	0	10,600,000	06/08/2018
0126862		Houston	TX		07/23/2018	4.750	4,766,218	0	0	0	0	0	7,980,000	06/08/2018
0126863		Houston	TX		07/23/2018	4.750	4,622,046	0	0	0	0	0	7,540,000	06/11/2018
0126864		Plano	TX		07/23/2018	4.750	4,944,536	0	0	0	0	0	7,860,000	06/12/2018
0126865		Huntington	WV		10/22/2018	5.050	7,845,452	0	0	0	0	0	13,480,000	08/14/2018
0126866		Cincinnati	OH		11/29/2018	4.580	18,000,000	0	0	0	0	0	29,350,000	09/27/2018
0126867		Cincinnati	OH		08/05/2020	5.080	7,543,845	0	0	0	0	0	29,350,000	09/27/2018
0126868		Miami	FL		05/30/2019	4.340	16,000,000	0	0	0	0	0	26,400,000	04/08/2019
0126869		Avon	IN		10/01/2019	3.850	26,800,000	0	0	0	0	0	34,700,000	08/27/2019
0126870		River Egde	NJ		11/22/2019	3.400	17,500,000	0	0	0	0	0	28,400,000	10/15/2019
0126871		Centerville	OH		06/15/2020	3.625	34,220,000	0	0	0	0	0	52,500,000	04/02/2020
0126872		Akron	OH		11/24/2020	3.800	11,900,000	0	0	0	0	0	18,400,000	10/17/2020
0126873		Carmel	IN		12/10/2020	3.400	11,000,000	0	0	0	0	0	18,000,000	11/24/2020
0599999. Mortgages in good standing - Commercial mortgages-all other							435,607,599	0	0	0	0	0	1,203,015,000	XXX
0899999. Total Mortgages in good standing							435,607,599	0	0	0	0	0	1,203,015,000	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							435,607,599	0	0	0	0	0	1,203,015,000	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0126837	Downers Grove	IL		04/23/2010	7.150	0	104,423	22,500,000
0126847	Cincinnati	OH		09/18/2014	4.320	0	203,089	30,000,000
0126865	Huntington	WV		10/22/2018	5.050	0	99,539	13,480,000
0126867	Cincinnati	OH		08/05/2020	5.080	769,461	6,774,384	29,350,000
0126871	Centerville	OH		06/15/2020	3.625	34,220,000	0	52,500,000
0126872	Akron	OH		11/24/2020	3.800	11,900,000	0	18,400,000
0126873	Carmel	IN		12/10/2020	3.400	11,000,000	0	18,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						57,889,461	7,181,435	184,230,000
0899999. Total Mortgages in good standing						57,889,461	7,181,435	184,230,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						57,889,461	7,181,435	184,230,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001126	Austin	TX		09/24/2004	11/10/2020	733,262	0	0	0	0	0	0	713,556	713,556	0	0	0
0126818	Newport News	VA		12/22/1999	01/01/2020	46,206	0	0	0	0	0	0	46,206	46,206	0	0	0
0126836	Placerville	CA		12/23/2009	01/06/2020	718,394	0	0	0	0	0	0	718,394	718,394	0	0	0
0199999. Mortgages closed by repayment						1,497,862	0	0	0	0	0	0	1,478,156	1,478,156	0	0	0
0001126	Austin	TX		09/24/2004		733,262	0	0	0	0	0	0	0	19,706	0	0	0
0126837	Downers Grove	IL		04/23/2010		6,204,042	0	0	0	0	0	0	0	720,460	0	0	0
0126839	Charleston	SC		03/31/2011		3,732,310	0	0	0	0	0	0	0	177,890	0	0	0
0126845	Cincinnati	OH		07/24/2013		16,552,989	0	0	0	0	0	0	0	371,974	0	0	0
0126847	Cincinnati	OH		09/18/2014		18,894,114	0	0	0	0	0	0	0	281,851	0	0	0
0126848	Salt Lake City	UT		03/18/2015		32,933,889	0	0	0	0	0	0	0	739,790	0	0	0
0126849	Celebration	FL		04/30/2015		16,425,958	0	0	0	0	0	0	0	475,135	0	0	0
0126852	SEGUIN	TX		08/24/2016		10,848,439	0	0	0	0	0	0	0	310,086	0	0	0
0126853	Columbus	OH		10/26/2016		9,912,718	0	0	0	0	0	0	0	180,353	0	0	0
0126854	Mason	OH		11/29/2016		15,116,828	0	0	0	0	0	0	0	293,975	0	0	0
0126856	Dublin	OH		09/28/2017		17,600,000	0	0	0	0	0	0	0	178,328	0	0	0
0126858	Champlin	MN		03/21/2018		4,920,400	0	0	0	0	0	0	0	273,953	0	0	0
0126859	Cincinnati	OH		06/01/2018		70,518,000	0	0	0	0	0	0	0	1,924,571	0	0	0
0126860	Cincinnati	OH		06/01/2018		13,242,893	0	0	0	0	0	0	0	358,929	0	0	0
0126861	Houston	TX		07/23/2018		6,832,893	0	0	0	0	0	0	0	160,188	0	0	0
0126862	Houston	TX		07/23/2018		4,880,638	0	0	0	0	0	0	0	114,420	0	0	0
0126863	Houston	TX		07/23/2018		4,733,005	0	0	0	0	0	0	0	110,959	0	0	0
0126864	Plano	TX		07/23/2018		5,063,237	0	0	0	0	0	0	0	118,701	0	0	0
0126865	Huntington	WV		10/22/2018		7,935,535	0	0	0	0	0	0	0	189,622	0	0	0
0299999. Mortgages with partial repayments						267,081,150	0	0	0	0	0	0	0	7,000,891	0	0	0
0599999 - Totals						268,579,012	0	0	0	0	0	0	1,478,156	8,479,047	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
34920#-10-2	FORT WASHINGTON HIGH YIELD INV LLC		CINCINNATI	OH	FORT WASHINGTON HIGH YIELD INV LLC	4.B	04/30/2000		64,749,882	114,762,609	114,762,609	4,354,201			0		22,000,000	0	0.500
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated									64,749,882	114,762,609	114,762,609	4,354,201	0	0	0	0	22,000,000	0	XXX
	LEXINGTON CAPITAL II LP		WILMINGTON	DE	LEXINGTON CAPITAL II LP		04/08/1998		591	591	591					0	0	46,200	0.360
	MPC NC 2017 Energy LP		Atlanta	GA	MPC NC 2017 Energy LP		07/31/2017		26,554	26,554	26,554						0		0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated									27,145	27,145	27,145	0	0	0	0	0	0	46,200	XXX
401378-AA-2	GUARDIAN LIFE INSURANCE 7 3/8% Due 9/30/2039 MS30				GUARDIAN LIFE INSURANCE 7 3/8% Due 9/30/2039 MS30		01/01/2015		17,798,235	22,124,856	17,321,045		(87,994)				268,730		
401378-AB-0	GUARDIAN LIFE INSURANCE 4 7/8% Due 6/19/2064 JD19				GUARDIAN LIFE INSURANCE 4 7/8% Due 6/19/2064 JD19		01/01/2015		1,993,300	2,730,503	1,993,507		42				3,250		
638671-AJ-6	NATIONWIDE MUTUAL INS Flt % Due 12/15/2024 MJSD15				NATIONWIDE MUTUAL INS 5.81% Due 12/15/2024 MJSD15		01/01/2009		500,000	495,641	500,000						592		
64952G-AE-8	NEW YORK LIFE 5 7/8% Due 5/15/2033 MN15				NEW YORK LIFE 5 7/8% Due 5/15/2033 MN15		01/01/2015		1,179,540	2,050,071	1,268,230		10,779				11,260		
64952G-AF-5	NEW YORK LIFE 6 3/4% Due 11/15/2039 MN15				NEW YORK LIFE 6 3/4% Due 11/15/2039 MN15		01/01/2015		13,029,552	17,224,856	12,681,137		(45,286)				96,108		
668131-AA-3	NORTHWESTERN MUT LIFE 6.063% Due 3/30/2040 MS30				NORTHWESTERN MUT LIFE 6.063% Due 3/30/2040 MS30		01/01/2015		12,254,605	16,969,622	12,143,855		(14,359)				178,394		
878091-BC-0	TIAA 6.85% Due 12/16/2039 JD16				TIAA 6.85% Due 12/16/2039 JD16		01/01/2011		15,912,802	22,716,931	15,674,640		(33,599)				41,462		
878091-BD-8	TIAA 4.9% Due 9/15/2044 MS15				TIAA 4.9% Due 9/15/2044 MS15		09/15/2014		2,997,210	4,045,247	2,997,285		55				43,283		
2799999. Surplus Debentures, etc - Unaffiliated									65,665,244	88,357,727	64,579,700	0	(170,360)	0	0	0	643,080	0	XXX
000000-00-0	'BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XXVI, LP		VARIOUS	MA	WEST CEDAR XXVI, LLC		12/23/2003		0	0	0	0						0	5.130
	5.13% PARTNERSHIP INTEREST																		
	LIMITED PARTNERSHIP																		
000000-00-0	'BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XXVIII, LP		VARIOUS	MA	WEST CEDAR XXVIII, LLC		12/20/2004		95,635	128,016	95,635	(123,912)							6.030
	6.03% PARTNERSHIP INTEREST																		
	LIMITED PARTNERSHIP																		
000000-00-0	'RAYMOND JAMES TAX CREDIT FUND 36, LLC		VARIOUS	FL	RJTCF36		08/20/2010		225,638	1,344,977	916,252	(836,642)						690,614	5.000
	5.00% MEMBERSHIP INTEREST																		
	LIMITED LIABILITY COMPANY																		
000000-00-0	'RAYMOND JAMES TAX CREDIT FUND 46, LLC		VARIOUS	FL	RJTCF46		09/30/2020		625,563	31,699,999	26,402,813	(97,187)						25,777,250	9.660
	9.66% MEMBERSHIP INTEREST																		
	LIMITED LIABILITY COMPANY																		
000000-00-0	'CINNAIRE FUND FOR HOUSING LP 31		VARIOUS	MI	CFH FUND 31		08/16/2016		14,755,011	17,568,731	15,600,844	(2,085,529)						845,833	16.700
	16.70% PARTNERSHIP INTEREST																		
	LIMITED PARTNERSHIP																		
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									15,701,847	50,741,723	43,015,544	(3,143,270)	0	0	0	0	0	27,313,697	XXX
4899999. Total - Unaffiliated									81,394,236	139,126,595	107,622,389	(3,143,270)	(170,360)	0	0	0	643,080	27,359,897	XXX
4999999. Total - Affiliated									64,749,882	114,762,609	114,762,609	4,354,201	0	0	0	0	22,000,000	0	XXX
5099999 - Totals									146,144,118	253,889,204	222,384,998	1,210,931	(170,360)	0	0	0	22,643,080	27,359,897	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A $ 0 1B $ 0 1C $ 0 1D $ 0 1E $ 0 1F $ 0 1G $ 0
2A $ 0 2B $ 0 2C $ 0
3A $ 0 3B $ 0 3C $ 0
4A $ 0 4B $ 114,762,609 4C $ 0
5A $ 0 5B $ 0 5C $ 0
6 $ 0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
34920#-10-2	FORT WASHINGTON HIGH YIELD INV LLC	CINCINNATI	OH	FORT WASHINGTON HIGH YIELD INV LLC	04/30/2000			22,000,000		0.500
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated							0	22,000,000	0	XXX
000000-00-0	'RAYMOND JAMES TAX CREDIT FUND 46,LLC 9.66% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY	VARIOUS	FL	RJTCF36	09/30/2020		26,500,000			9.660
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							26,500,000	0	0	XXX
4899999. Total - Unaffiliated							26,500,000	0	0	XXX
4999999. Total - Affiliated							0	22,000,000	0	XXX
5099999 - Totals							26,500,000	22,000,000	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
34920#-10-2	FORT WASHINGTON HIGH YIELD INV LLC	CINCINNATI	OH	FORT WASHINGTON HIGH YIELD INV LLC	04/30/2000	12/31/2020	22,000,000					0		22,000,000	22,000,000			0	22,000,000
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated							22,000,000	0	0	0	0	0	0	22,000,000	22,000,000	0	0	0	22,000,000
4899999. Total - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4999999. Total - Affiliated							22,000,000	0	0	0	0	0	0	22,000,000	22,000,000	0	0	0	22,000,000
5099999 - Totals							22,000,000	0	0	0	0	0	0	22,000,000	22,000,000	0	0	0	22,000,000

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
690353-2K-2	OPIC				1.A	2,062,225	100.0000	2,062,225	2,062,225	2,062,225	0	0	0	0	0.100	1.388	FMAN	239	20,918	01/22/2018	02/15/2028
690353-C9-6	OPIC				1.A	3,909,434	100.0000	3,909,434	3,909,434	3,909,434	0	0	0	0	0.110	0.043	JAJO	919	44,120	11/27/2015	01/15/2030
690353-M8-7	OPIC				1.A	3,302,780	100.0000	3,302,780	3,302,780	3,302,780	0	0	0	0	0.090	1.083	FMAN	383	33,516	01/15/2020	02/15/2028
690353-X5-1	OPIC AGENCY DEBENTURES				1.A	2,187,500	100.0000	2,187,500	2,187,500	2,187,500	0	0	0	0	0.150	1.015	FMAN	446	20,775	10/29/2020	08/15/2029
90376P-AB-7	INT DEV FIN CORP				1.A	4,500,000	100.0000	4,500,000	4,500,000	4,500,000	0	0	0	0	0.080	1.525	JAJO	846	28,013	01/13/2020	04/20/2035
912810-FT-0	U S TREASURY				1.A	857,620	146.6250	1,297,631	885,000	866,362	0	829	0	0	4.500	4.696	FA	15,043	39,825	12/21/2006	02/15/2036
912828-2F-6	U S TREASURY	SD			1.A	647,588	100.6640	654,316	650,000	649,690	0	511	0	0	1.125	1.202	FA	2,504	3,656	09/13/2016	08/31/2021
912828-3W-8	U S TREASURY	SD			1.A	2,926,845	114.6250	3,341,319	2,915,000	2,924,607	0	(1,214)	0	0	2.750	2.699	FA	30,279	80,163	03/04/2019	02/15/2028
91282C-AJ-0	US TREASURY N/B	SD			1.A FE	555,339	99.6560	555,085	557,000	555,421	0	83	0	0	0.250	0.311	FA	465	0	10/07/2020	08/31/2025
91282C-AM-3	US TREASURY N/B	SD			1.A FE	439,876	99.6020	440,239	442,000	439,975	0	99	0	0	0.250	0.347	MS	282	0	10/07/2020	09/30/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						21,389,207	XXX	22,250,529	21,410,939	21,397,994	0	308	0	0	XXX	XXX	XXX	51,406	270,986	XXX	XXX
36203C-E4-0	GNMA GN 344955			4	1.A	1,773	100.7510	1,860	1,846	1,820	0	4	0	0	7.500	8.696	MON	12	138	09/14/1994	08/15/2023
36206M-ZZ-3	GNMA 30 YR GN 415760			4	1.A	8,877	105.0790	9,452	8,995	8,924	0	8	0	0	7.500	7.909	MON	56	674	04/09/1996	11/15/2025
36206W-B2-0	GNMA 30 YR GN 423157			4	1.A	10,854	105.7870	11,471	10,843	10,840	0	(1)	0	0	7.500	7.510	MON	68	813	09/13/1999	10/15/2029
36209B-DX-3	GNMA 30 YR GN 466418			4	1.A	45,786	109.1270	49,272	45,151	45,485	0	(73)	0	0	6.500	6.191	MON	245	2,935	10/15/1998	12/15/2028
36209C-6Y-7	GNMA 30 YR GN 468087			4	1.A	23,716	108.7160	25,418	23,380	23,542	0	(29)	0	0	7.000	6.713	MON	136	1,637	06/26/1998	07/15/2028
36209D-JJ-4	GNMA 30 YR GN 468365			4	1.A	4,089	105.2930	4,307	4,090	4,086	0	0	0	0	6.500	6.531	MON	22	266	04/14/1999	05/15/2029
36209V-MH-4	GNMA GN 482860			4	1.A	6,247	104.7040	6,450	6,161	6,206	0	(2)	0	0	6.500	6.191	MON	33	401	10/15/1998	12/15/2028
36209V-NQ-3	GNMA GN 482899			4	1.A	4,598	104.2520	4,794	4,599	4,594	0	0	0	0	6.500	6.531	MON	25	299	04/14/1999	01/15/2029
36210J-TB-4	GNMA 30 YR GN 493846			4	1.A	5,470	105.5840	5,776	5,470	5,465	0	(1)	0	0	6.500	6.529	MON	30	356	04/14/1999	03/15/2029
36210K-VU-6	GNMA 30 YR GN 494827			4	1.A	41,934	115.0820	48,471	42,118	41,949	0	0	0	0	8.000	8.171	MON	281	3,369	02/07/2000	03/15/2030
36210Y-DP-7	GNMA 30 YR GN 506010			4	1.A	26,143	103.8290	27,119	26,118	26,111	0	(6)	0	0	7.500	7.510	MON	163	1,959	09/13/1999	10/15/2029
36211B-LY-8	GNMA 30 YR GN 508043			4	1.A	13,355	109.6470	15,150	13,817	13,511	0	20	0	0	6.500	7.368	MON	75	898	06/04/1999	06/15/2029
36230U-YL-7	G2 G2 759715	CF		4	1.A	13,617	107.2120	13,800	12,872	13,169	0	(106)	0	0	4.700	3.039	MON	50	590	12/01/2020	10/20/2061
36297E-ZY-4	G2 G2 710059	CF		4	1.A	197,062	106.3620	205,308	193,028	193,116	0	1,248	0	0	4.500	4.103	MON	724	8,631	10/01/2020	11/20/2060
38373R-6H-7	GNMA - CMO 2001-60 ZL			4	1.A	148,848	116.8590	176,231	150,807	149,638	0	35	0	0	6.500	6.753	MON	817	9,802	07/26/2002	12/20/2031
38373S-RX-7	GNMA - CMO 2003-21 PG	CF		4	1.A	888,231	115.0760	1,022,143	888,231	888,231	0	0	0	0	5.500	5.535	MON	4,071	48,853	04/04/2003	03/20/2033
38377T-VE-8	GNR 2011-21 PV	CF		4	1.A	312,484	101.0190	302,664	299,610	299,615	0	(2,558)	0	0	4.500	3.808	MON	1,124	13,482	01/24/2011	08/20/2026
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						1,753,084	XXX	1,929,686	1,737,136	1,736,302	0	(1,461)	0	0	XXX	XXX	XXX	7,932	95,103	XXX	XXX
38373V-N8-9	GNMA - CMO 2002-81 Z			4	1.A	296,303	105.4020	315,612	299,437	298,252	0	233	0	0	6.112	6.351	MON	1,525	18,302	11/29/2002	09/16/2042
38373Y-6Z-2	GNMA - CMO 2003-16 Z			4	1.A	432,646	104.7340	469,544	448,319	476,301	0	35,194	0	0	5.693	3.907	MON	2,127	25,363	02/04/2003	02/16/2044
38373Y-UK-8	GNMA - CMO 2003-5 Z			4	1.A	104,634	105.7510	115,227	108,960	108,986	0	(12)	0	0	6.298	6.289	MON	572	6,861	01/08/2003	11/16/2042
38376G-P3-8	GNR 2011-53 B	CF		4	1.A	62,442	102.5340	57,411	55,992	57,491	0	(638)	0	0	3.906	1.473	MON	182	2,190	02/06/2013	05/16/2051
38376G-WD-8	GNR 2010-122 IO			4	1.A	28,266	0.2050	2,361	0	0	0	(5,111)	0	0	0.241	28.732	MON	232	6,365	03/22/2013	02/16/2044
38378B-TK-5	GNR 2012-53 IO			4	1.A	231,268	1.9720	57,746	0	38,926	0	(14,204)	0	0	0.862	41.077	MON	2,103	62,198	05/01/2012	03/16/2047
38378K-DQ-9	GNR 2013-46 IO			4	1.A	595,776	2.3500	160,025	0	108,765	0	(42,035)	0	0	1.070	43.429	MON	6,070	72,902	03/22/2013	08/16/2042
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						1,751,335	XXX	1,177,926	912,708	1,088,721	0	(26,573)	0	0	XXX	XXX	XXX	12,811	194,181	XXX	XXX
0599999. Total - U.S. Government Bonds						24,893,626	XXX	25,358,141	24,060,783	24,223,017	0	(27,726)	0	0	XXX	XXX	XXX	72,149	560,270	XXX	XXX
448814-EJ-8	HYDRO-QUEBEC		A		1.D FE	2,472,600	125.3290	2,506,585	2,000,000	2,147,774	0	(36,965)	0	0	8.050	5.701	JJ	77,817	161,000	04/30/2009	07/07/2024
748148-QR-7	PROV OF QUEBEC		A		1.D FE	370,040	150.9370	409,038	271,000	333,551	0	(5,817)	0	0	7.500	4.293	MS	5,985	20,325	11/14/2013	09/15/2029
085209-AD-6	GOVT OF BERMUDA SOVEREIGN		D	1,2	1.F FE	5,206,610	111.8560	5,993,264	5,358,000	5,258,935	0	14,009	0	0	3.717	4.062	JJ	86,301	199,157	02/01/2017	01/25/2027
195325-CU-7	COLOMBIA, REPUBLIC OF SOVEREIGN		D	1,2	2.C FE	2,420,000	122.2540	2,445,089	2,000,000	2,411,332	0	(8,668)	0	0	5.000	3.698	JD	4,444	100,000	02/28/2020	06/15/2045
455780-CE-4	REPUBLIC OF INDONESIA SOVEREIGN		D		2.B FE	1,983,320	119.4560	2,389,127	2,000,000	1,984,258	0	299	0	0	4.350	4.400	JJ	41,083	87,000	12/04/2017	01/11/2048
698299-BH-6	REPUBLIC OF PANAMA SOVEREIGN	LS	D	1,2	2.B FE	5,005,000	128.5680	6,428,390	5,000,000	5,004,487	0	(80)	0	0	4.500	4.494	AO	46,875	225,000	04/10/2018	04/16/2050
71567P-AP-5	PERUSAHAAN PENERBIT SBSN SOVEREIGN		D		2.B FE	4,000,000	106.0960	4,243,855	4,000,000	4,000,000	0	0	0	0	2.800	2.800	JD	2,489	56,000	06/16/2020	06/23/2030
74727P-BA-8	State of Qatar SOVEREIGN		D	1	1.D FE	4,982,450	118.6200	5,930,984	5,000,000	4,984,868	0	1,503	0	0	4.000	4.043	MS	59,444	200,000	03/06/2019	03/14/2029
760942-BD-3	REPUBLICA ORIENT URUGUAY SOVEREIGN		D		2.C FE	4,941,260	138.9060	6,945,281	5,000,000	4,942,479	0	614	0	0	4.975	5.045	AO	49,059	248,750	04/13/2018	04/20/2055
857524-AC-6	REPUBLIC OF POLAND		D		1.G FE	2,530,000	110.7620	2,769,052	2,500,000	2,518,117	0	(5,506)	0	0	4.000	3.746	JJ	44,167	100,000	10/10/2018	01/22/2024
91086Q-BB-3	UNITED MEXICAN STATES		D	1	2.B FE	2,876,250	119.0940	3,572,813	3,000,000	2,888,336	0	2,499	0	0	4.750	5.023	MS	44,729	142,500	07/29/2015	03/08/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91087B-AB-6	UNITED MEXICAN STATES		D	1	2.B FE	997,350	114.2130	1,142,128	1,000,000	997,510	0	50	0	0	4.350	4.366	JJ	20,058	43,500	08/08/2016	01/15/2047
917288-BK-7	REPUBLICA ORIENT URUGUAY SOVEREIGN	LS	D	1	2.C FE	1,549,276	122.8010	1,917,381	1,561,377	1,550,784	0	815	0	0	4.375	4.459	JJ	29,981	68,310	01/16/2019	01/23/2031
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						39,334,156	XXX	46,692,987	38,690,377	39,022,431	0	(37,247)	0	0	XXX	XXX	XXX	512,432	1,651,542	XXX	XXX
1099999. Total - All Other Government Bonds						39,334,156	XXX	46,692,987	38,690,377	39,022,431	0	(37,247)	0	0	XXX	XXX	XXX	512,432	1,651,542	XXX	XXX
13063C-XP-0	CALIFORNIA ST	CF		2	1.C FE	2,980,000	112.5100	3,352,798	2,980,000	2,980,000	0	0	0	0	3.875	3.875	JD	9,623	115,475	10/09/2015	12/01/2030
592112-LQ-7	MET GOVT NASHVILLE & DAVIDSON			2	1.C FE	3,000,000	103.3720	3,101,160	3,000,000	3,000,000	0	0	0	0	2.767	2.767	JJ	41,505	83,010	08/02/2012	07/01/2024
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						5,980,000	XXX	6,453,958	5,980,000	5,980,000	0	0	0	0	XXX	XXX	XXX	51,128	198,485	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						5,980,000	XXX	6,453,958	5,980,000	5,980,000	0	0	0	0	XXX	XXX	XXX	51,128	198,485	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
249174-JZ-7	DENVER CO CITY & CO SD-QSCV				1.B FE	5,000,000	115.4400	5,772,015	5,000,000	5,000,000	0	0	0	0	1.390	1.390	JD	5,792	69,500	10/02/2009	12/01/2024
62630W-FH-5	TXBL MUNI FUNDING TRUST VARIOU GENERAL				1.F FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	0.430	0.430	MON	237	0	12/22/2020	09/01/2030
63607V-AC-0	NFAGEN GENERAL			1,2	1.G FE	3,000,000	102.9670	3,089,010	3,000,000	3,000,000	0	0	0	0	3.176	3.189	FMAN	5,558	0	12/04/2020	01/01/2036
915137-5R-0	UNIVERSITY OF TEXAS			1	1.A FE	1,856,440	137.6100	2,752,200	2,000,000	1,886,997	0	3,796	0	0	4.794	5.290	FA	36,221	95,880	11/09/2010	08/15/2046
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						11,856,440	XXX	13,613,225	12,000,000	11,886,997	0	3,796	0	0	XXX	XXX	XXX	47,808	165,380	XXX	XXX
3128MT-PK-8	FGCI FG H01326			4	1.A	204,108	112.2930	230,370	205,150	204,192	0	23	0	0	5.500	5.658	MON	940	11,283	08/05/2005	08/01/2035
3128PP-MF-7	FGLMC J10358	CF		4	1.A	26,292	104.0680	26,842	25,792	25,981	0	(41)	0	0	4.500	3.885	MON	97	1,161	08/06/2009	07/01/2024
3128PQ-QX-2	FGLMC J11370	CF		4	1.A	199,208	106.2510	206,987	194,809	196,577	0	(429)	0	0	4.000	3.351	MON	649	7,792	12/10/2009	12/01/2024
3128PR-LS-6	FG FG J12137			4	1.A	57,030	104.9450	57,652	54,936	55,929	0	(20)	0	0	4.500	3.324	MON	206	2,472	04/29/2010	05/01/2025
3128PR-V8-9	FG FG J12439	CF		4	1.A	122,039	105.2630	120,835	114,793	118,438	0	(126)	0	0	4.500	2.537	MON	430	5,166	10/31/2011	06/01/2025
3128PR-YD-5	FG FG J12508	CF		4	1.A	112,835	105.3020	111,763	106,135	109,547	0	(109)	0	0	4.500	2.540	MON	398	4,776	10/31/2011	07/01/2025
3132J2-2X-0	FG FG K90790	CF		4	1.A	1,073,177	108.9260	1,190,546	1,092,988	1,076,045	0	(561)	0	0	3.000	3.504	MON	2,732	32,790	08/15/2013	07/01/2033
31339D-A6-5	FHR FHR 2417 ZX			4	1.A	572,072	124.6770	652,212	523,120	544,959	0	(1,457)	0	0	8.500	7.030	MON	3,705	44,465	02/12/2002	01/15/2032
3136A3-EE-7	FNR 2011-143 PZ	CF		4	1.A	4,391,333	116.5190	4,648,659	3,989,619	4,192,565	0	(59,820)	0	0	4.500	3.511	MON	14,961	175,232	12/01/2020	01/25/2042
3136A5-3Z-7	FNR 2012-51 TP	CF		4	1.A	5,291,268	112.0780	5,545,634	4,948,000	5,069,370	0	(29,073)	0	0	3.500	2.851	MON	14,432	173,180	05/31/2012	03/25/2041
3136A9-P8-5	FNR 2012-120 AH	CF		4	1.A	499,964	102.3090	517,985	506,293	503,380	0	1,201	0	0	2.500	2.780	MON	1,055	12,657	10/22/2013	02/25/2032
3136AH-VS-6	FNR 2013-136 CZ	CF		4	1.A	5,377,235	110.1300	7,032,721	6,385,829	5,794,847	0	176,063	0	0	3.500	5.402	MON	18,625	219,324	12/01/2020	01/25/2044
31371M-JC-2	FNMA FN 255959			4	1.A	7,223	114.8130	8,152	7,100	7,203	0	2	0	0	6.000	5.368	MON	36	426	09/13/2005	10/01/2035
31374A-HS-2	FNMA FN 308141			4	1.A	22,261	103.6880	23,209	22,384	22,260	0	0	0	0	8.000	8.148	MON	149	1,791	04/05/1995	04/01/2025
31374Q-XD-2	FNMA FN 321176			4	1.A	49,284	106.5130	52,724	49,500	49,266	0	(5)	0	0	7.500	7.602	MON	309	3,712	09/07/1995	09/01/2025
3137A2-YK-1	FHMS FHR 3763 JM			4	1.A	414,677	101.7960	429,167	421,594	420,406	0	807	0	0	4.000	4.237	MON	1,405	16,864	01/28/2011	12/15/2038
3137A3-A4-1	FHR FHR 3754 KC	CF		4	1.A	2,770,049	108.1550	2,907,370	2,688,145	2,706,338	0	(9,027)	0	0	3.500	3.185	MON	7,840	94,085	03/26/2012	11/15/2025
3137AR-H5-8	FHR 4057 CD	CF		4	1.A	229,708	100.4440	241,285	240,218	238,935	0	2,410	0	0	2.000	3.261	MON	400	4,804	10/15/2013	04/15/2039
3137AV-NC-7	FHR FHR 4116 QZ	CF		4	1.A	1,600,670	105.2450	2,446,108	2,324,200	1,876,525	0	100,213	0	0	2.500	6.159	MON	4,842	57,326	12/01/2020	10/15/2041
3137F3-KA-1	FHR FHR 4768 ZQ			4	1.A	4,552,927	111.1960	4,980,652	4,479,177	4,513,932	0	(24,890)	0	0	4.000	3.664	MON	14,931	175,345	12/01/2020	10/15/2047
3138EM-LE-9	FNMA FN AL4824	CF		4	1.A	4,717,810	111.3530	5,003,274	4,493,153	4,704,008	0	1,208	0	0	4.000	2.628	MON	14,977	179,726	04/11/2014	09/01/2043
3138W9-JV-3	FN FN AS0275	CF		4	1.A	882,258	106.5000	940,631	883,224	882,133	0	12	0	0	3.000	2.993	MON	2,208	26,497	10/04/2013	08/01/2033
3138WG-LS-1	FN FN AS6636	CF		4	1.A	5,513,909	105.6280	5,686,083	5,383,116	5,508,288	0	39	0	0	3.000	2.260	MON	13,458	161,494	02/10/2016	10/01/2045
31392A-CW-6	FNMA - CMO 2001-62 ZC			4	1.A	408,903	123.0880	460,087	373,786	388,303	0	(907)	0	0	8.500	6.986	MON	2,648	31,772	10/11/2001	11/25/2031
31392A-KC-1	FNMA - CMO 2001-50 Z			4	1.A	309,980	123.0610	349,761	284,218	294,935	0	(637)	0	0	8.500	7.027	MON	2,013	24,158	10/24/2001	11/25/2031
31392B-RX-6	FNMA - CMO 2002-6 ZC			4	1.A	169,324	122.3020	186,121	152,181	159,915	0	(424)	0	0	8.500	6.560	MON	1,078	12,935	05/03/2002	02/25/2032
31392F-3V-7	FNMA 2002-77 Z			4	1.A	325,249	114.7590	410,509	357,714	341,304	0	1,545	0	0	5.500	7.096	MON	1,640	19,674	05/18/2004	12/25/2032
31392J-TL-3	FNR 2003-20 MZ			4	1.A	2,199,483	115.6220	2,651,903	2,293,602	2,247,741	0	696	0	0	5.750	6.363	MON	10,990	131,882	02/05/2003	03/25/2033
31392V-NQ-1	FGLMC FHR 2496 ZH			4	1.A	742,593	114.1920	936,026	819,695	783,705	0	2,439	0	0	5.500	7.169	MON	3,757	45,083	05/11/2004	09/15/2032
31393G-3L-6	FREDDIE MAC - CMO FHR 2531 Z			4	1.A	979,235	114.5780	1,207,839	1,054,163	1,020,322	0	2,259	0	0	5.500	6.669	MON	4,832	57,979	07/14/2004	12/15/2032
31393U-AK-9	FNW 2003-W17 1A7			4	1.A	1,320,924	115.1260	1,399,179	1,215,341	1,266,937	0	15,477	0	0	5.750	4.741	MON	5,824	69,882	12/04/2009	08/25/2033
31394R-VW-6	FHLMC FHR 2758 ZG			4	1.A	2,614,015	115.2860	3,104,708	2,693,055	2,657,538	0	1,316	0	0	5.500	5.944	MON	12,343	148,118	03/19/2004	03/15/2034
31395W-VF-1	FHR FHR 3012 GZ	CF		4	1.A	1,310,270	144.1590	1,538,706	1,067,369	1,267,155	0	(10,482)	0	0	6.000	4.305	MON	5,337	62,008	12/01/2020	08/15/2035
31396Q-KJ-7	FNR 2009-52 AJ			4	1.A	2,532	102.4140	2,484	2,426	2,458	0	(5)	0	0	4.000	2.298	MON	8	97	12/11/2009	07/25/2024
31397Q-T2-4	FNR 2010-157 NA	CF		4	1.A	29,351	100.1420	28,967	28,926	28,868	0	(70)	0	0	3.500	3.198	MON	84	1,012	01/10/2011	03/25/2037
31398F-XA-4	FNR 2009-95 BY			4	1.A	64,373	103.7860	69,844	67,297	66,553	0	160	0	0	4.000	4.724	MON	224	2,692	01/28/2010	11/25/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31398F-YP-0	FNR 2009-93 CH	CF		4	1.A	2,037,240	102.9370	2,084,694	2,025,215	2,021,039	0	(694)	0	0	4.500	4.439	MON	7,595	91,135	10/14/2009	11/25/2024
31398L-KQ-0	FHR FHR 3612 JB	CF		4	1.A	353,800	105.2240	372,342	353,856	353,327	0	(20)	0	0	4.500	4.523	MON	1,327	15,924	01/15/2010	12/15/2024
31398L-NM-6	FHR FHR 3609 LE			4	1.A	33	100.2670	33	33	33	0	0	0	0	3.000	2.293	MON	0	1	12/14/2009	12/15/2024
31398L-W9-5	FHR FHR 3627 QH	CF		4	1.A	348,900	104.7020	347,186	331,595	334,999	0	(852)	0	0	4.000	3.233	MON	1,105	13,264	08/26/2010	01/15/2025
31398M-BZ-8	FNMA 2010-9 B	CF		4	1.A	156,258	103.6770	169,305	163,300	161,637	0	370	0	0	4.000	4.670	MON	544	6,543	01/28/2010	02/25/2025
31398V-4P-8	FHR FHR 3643 DB	CF		4	1.A	270,164	105.2300	289,172	274,801	273,602	0	155	0	0	4.500	4.741	MON	1,031	12,366	04/09/2010	03/15/2025
31398W-MG-6	FHR FHR 3637 AY			4	1.A	60,975	104.1290	66,922	64,268	63,507	0	163	0	0	4.000	4.838	MON	214	2,571	03/26/2010	02/15/2025
31402L-K9-2	FNMA FN 732120			4	1.A	34,564	112.9990	40,898	36,193	34,862	0	(15)	0	0	4.500	5.730	MON	136	1,629	03/18/2005	08/01/2033
31405M-VT-1	FNMA FN 793626	CF		4	1.A	396,005	115.3190	449,611	389,885	394,451	0	1,678	0	0	5.500	5.096	MON	1,787	21,444	08/09/2004	09/01/2034
31412S-D3-6	FN FN 933122	CF		4	1.A	300,052	116.2210	343,471	295,533	299,302	0	956	0	0	5.500	5.104	MON	1,355	16,254	01/09/2009	01/01/2038
31414E-NX-8	FNMA FN 964006	CF		4	1.A	110,393	103.6510	109,693	105,829	107,269	0	(355)	0	0	5.000	3.459	MON	441	5,292	08/31/2009	07/01/2023
31416X-LG-3	FNCN FN AB2126	CF		4	1.A	982,416	105.1520	1,053,606	1,001,986	990,196	0	305	0	0	3.000	3.555	MON	2,505	30,060	01/07/2011	01/01/2026
31417H-C5-1	FN FN AB9991	CF		4	1.A	2,823,119	106.5000	3,009,433	2,825,768	2,822,644	0	2	0	0	3.000	2.989	MON	7,064	84,773	10/04/2013	07/01/2033
31417V-RS-4	FNMA FN AC8596			4	1.A	52,300	106.2340	55,096	51,863	52,001	0	(37)	0	0	4.000	3.689	MON	173	2,075	01/04/2010	01/01/2025
31417V-RS-4	FNMA FN AC8596	CF		4	1.A	130,750	106.2340	137,739	129,656	130,002	0	(91)	0	0	4.000	3.689	MON	432	5,194	01/04/2010	01/01/2025
31418B-C4-6	FN FN MA1890	CF		4	1.A	4,561,302	109.5810	4,641,511	4,235,684	4,517,620	0	(8,699)	0	0	4.000	2.054	MON	14,119	169,427	02/05/2016	05/01/2034
31418M-JL-7	FNMA FN AD0266	CF		4	1.A	7,265	100.3350	6,903	6,880	6,976	0	(15)	0	0	5.500	3.236	MON	32	378	08/21/2009	09/01/2022
31419K-U4-5	FNMA FN AE8702	CF		4	1.A	365,044	106.2470	381,294	358,876	361,677	0	(219)	0	0	3.500	2.978	MON	1,047	12,561	12/02/2010	11/01/2025
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						62,154,149	XXX	68,965,904	62,200,269	62,272,002	0	160,419	0	0	XXX	XXX	XXX	210,470	2,510,551	XXX	XXX
3137AJ-MG-6	FHR FHMS K016 X1			4	1.A	6,302,335	0.7560	442,292	0	298,314	0	(810,519)	0	0	1.481	5.940	MON	72,186	911,205	12/13/2011	10/25/2021
3137AM-E7-8	FHMS FHMS K017 X1			4	1.A	3,793,116	0.8560	314,474	0	251,111	0	(450,455)	0	0	1.286	3.741	MON	39,356	503,758	03/07/2012	12/25/2021
3137AP-PA-2	FHLMC FHMS K018 X1			4	1.A	2,277,851	0.8930	197,839	0	171,699	0	(246,934)	0	0	1.275	4.026	MON	23,554	303,370	05/08/2012	01/25/2022
3137AV-XP-7	FHR FHMS K022 X1			4	1.A FE	4,154,396	1.5050	641,957	0	577,242	0	(489,587)	0	0	1.180	2.955	MON	41,964	557,230	11/28/2012	07/25/2022
3137BM-7D-2	FHMS FHMS K051 X1			4	1.A	4,806,660	2.2270	2,477,367	0	2,331,595	0	(512,756)	0	0	0.541	4.453	MON	50,119	679,292	12/11/2015	09/25/2025
3137BR-QL-2	FHMS FHMS K057 X1			4	1.A	5,727,205	5.4460	3,387,369	0	3,290,469	0	(588,437)	0	0	1.182	3.799	MON	61,253	837,118	09/16/2016	07/25/2026
3137BV-ZA-7	FHMS FHMS K063 X1			4	1.A FE	5,711,705	1.5820	3,643,310	0	3,420,369	0	(613,042)	0	0	0.287	4.229	MON	55,144	817,585	03/08/2017	01/25/2027
3137FT-ZS-9	FHMS K110 X1			4	1.A FE	2,522,807	13.0650	2,506,920	0	2,399,168	0	(123,639)	0	0	1.698	3.656	MON	27,151	168,524	06/17/2020	04/25/2030
3137FW-J3-5	FHMR 2020-P003 X			4	1.A	5,138,148	20.2170	4,852,819	0	5,039,733	0	(98,415)	0	0	2.894	4.345	MON	57,894	173,682	09/15/2020	08/25/2035
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						40,434,223	XXX	18,464,347	0	17,779,700	0	(3,933,784)	0	0	XXX	XXX	XXX	428,621	4,951,764	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT	CF		2	1.B FE	720,908	102.5730	739,457	720,908	720,908	0	0	0	0	3.100	3.100	MON	1,862	19,180	06/12/2013	07/01/2043
10620N-BT-4	BRAZOS				1.A FE	4,203,125	100.1560	5,007,785	5,000,000	4,561,242	0	75,507	0	0	1.645	2.812	FEB	457	106,918	02/23/2012	06/25/2029
13033L-WG-8	CALIFORNIA ST HLTH FACS FING A MEDICAL			2	1.C FE	1,737,050	103.9850	1,819,738	1,750,000	1,740,605	0	559	0	0	5.000	5.060	MN	11,181	87,500	08/22/2013	11/15/2032
13079P-XC-2	CALIFORNIA ST STWD CMNTYS DEVA MULTIFAMILY HSG				1.G FE	1,800,000	100.0000	1,800,000	1,800,000	1,800,000	0	0	0	0	0.270	0.270	MON	399	18,499	03/01/2019	03/01/2057
167725-AF-7	CHICAGO IL TRANSIT AUTH SALES			1	1.C FE	2,417,740	141.9000	2,838,000	2,000,000	2,350,629	0	(9,578)	0	0	6.899	5.445	JD	11,498	137,980	06/27/2012	12/01/2040
19625A-AG-7	COLONY TX LOCAL DEV CORP SALES			1	1.B FE	980,460	135.2310	1,352,310	1,000,000	982,212	0	311	0	0	4.881	5.002	AO	12,203	48,810	03/27/2014	10/01/2047
196479-XM-6	COLORADO HSG FIN AUTH	CF		2	1.A FE	980,000	103.6520	1,015,790	980,000	980,000	0	0	0	0	3.193	3.193	MN	5,215	31,291	01/16/2015	11/01/2027
19648A-M5-1	COLORADO ST HLTH FACS AUTH REV			2	2.A FE	2,345,000	114.6390	2,688,285	2,345,000	2,345,000	0	0	0	0	5.375	5.375	AO	31,511	126,044	10/23/2013	10/01/2037
19648A-M7-7	COLORADO ST HLTH FACS AUTH REV			2	2.A FE	2,451,050	109.9890	2,749,725	2,500,000	2,458,398	0	1,233	0	0	5.250	5.391	JJ	65,625	131,250	10/23/2013	01/01/2040
353187-AR-8	FRANKLIN CNTY OH HOSP FACS REV			2	1.C FE	2,240,338	105.2740	2,421,302	2,300,000	2,248,124	0	1,256	0	0	5.000	5.173	MN	19,167	115,000	09/18/2013	11/01/2042
373539-M7-7	GEORGIA ST HSG & FIN AUTH REV	CF			1.A FE	1,745,000	107.1030	1,868,947	1,745,000	1,745,000	0	0	0	0	3.700	3.700	JD	5,380	64,565	02/20/2014	06/01/2023
40727T-DK-7	HAMILTON CO OH HLTH MEDICAL			1	1.F FE	3,000,000	110.0900	3,302,700	3,000,000	3,000,000	0	0	0	0	3.756	3.756	JD	9,390	103,603	12/19/2019	06/01/2042
47770V-AY-6	JOBSOHIO BEVERAGE SYS			1	1.D FE	940,330	115.6590	1,156,590	1,000,000	963,983	0	3,661	0	0	3.985	4.527	JJ	19,925	39,850	07/30/2013	01/01/2029
49130T-SR-8	KY ST HSG CORP HSG REV	CF		2	1.A FE	245,000	102.8400	251,958	245,000	245,000	0	0	0	0	4.296	4.296	JJ	5,263	10,525	05/30/2014	01/01/2034
56052F-BD-6	MAINE ST HSG AUTH MTGE	CF		2	1.B FE	5,000,000	104.8640	5,243,200	5,000,000	5,000,000	0	0	0	0	3.950	3.950	MN	25,236	197,500	02/04/2015	11/15/2040
592643-AA-8	MET WASHINGTON DC ARPTS			1	2.A FE	2,713,880	177.3240	3,546,480	2,000,000	2,647,375	0	(11,833)	0	0	7.462	5.172	AO	37,310	149,240	07/23/2014	10/01/2046
626207-YM-0	MEAG TXB PLT			1	1.F FE	6,870,000	151.4580	10,405,164	6,870,000	6,870,000	0	0	0	0	6.655	6.655	AO	114,300	457,199	03/05/2010	04/01/2057
62630W-CW-5	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME			2	1.D FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	0.440	0.440	MN	1,645	18,835	01/07/2020	11/01/2024
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL				1.F FE	1,300,000	100.0000	1,300,000	1,300,000	1,300,000	0	0	0	0	0.440	0.440	MON	522	10,828	02/03/2020	01/16/2025
64966T-FD-1	NYHDC 2014-8SPR A	CF		4	1.A FE	1,989,141	106.0350	2,120,700	2,000,000	2,000,000	0	9,049	0	0	3.709	3.898	MON	6,182	74,180	05/15/2018	02/15/2048
677555-T3-8	OH ECON DEV REV			1	1.B FE	390,000	103.5860	403,985	390,000	390,000	0	0	0	0	3.000	3.000	MJSD	88,725	11,700	10/22/2012	12/01/2022

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67756A-4D-1	OHIO ST HIGHER EDL FAC CLEVELAND CLINIC			2	1.C FE	1,955,780	104.7430	2,094,860	2,000,000	1,964,053	0	1,296	0	0	5.000	5.160	JJ	50,000	100,000	08/28/2013	01/01/2038
73358W-RQ-9	PORT AUTH N Y & N J TRANSPORTATION	CF		2	1.D FE	8,000,000	114.0830	9,126,640	8,000,000	8,000,000	0	0	0	0	5.310	5.310	FA	177,000	424,800	01/23/2014	08/01/2046
76252P-HJ-1	RIB FLOATER TRUST				1.E FE	315,000	100.0000	315,000	315,000	315,000	0	0	0	0	0.440	0.440	MON	131	3,745	05/04/2017	07/01/2022
928075-GR-5	VIRGINIA ST PORT AUTH CMWLTH			2	1.B FE	1,380,000	104.8870	1,447,441	1,380,000	1,380,000	0	0	0	0	3.576	3.576	JJ	24,674	49,349	09/12/2012	07/01/2028
928075-GS-3	VIRGINIA ST PORT AUTH CMWLTH			2	1.B FE	1,000,000	105.0360	1,050,360	1,000,000	1,000,000	0	0	0	0	3.676	3.676	JJ	18,380	36,760	09/12/2012	07/01/2029
92812Q-3Z-8	VIRGINIA ST HSG AUTH			2	1.B FE	895,000	103.4900	926,235	895,000	895,000	0	0	0	0	4.172	4.172	AO	9,335	37,339	09/25/2012	10/01/2032
92812Q-3Z-8	VIRGINIA ST HSG AUTH	CF		2	1.B FE	2,000,000	103.4900	2,069,800	2,000,000	2,000,000	0	0	0	0	4.172	4.172	AO	20,860	83,440	09/25/2012	10/01/2032
92812U-Q3-5	VASHSG 2013-D A				1.A FE	932,781	103.8710	968,888	932,781	932,781	0	0	0	0	4.300	4.321	MON	3,342	40,110	12/04/2013	12/25/2043
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV	CF			1.B FE	389,368	106.6090	415,102	389,368	389,368	0	0	0	0	3.250	3.261	MON	1,055	21,593	03/11/2013	08/25/2042
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						62,936,951	XXX	72,446,442	62,858,057	63,224,678	0	71,461	0	0	XXX	XXX	XXX	777,773	2,757,633	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						177,381,763	XXX	173,489,918	137,058,326	155,163,377	0	(3,698,108)	0	0	XXX	XXX	XXX	1,464,672	10,385,328	XXX	XXX
001192-AH-6	SOUTHERN CO GAS CAPITAL			1,2	2.A FE	4,995,010	145.1390	7,256,941	5,000,000	4,995,256	0	107	0	0	5.875	5.882	MS	86,493	293,750	03/17/2011	03/15/2041
00139P-AA-6	AIG SUNAMERICA GLOBAL				1.F FE	4,287,480	149.2640	5,970,561	4,000,000	4,171,515	0	(10,293)	0	0	6.900	6.357	MS	81,267	276,000	10/29/2002	03/15/2032
00184A-AG-0	TIME WARNER INC	LS		1	2.B FE	6,303,856	135.4490	7,558,035	5,580,000	6,036,440	0	(26,378)	0	0	7.700	6.658	MN	71,610	429,660	11/22/2005	05/01/2032
00206R-AN-2	AT&T INC	LS		1	2.B FE	3,979,200	140.9530	5,638,102	4,000,000	3,983,433	0	495	0	0	6.400	6.439	MN	32,711	256,000	05/23/2008	05/15/2038
00206R-GQ-9	AT&T INC			1	2.B FE	2,120,146	119.4650	2,521,896	2,111,000	2,118,760	0	(691)	0	0	4.300	4.250	FA	34,292	90,773	11/27/2018	02/15/2030
002824-BH-2	ABBOTT LABS			1,2	1.G FE	4,961,050	147.4570	7,372,844	5,000,000	4,963,495	0	679	0	0	4.900	4.950	MN	21,097	245,000	11/17/2016	11/30/2046
00287Y-AS-8	ABBVIE INC			1,2	2.B FE	1,999,040	130.2520	2,605,031	2,000,000	1,999,030	0	19	0	0	4.700	4.703	MN	12,272	94,000	05/05/2015	05/14/2045
00287Y-AW-9	ABBVIE INC			1,2	2.B FE	5,959,680	127.1220	7,627,316	6,000,000	5,962,712	0	771	0	0	4.450	4.491	MN	34,858	267,000	05/09/2016	05/14/2046
00287Y-CR-8	ABBVIE INC			1,2	2.B FE	3,032,044	103.1660	3,094,988	3,000,000	3,027,612	0	(4,432)	0	0	5.000	3.677	JD	6,667	75,000	11/19/2020	12/15/2021
00287Y-CV-9	ABBVIE INC			1,2	2.A FE	998,458	110.1170	1,101,165	1,000,000	998,468	0	11	0	0	3.850	3.897	JD	1,711	19,250	11/19/2020	06/15/2024
00507V-AK-5	ACTIVISION BLIZZARD			1,2	2.A FE	330,805	113.8050	376,695	331,000	329,130	0	289	0	0	3.400	3.509	MS	3,314	11,254	06/06/2017	09/15/2026
010392-EZ-7	ALABAMA POWER CO			1	1.F FE	2,868,060	149.4410	3,885,473	2,600,000	2,811,456	0	(7,211)	0	0	6.125	5.397	MN	20,349	159,250	02/28/2011	05/15/2038
010392-FN-3	ALABAMA POWER CO			1,2	1.E FE	1,019,090	107.6340	1,076,335	1,000,000	1,014,744	0	(3,470)	0	0	2.800	2.411	AO	7,000	28,000	09/27/2019	04/01/2025
010392-FS-2	ALABAMA POWER CO			1,2	1.F FE	2,478,800	132.8480	2,656,967	2,000,000	2,469,475	0	(9,325)	0	0	4.300	3.023	JJ	39,656	43,000	02/26/2020	07/15/2048
013092-AE-1	ALBERTSONS COS/SAFEWAY			1,2	4.A FE	225,000	110.0210	247,548	225,000	225,000	0	0	0	0	4.875	4.875	FA	4,144	5,789	01/22/2020	02/15/2030
015271-AJ-8	ALEXANDRIA REAL ESTATE			1,2	2.A FE	1,375,880	114.8010	1,578,519	1,375,000	1,375,564	0	(84)	0	0	3.950	3.942	JJ	25,044	54,313	06/01/2016	01/15/2027
01959L-AA-0	ALLINA HEALTH SYSTEM			1,2	1.D FE	4,000,000	124.6260	4,985,058	4,000,000	4,000,000	0	0	0	0	4.805	4.805	MN	24,559	192,200	09/09/2015	11/15/2045
020002-AS-0	ALLSTATE CORPORATION			1	1.G FE	7,456,420	147.0890	11,767,135	8,000,000	7,617,866	0	16,292	0	0	5.550	6.052	MN	64,133	444,000	10/17/2006	05/09/2035
020002-BF-7	ALLSTATE CORPORATION				1.G FE	4,193,129	100.8490	4,299,191	4,263,000	4,226,119	0	16,646	0	0	0.870	3.423	MJSD	309	68,902	12/10/2018	03/29/2023
02209S-AV-5	ALTRIA GROUP INC			1,2	2.B FE	1,888,880	105.7990	2,115,975	2,000,000	1,896,482	0	2,201	0	0	3.875	4.206	MS	22,604	77,500	05/02/2017	09/16/2046
023135-AJ-5	AMAZON.COM INC			1,2	1.E FE	3,763,920	103.7670	4,150,699	4,000,000	3,938,307	0	30,728	0	0	2.500	3.339	MN	8,889	100,000	10/24/2014	11/29/2022
023135-AP-1	AMAZON.COM INC			1,2	1.E FE	4,972,300	137.5430	6,877,157	5,000,000	4,977,715	0	1,090	0	0	4.800	4.844	JD	17,333	240,000	06/30/2015	12/05/2034
02343U-AG-0	AMCOR FINANCE USA INC			1,2	2.B FE	1,006,603	111.8810	1,118,813	1,000,000	1,005,854	0	(749)	0	0	3.625	3.498	AO	6,344	36,250	04/23/2020	04/28/2026
02343U-AH-8	AMCOR FINANCE USA INC	LS		1,2	2.B FE	5,001,208	118.7530	5,937,637	5,000,000	5,001,008	0	(200)	0	0	4.500	4.496	MN	28,750	225,000	04/23/2020	05/15/2028
025932-AK-0	AMERICAN FINANCIAL GROUP			1	2.A FE	4,980,400	109.8530	5,492,633	5,000,000	4,987,962	0	1,880	0	0	3.500	3.547	FA	66,111	175,000	08/15/2016	08/15/2026
026351-AZ-9	AMERICAN GENERAL CORP				2.A FE	7,171,180	129.4870	9,064,090	7,000,000	7,084,138	0	(7,740)	0	0	6.625	6.431	FA	175,194	463,750	06/20/2002	02/15/2029
02665W-CT-6	AMERICAN HONDA FINANCE			1	1.G FE	4,998,650	109.0780	5,453,914	5,000,000	4,999,099	0	263	0	0	3.550	3.556	JJ	83,326	177,500	01/10/2019	01/12/2024
03040W-AD-7	AMERICAN WATER CAPITAL			1	2.A FE	11,914,479	154.4350	18,532,172	12,000,000	11,932,803	0	2,087	0	0	6.593	6.648	AO	167,023	791,160	06/18/2008	10/15/2037
03040W-AM-7	AMERICAN WATER CAPITAL			1,2	2.A FE	5,921,040	128.9880	7,739,278	6,000,000	5,928,616	0	1,577	0	0	4.300	4.379	MS	86,000	258,000	08/10/2015	09/01/2045
03076K-AB-4	AMERIS BANCORP			2	2.B FE	2,000,000	102.2560	2,045,125	2,000,000	2,000,000	0	0	0	0	4.250	4.250	JD	3,778	87,125	12/04/2019	12/15/2029
030955-AN-8	AMERITECH CAPITAL FUNDING				2.B FE	6,085,740	121.1830	7,271,006	6,000,000	6,038,632	0	(4,254)	0	0	6.550	6.434	JJ	181,217	393,000	06/25/2004	01/15/2028
032177-AJ-6	AMSTED INDUSTRIES			1,2	3.B FE	1,894,000	105.7030	2,002,022	1,894,000	1,894,000	0	0	0	0	4.625	4.625	MN	11,193	80,054	12/09/2019	05/15/2030
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV			1,2	2.B FE	6,609,003	130.0600	9,104,172	7,000,000	6,620,651	0	7,126	0	0	4.900	5.292	FA	142,917	343,000	05/15/2019	02/01/2046
03523T-BJ-6	ANHEUSER-BUSCH			1	2.B FE	991,823	168.8100	1,688,103	1,000,000	992,930	0	153	0	0	8.000	8.072	MN	10,222	80,000	03/15/2011	11/15/2039
03523T-BT-4	ANHEUSER-BUSCH			1	2.B FE	5,902,611	123.9890	7,568,264	6,104,000	5,913,093	0	3,319	0	0	4.439	4.640	AO	63,976	270,957	08/21/2017	10/06/2048
035240-AG-5	ANHEUSER-BUSCH INBEV FIN			1	2.B FE	1,061,118	130.8800	1,308,800	1,000,000	1,055,294	0	(1,545)	0	0	4.950	4.539	JJ	22,825	49,500	12/16/2016	01/15/2042
037735-BZ-9	APPALACHIAN PWR			1	2.A FE	4,471,958	134.7380	6,043,010	4,485,000	4,476,448	0	406	0	0	5.950	5.970	MN	34,098	266,858	08/29/2005	05/15/2033
037735-CE-5	APPALACHIAN PWR			1	2.A FE	2,902,870	138.6210	4,158,630	3,000,000	2,931,563	0	2,801	0	0	5.800	6.035	AO	43,500	174,000	12/08/2005	10/01/2035
037735-CM-7	APPALACHIAN PWR			1	2.A FE	979,600	153.8860	1,538,862	1,000,000	983,560	0	467	0	0	7.000	7.166	AO	17,500	70,000	03/26/2008	04/01/2038
037833-AT-7	APPLE INC			1	1.B FE	1,305,551	138.0710	1,794,919	1,300,000	1,305,008	0	(122)	0	0	4.450	4.423	MN	8,838	57,850	01/21/2016	05/06/2044

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
037833-BH-2	APPLE INC			1	1.B FE	2,989,050	137.2870	4,118,619	3,000,000	2,990,042	0	222	0	0	4.375	4.397	MN	17,500	131,250	05/06/2015	05/13/2045
037833-BX-7	APPLE INC			1,2	1.B FE	3,976,920	142.5610	5,702,446	4,000,000	3,978,630	0	434	0	0	4.650	4.686	FA	66,133	186,000	02/16/2016	02/23/2046
037833-DF-4	APPLE INC			1,2	1.B FE	4,992,700	108.5300	5,426,488	5,000,000	4,995,807	0	963	0	0	2.750	2.772	JJ	64,167	137,500	11/06/2017	01/13/2025
038222-AL-9	APPLIED MATERIALS			1,2	1.G FE	2,491,125	113.6880	2,842,206	2,500,000	2,494,031	0	833	0	0	3.300	3.342	AO	20,625	82,500	03/28/2017	04/01/2027
038336-C#-8	APTARGROUP PP			1	2.B	1,000,000	103.9360	1,039,364	1,000,000	1,000,000	0	0	0	0	3.250	3.250	MS	10,472	32,500	08/30/2012	09/05/2022
042735-BD-1	ARROW ELECTRONICS INC			1,2	2.C FE	2,995,080	102.8770	3,086,315	3,000,000	2,998,942	0	725	0	0	3.500	3.526	AO	26,250	105,000	02/24/2015	04/01/2022
04351L-AB-6	ASCHEA	LS		1	1.B FE	5,000,000	128.0620	6,403,101	5,000,000	5,000,000	0	0	0	0	3.945	3.945	MN	25,204	197,250	04/25/2016	11/15/2046
04364V-AG-8	ASCENT RESOURCES/ARU FIN			1,2	4.C FE	1,960,903	95.1100	1,879,374	1,976,000	1,964,102	0	1,559	0	0	7.000	7.125	MN	23,053	138,320	09/26/2018	11/01/2026
045054-AF-0	ASHTEAD CAPITAL INC			1,2	2.C FE	2,064,375	105.6730	2,377,652	2,250,000	2,100,374	0	18,199	0	0	4.375	5.589	FA	37,188	98,438	12/17/2018	08/15/2027
04650N-AB-0	AT&T INC			1	2.B FE	5,823,540	130.6020	7,836,095	6,000,000	5,848,820	0	4,143	0	0	5.350	5.562	MS	107,000	321,000	09/27/2013	09/01/2040
048303-CC-3	ATLANTIC CITY ELECTRIC			1	1.F FE	4,726,500	130.7960	6,539,818	5,000,000	4,809,482	0	8,902	0	0	5.800	6.223	MN	37,056	290,000	10/11/2007	05/15/2034
05279#-AJ-8	AUTOLIV ASP, INC PP			1	2.B FE	2,000,000	120.0390	2,400,771	2,000,000	2,000,000	0	0	0	0	4.440	4.440	AO	16,773	92,883	04/16/2014	04/23/2029
05348E-AR-0	AVALONBAY COMMUNITIES			2	1.G FE	2,416,300	104.1940	2,604,857	2,500,000	2,473,358	0	11,420	0	0	2.850	3.354	MS	20,979	71,250	08/13/2015	03/15/2023
05348E-AY-5	AVALONBAY COMMUNITIES			1,2	1.G FE	2,990,670	110.7320	3,321,948	3,000,000	2,994,218	0	892	0	0	2.900	2.936	AO	18,367	87,000	09/26/2016	10/15/2026
053773-BC-0	AVIS BUDGET CAR RENTAL	LS		1,2	4.C FE	2,000,000	101.6510	2,033,015	2,000,000	2,000,000	0	0	0	0	5.750	5.750	JJ	53,028	118,833	06/19/2019	07/15/2027
05379B-AK-3	AVISTA CORP			1	1.G FE	1,022,780	139.9600	1,399,595	1,000,000	1,016,162	0	(653)	0	0	6.250	6.083	JD	5,208	62,500	12/20/2005	12/01/2035
053807-AS-2	AVNET INC			1,2	2.C FE	4,963,800	113.2300	5,661,483	5,000,000	4,978,591	0	3,434	0	0	4.625	4.716	AO	48,819	231,250	03/21/2016	04/15/2026
05526D-BF-1	BAT CAPITAL CORP			1,2	2.B FE	5,000,000	110.9210	5,546,058	5,000,000	5,000,000	0	0	0	0	4.540	4.540	FA	85,756	227,000	11/23/2018	08/15/2047
057224-AK-3	BAKER HUGHES INC			1	1.G FE	11,834,685	131.1930	13,316,055	10,150,000	11,141,862	0	(99,565)	0	0	6.875	5.338	JJ	321,769	697,813	02/18/2014	01/15/2029
059165-DX-5	BALTIMORE GAS & EL CO			1	1.G FE	7,919,380	123.1360	11,082,208	9,000,000	8,287,218	0	37,262	0	0	5.200	6.117	JD	20,800	468,000	09/29/2006	06/15/2033
059165-EC-0	BALTIMORE GAS & EL CO			1	1.G FE	2,995,737	151.4590	4,543,769	3,000,000	2,996,673	0	107	0	0	6.350	6.360	AO	47,625	190,500	08/08/2007	10/01/2036
060505-FP-4	BANK OF AMERICA CORP			2	2.C FE	10,000,000	105.4110	10,541,053	10,000,000	10,000,000	0	0	0	0	5.125	5.125	JD	15,660	512,500	06/17/2019	12/29/2049
06051G-FH-7	BANK OF AMERICA CORP	LS			2.A FE	4,023,480	111.9520	4,478,070	4,000,000	4,009,508	0	(2,415)	0	0	4.200	4.128	FA	58,333	168,000	08/26/2014	08/26/2024
06051G-FL-8	BANK OF AMERICA CORP				2.A FE	4,951,450	116.9530	5,847,646	5,000,000	4,964,444	0	5,227	0	0	4.250	4.389	AO	40,729	212,500	05/24/2018	10/22/2026
06051G-GZ-6	BANK OF AMERICA CORP			1,2	1.G FE	1,925,620	110.1500	2,203,003	2,000,000	1,948,776	0	8,975	0	0	3.366	3.929	JJ	29,546	67,320	05/02/2018	01/23/2026
06051G-HS-1	BANK OF AMERICA CORP			1,2	1.G FE	4,000,000	130.1630	5,206,508	4,000,000	4,000,000	0	0	0	0	4.330	4.330	MS	50,998	173,200	03/12/2019	03/15/2050
07274N-AQ-6	BAYER US FINANCE II LLC	LS		1,2	2.A FE	4,984,350	129.7770	6,488,838	5,000,000	4,984,923	0	255	0	0	4.875	4.895	JD	4,063	243,750	06/18/2018	06/25/2048
07274N-BE-2	BAYER US FINANCE II LLC			1,2	2.A FE	966,178	115.2200	1,152,203	1,000,000	967,971	0	748	0	0	4.650	4.884	MN	5,942	46,500	07/10/2018	11/15/2043
072863-AF-0	BAYLOR SCOTT & WHITE			1,2	1.D FE	1,000,000	120.1150	1,201,151	1,000,000	1,000,000	0	0	0	0	3.967	3.967	MN	5,069	39,670	04/06/2016	11/15/2046
073685-AD-1	BEACON ESCROW CORP			1,2	5.A FE	289,500	102.4050	307,214	300,000	291,509	0	1,489	0	0	4.875	5.549	MN	2,438	14,625	08/19/2019	11/01/2025
075887-BF-5	BECTON DICKINSON			1,2	2.C FE	2,000,000	110.7230	2,214,458	2,000,000	2,000,000	0	0	0	0	3.734	3.734	JD	3,319	74,680	12/04/2014	12/15/2024
079860-AD-4	BELLSOUTH CORP			1	2.B FE	3,319,030	132.9750	3,989,242	3,000,000	3,186,577	0	(11,967)	0	0	6.875	6.079	AO	43,542	206,250	02/24/2004	10/15/2031
080555-AF-2	BELO A H CORP			1	3.C FE	2,270,313	114.9010	2,304,906	2,006,000	2,194,135	0	(22,677)	0	0	7.250	5.551	MS	42,823	145,435	08/01/2017	09/15/2027
095796-AH-1	BLUE RACER MID LLC/FINAN			1,2	4.B FE	1,542,320	106.4400	1,578,509	1,483,000	1,541,991	0	(329)	0	0	7.625	6.469	JD	2,513	0	12/10/2020	12/15/2025
096630-AF-5	BOARDWALK PIPELINES LLC			1,2	2.C FE	1,993,180	112.4270	2,248,538	2,000,000	1,995,361	0	593	0	0	4.450	4.491	JJ	41,039	89,000	01/05/2017	07/15/2027
096630-AG-3	BOARDWALK PIPELINES LLC			1,2	2.C FE	5,025,350	114.3230	5,716,166	5,000,000	5,021,549	0	(2,137)	0	0	4.800	4.735	MN	38,667	240,000	04/30/2019	05/03/2029
097023-BK-0	BOEING CO	LS		1,2	2.C FE	4,717,786	100.9250	4,930,180	4,885,000	4,738,637	0	7,743	0	0	3.300	3.570	MS	53,735	161,205	05/29/2018	03/01/2035
097023-CB-9	BOEING CO	LS		1,2	2.C FE	928,370	103.4010	1,034,013	1,000,000	931,015	0	1,271	0	0	3.850	4.276	MN	6,417	38,500	10/30/2018	11/01/2048
097023-CT-0	BOEING CO			1,2	2.C FE	10,000,000	113.8960	11,389,635	10,000,000	10,000,000	0	0	0	0	4.875	4.875	MN	81,250	239,688	04/30/2020	05/01/2025
097751-BF-7	BOMBARDIER INC			1	5.B FE	944,423	98.6630	903,752	916,000	923,162	0	(3,255)	0	0	6.125	5.711	JJ	25,871	56,105	04/30/2013	01/15/2023
097751-BJ-9	BOMBARDIER INC			1	5.B FE	1,400,000	98.1000	1,373,406	1,400,000	1,400,000	0	0	0	0	6.000	6.000	AO	17,733	84,000	03/31/2014	10/15/2022
09778P-AA-3	BON SECOURS MERCY			1,2	1.E FE	10,000,000	113.0360	11,303,636	10,000,000	10,000,000	0	0	0	0	3.464	3.464	JD	28,867	217,462	04/08/2020	06/01/2030
110122-AB-4	BRISTOL-MYERS SQUIBB				1.F FE	12,757,965	131.8200	15,508,655	11,765,000	12,147,011	0	(53,568)	0	0	6.800	6.126	MN	102,225	800,020	03/10/2004	11/15/2026
11120V-AA-1	BRIXMOR OPERATING PART			1,2	2.C FE	1,071,370	109.7150	1,173,950	1,070,000	1,070,696	0	(161)	0	0	3.850	3.832	FA	17,165	41,195	06/15/2016	02/01/2025
114259-AP-9	BROOKLYN UNION GAS CO			1,2	1.G FE	5,000,000	129.1830	6,459,139	5,000,000	5,000,000	0	0	0	0	4.504	4.504	MS	69,437	225,200	03/07/2016	03/10/2046
118230-AQ-4	BUCKEYE PARTNERS			1,2	3.B FE	893,689	101.3520	970,950	958,000	906,711	0	7,276	0	0	3.950	5.006	JD	3,153	40,236	03/01/2019	12/01/2026
12189L-AS-0	BURLINGTON NORTH SANTA FE	LS		1,2	1.G FE	1,054,730	141.2990	1,412,985	1,000,000	1,048,054	0	(1,186)	0	0	4.900	4.558	AO	12,250	49,000	09/26/2014	04/01/2044
12189T-AX-2	BURLINGTON NORTH SANTA FE			1	1.E FE	4,607,010	153.2750	6,897,373	4,500,000	4,577,706	0	(2,945)	0	0	6.200	6.027	FA	105,400	279,000	09/15/2006	08/15/2036
124857-AX-1	CBS			1,2	2.B FE	4,596,104	114.1650	5,325,776	4,665,000	4,608,855	0	6,403	0	0	3.700	3.888	JD	14,384	172,605	12/17/2018	06/01/2028
1248EP-BX-0	CCO HLDGS LLC/CAP CORP			1,2	3.B FE	1,707,000	105.5920	1,802,464	1,707,000	1,707,000	0	0	0	0	5.000	5.000	FA	35,563	85,350	08/03/2017	02/01/2028
12527G-AF-0	CF INDUSTRIES INC			1	3.A FE	733,808	122.8620	928,839	756,000	735,336	0	1,041	0	0	5.150	5.442	MS	11,464	38,934	07/15/2019	03/15/2034
125523-AK-6	CIGNA CORP			1,2	2.B FE	4,989,588	137.1160	6,855,811	5,000,000	4,990,041	0	162	0	0	4.900	4.913	JD	10,889	245,000	08/20/2019	12/15/2048
125523-CF-5	CIGNA CORP			1,2	2.B FE	1,996,760	132.2870	2,645,739	2,000,000	1,996,752	0	(8)	0	0	4.800	4.811	JJ	44,267	48,000	07/14/2020	07/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
125896-BP-4	CMS ENERGY CORP			1,2	2.B FE	3,057,390	112.0000	3,359,993	3,000,000	3,036,634	0	(7,214)	0	0	3.600	3.313	MN	13,800	108,000	01/09/2018	11/15/2025
12626P-AM-5	CRH AMERICA INC			1	2.A FE	1,997,540	112.3950	2,247,893	2,000,000	1,998,737	0	246	0	0	3.875	3.890	MN	9,257	77,500	05/12/2015	05/18/2025
12626P-AN-3	CRH AMERICA INC			1	2.A FE	3,951,080	132.0440	5,281,741	4,000,000	3,955,301	0	891	0	0	5.125	5.206	MN	24,486	205,000	05/12/2015	05/18/2045
12636Y-AB-8	CRH AMERICA FINANCE INC			1,2	2.A FE	2,983,704	121.2050	3,484,632	2,875,000	2,976,570	0	(2,155)	0	0	4.400	4.175	MN	18,272	126,500	06/30/2017	05/09/2047
12636Y-AD-4	CRH AMERICA FINANCE INC			1,2	2.A FE	2,233,460	123.9390	2,478,775	2,000,000	2,228,372	0	(4,845)	0	0	4.500	3.815	AO	21,750	90,000	12/11/2019	04/04/2048
126408-GK-3	CSX CORP			1	2.A FE	4,672,150	148.0220	7,401,090	5,000,000	4,748,833	0	8,298	0	0	6.150	6.658	MN	51,250	307,500	07/26/2007	05/01/2037
126408-HC-0	CSX CORP			1,2	2.A FE	854,450	125.6130	1,256,130	1,000,000	863,806	0	2,080	0	0	3.950	4.822	MN	6,583	39,500	01/25/2016	05/01/2050
12656*-AL-6	CSL LMTD PP			1	1.G	4,000,000	109.8080	4,392,324	4,000,000	4,000,000	0	0	0	0	2.970	2.970	AO	25,740	118,800	10/10/2016	10/13/2028
12662P-AD-0	CVR ENERGY INC	LS		1,2	4.A FE	2,500,000	94.7160	2,367,888	2,500,000	2,500,000	0	0	0	0	5.750	5.750	FA	54,306	79,063	01/10/2020	02/15/2028
12663Q-AA-3	CVR PARTNERS/CVR NITROGE			1,2	4.B FE	367,500	100.5220	351,828	350,000	353,497	0	(7,402)	0	0	9.250	6.959	JD	1,439	32,375	01/14/2019	06/15/2023
126650-CM-0	CVS CORP			1,2	2.B FE	10,373,400	129.8040	12,980,432	10,000,000	10,302,436	0	(15,064)	0	0	4.875	4.581	JJ	218,021	487,500	12/23/2015	07/20/2035
126650-CX-6	CVS CORP	LS		1,2	2.B FE	4,929,700	118.6130	5,930,640	5,000,000	4,946,128	0	6,147	0	0	4.300	4.475	MS	57,333	215,000	03/06/2018	03/25/2028
12686C-BB-4	CABLEVISION SYSTEMS			1	4.C FE	445,050	105.9280	455,490	430,000	433,916	0	(2,161)	0	0	5.875	5.304	MS	7,438	25,263	03/10/2015	09/15/2022
141781-AZ-7	CARGILL INC			1	1.F FE	1,014,670	102.5180	1,025,181	1,000,000	1,001,479	0	(1,675)	0	0	3.250	3.074	MN	4,153	32,500	02/15/2012	11/15/2021
141781-BF-0	CARGILL INC			1	1.F FE	1,299,562	135.0530	1,673,303	1,239,000	1,293,964	0	(1,187)	0	0	4.760	4.463	MN	6,225	58,976	11/24/2015	11/23/2045
143905-AN-7	CARRIAGE SERVICES INC			1	4.C FE	309,041	106.8330	320,499	300,000	307,552	0	(1,149)	0	0	6.625	6.071	JD	1,656	19,875	09/13/2019	06/01/2026
149123-BJ-9	CATERPILLAR INC			1	1.G FE	1,153,880	148.7130	1,487,125	1,000,000	1,093,120	0	(6,329)	0	0	7.300	6.072	MN	12,167	73,000	05/18/2007	05/01/2031
14913R-2E-6	CATERPILLAR FINL SERVICE				1.F FE	1,650,000	100.1070	1,651,763	1,650,000	1,650,000	0	0	0	0	0.454	0.524	JAJO	1,808	2,048	07/06/2020	01/06/2022
14916R-AC-8	CATHOLIC HEALTH INITIATIVES			1	2.A FE	1,868,460	104.5620	2,091,244	2,000,000	1,968,508	0	16,241	0	0	2.950	3.846	MN	9,833	59,000	02/12/2014	11/01/2022
14916R-AD-6	CATHOLIC HEALTH INITIATIVES			1	2.A FE	1,802,740	117.2080	2,344,161	2,000,000	1,828,017	0	4,269	0	0	4.350	5.001	MN	14,500	87,000	03/06/2014	11/01/2042
15189W-AD-2	CENTERPOINT			1	2.A FE	1,015,050	142.6900	1,426,898	1,000,000	1,011,536	0	(373)	0	0	6.625	6.510	MN	11,042	66,250	10/22/2007	11/01/2037
156700-AS-5	CENTURYLINK INC			1	4.B FE	522,500	104.9880	524,941	500,000	503,562	0	(2,828)	0	0	5.800	5.175	MS	8,539	29,000	01/17/2013	03/15/2022
161175-BA-1	CHARTER COMM OPT LLC/CAP			1,2	2.C FE	4,000,000	141.8710	5,674,824	4,000,000	4,000,000	0	0	0	0	6.484	6.484	AO	48,990	259,360	12/06/2016	10/23/2045
16876A-AA-2	CHILDREN'S HOSPITAL MED			1	1.C FE	3,733,865	124.3350	4,722,262	3,798,000	3,740,504	0	1,368	0	0	4.268	4.371	MN	20,713	162,099	09/02/2015	05/15/2044
16876A-AB-0	CHILDREN'S HOSPITAL MED			1,2	1.C FE	5,000,000	107.4980	5,374,879	5,000,000	5,000,000	0	0	0	0	2.853	2.853	MN	18,228	142,650	11/02/2016	11/15/2026
171232-AQ-4	CHUBB	LS		1	1.G FE	4,721,350	150.7930	7,539,643	5,000,000	4,788,260	0	7,139	0	0	6.000	6.421	MN	41,667	300,000	06/28/2007	05/11/2037
172062-AF-8	CINCINNATI FINANCIAL				1.G FE	5,093,368	131.8290	6,855,115	5,200,000	5,134,092	0	4,942	0	0	6.920	7.115	MN	45,980	359,840	06/14/2011	05/15/2028
172967-BU-4	CITIGROUP				2.B FE	7,144,890	134.1550	10,061,605	7,500,000	7,273,296	0	12,089	0	0	5.875	6.232	FA	157,891	440,625	08/25/2004	02/22/2033
172967-CC-3	CITIGROUP				2.B FE	5,971,500	137.1490	8,228,966	6,000,000	5,981,019	0	877	0	0	6.000	6.034	AO	61,000	360,000	08/10/2004	10/31/2033
172967-MG-3	CITIGROUP			2	3.A FE	2,000,000	103.8380	2,076,769	2,000,000	2,000,000	0	0	0	0	5.000	5.000	MS	30,278	100,000	09/05/2019	01/01/9999
18538R-AH-6	CLEARWATER PAPER CORP	LS		1	3.C FE	120,554	108.4250	135,532	125,000	121,489	0	734	0	0	5.375	6.162	FA	2,799	6,719	10/22/2019	02/01/2025
185508-AE-8	CLECO POWER LLC			1	2.A FE	1,984,860	137.1100	2,742,194	2,000,000	1,988,924	0	422	0	0	6.500	6.558	JD	10,833	130,000	11/22/2005	12/01/2035
191216-BE-9	COCA-COLA CO			1	1.F FE	2,953,980	108.4170	3,252,512	3,000,000	2,984,719	0	5,026	0	0	3.200	3.389	MN	16,000	96,000	04/03/2014	11/01/2023
191219-AX-2	COCA COLA ENTERPRISES				1.F FE	3,250,260	151.2460	4,537,376	3,000,000	3,176,374	0	(6,506)	0	0	6.700	6.113	AO	42,433	201,000	01/13/2003	10/15/2036
191219-AY-0	COCA COLA ENTERPRISES				1.F FE	6,332,640	132.9180	6,645,882	5,000,000	5,620,030	0	(92,233)	0	0	6.950	4.493	MN	44,403	347,500	11/29/2012	11/15/2026
195869-AG-7	COLONIAL PIPE LINE			1	1.G FE	7,241,150	145.5250	10,186,747	7,000,000	7,151,764	0	(8,505)	0	0	7.630	7.342	MN	45,992	534,100	06/27/2002	04/15/2032
199575-AT-8	COLUMBUS SOUTHERN POWER			1	1.G FE	2,155,220	141.1260	2,822,513	2,000,000	2,099,539	0	(5,433)	0	0	6.600	6.016	MS	44,000	132,000	12/13/2005	03/01/2033
20030N-AF-8	COMCAST CORP	LS		1	1.G FE	3,633,080	143.1750	5,726,983	4,000,000	3,741,466	0	10,672	0	0	5.650	6.339	JD	10,044	226,000	10/12/2005	06/15/2035
20030N-AM-3	COMCAST CORP	LS		1	1.G FE	2,390,540	153.9560	3,079,111	2,000,000	2,303,069	0	(11,842)	0	0	6.450	5.067	MS	37,983	129,000	01/23/2012	03/15/2037
20030N-AX-9	COMCAST CORP			1	1.G FE	2,360,620	155.5170	3,110,345	2,000,000	2,296,612	0	(10,419)	0	0	6.400	5.102	MN	16,356	128,000	11/15/2013	05/15/2038
20030N-BE-0	COMCAST CORP			1	1.G FE	7,000,524	134.1000	9,368,246	6,986,000	6,999,624	0	(993)	0	0	4.650	4.627	JJ	149,791	324,849	04/17/2017	07/15/2042
20030N-BH-3	COMCAST CORP			1	1.G FE	1,895,380	125.5240	2,510,478	2,000,000	1,924,347	0	4,592	0	0	4.250	4.664	JJ	39,194	85,000	10/04/2013	01/15/2033
20030N-BQ-3	COMCAST CORP			1,2	1.G FE	7,393,540	134.3310	9,403,189	7,000,000	7,363,889	0	(8,529)	0	0	4.600	4.253	FA	121,644	322,000	04/19/2017	08/15/2045
201723-AL-7	COMMERCIAL METALS CO			1,2	3.A FE	143,063	105.4620	158,193	150,000	144,140	0	709	0	0	5.375	6.108	JJ	3,718	8,063	06/13/2019	07/15/2027
20268J-AF-0	COMMONSPIRIT HEALTH			1,2	2.A FE	5,028,600	105.6590	5,282,961	5,000,000	5,028,039	0	(561)	0	0	2.782	2.713	AO	27,047	0	10/21/2020	10/01/2030
202795-HK-9	COMMONWEALTH EDISON			1	1.F FE	3,774,280	144.2020	5,768,095	4,000,000	3,833,181	0	6,364	0	0	5.900	6.330	MS	69,489	236,000	10/12/2007	03/15/2036
202795-HZ-6	COMMONWEALTH EDISON			1,2	1.F FE	3,057,090	101.2580	3,037,739	3,000,000	3,003,534	0	(8,274)	0	0	3.400	3.114	MS	34,000	102,000	11/20/2013	09/01/2021
20338Q-AD-5	COMMSCOPE FINANCE LLC			1,2	4.B FE	264,475	105.2610	273,678	260,000	263,287	0	(936)	0	0	6.000	5.555	MS	5,200	15,600	10/02/2019	03/01/2026
20449E-EE-2	COMPASS BANK				2.B FE	472,436	119.9400	568,517	474,000	473,357	0	94	0	0	5.900	5.928	AO	6,992	27,966	03/14/2006	04/01/2026
207597-DX-0	CONN LT & PWR			1	1.E FE	8,365,630	138.5250	12,467,264	9,000,000	8,522,125	0	16,659	0	0	5.750	6.276	MS	172,500	517,500	07/17/2007	03/01/2037
207597-EA-9	CONN LT & PWR			1	1.E FE	4,988,250	135.9310	6,796,574	5,000,000	4,990,290	0	301	0	0	6.375	6.393	MS	106,250	318,750	09/10/2007	09/01/2037
208251-AE-8	CONOCO INC			1	1.G FE	3,354,180	140.1680	4,205,039	3,000,000	3,173,402	0	(15,737)	0	0	6.950	6.051	AO	44,017	208,500	09/04/2002	04/15/2029
209111-FP-3	CONSOLIDATED EDISON OF NY			1,2	1.G FE	1,999,660	115.7320	2,314,631	2,000,000	1,999,677	0	29	0	0	3.800	3.802	MN	9,711	76,000	05/07/2018	05/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
21036P-AL-2	CONSTELLATION BRANDS			1	2.C FE	618,000	108.9950	673,588	618,000	618,000	0	0	0	0	4.250	4.250	MN	4,378	26,265	04/30/2013	05/01/2023
210518-DA-1	CONSUMERS ENERGY CO			1,2	1.F FE	4,979,100	127.8620	6,393,090	5,000,000	4,980,370	0	410	0	0	3.950	3.974	JJ	91,069	197,500	02/15/2017	07/15/2047
22025Y-AQ-3	CORRECTIONS CORP OF AMER	LS		1,2	3.B FE	168,000	100.4570	168,767	168,000	168,000	0	0	0	0	5.000	5.000	AO	1,773	8,400	10/03/2019	10/15/2022
224044-BY-2	COX COMMUNICATIONS INC			1	2.B FE	1,556,600	129.2640	2,585,272	2,000,000	1,593,846	0	8,254	0	0	4.700	6.440	JD	4,178	94,000	11/18/2015	12/15/2042
224044-CC-9	COX COMMUNICATIONS INC			1,2	2.B FE	3,813,750	124.2700	6,213,491	5,000,000	3,906,722	0	21,541	0	0	4.500	6.337	JD	625	225,000	03/01/2016	06/30/2043
224044-CK-1	COX COMMUNICATIONS INC			1,2	2.B FE	2,981,580	128.9980	3,869,953	3,000,000	2,982,517	0	325	0	0	4.600	4.638	FA	52,133	138,000	07/24/2017	08/15/2047
225310-AN-1	CREDIT ACCEPTANC			1,2	3.C FE	1,634,000	103.7250	1,694,863	1,634,000	1,634,000	0	0	0	0	5.125	5.121	JD	233	86,534	12/09/2019	12/31/2024
228227-BD-5	CROWN CASTLE INTL			1	2.C FE	403,750	109.5390	430,490	393,000	395,670	0	(1,225)	0	0	5.250	4.894	JJ	9,514	20,633	04/30/2013	01/15/2023
22822R-BH-2	CROWN CASTLE			1,2	1.F FE	10,000,000	114.6040	11,460,373	10,000,000	10,000,000	0	0	0	0	4.241	4.241	MON	18,849	424,100	06/26/2018	07/15/2028
22822V-AH-4	CROWN CASTLE INTL CORP			1,2	2.C FE	6,704,865	113.2580	7,630,168	6,737,000	6,714,226	0	2,928	0	0	3.650	3.707	MS	81,967	245,901	09/27/2017	09/01/2027
233293-AQ-2	DPL INC			1,2	3.A FE	454,107	112.1130	560,565	500,000	456,837	0	2,730	0	0	4.350	5.668	AO	4,592	10,875	03/24/2020	04/15/2029
23338V-AH-9	DTE ELECTRIC CO			1,2	1.E FE	2,986,530	130.8970	3,926,905	3,000,000	2,987,085	0	251	0	0	4.050	4.076	MN	15,525	121,500	04/30/2018	05/15/2048
233851-BJ-2	DAIMLER FINANCE NA LLC			1	2.A FE	4,951,950	108.4900	5,424,484	5,000,000	4,980,820	0	4,932	0	0	3.250	3.364	FA	67,708	162,500	07/24/2014	08/01/2024
240019-BV-0	DAYTON POWER & LIGHT			1,2	2.A FE	5,165,588	116.4730	5,823,668	5,000,000	5,162,992	0	(2,596)	0	0	3.950	3.760	JD	8,778	197,500	04/09/2020	06/15/2049
244199-BD-6	DEERE & COMPANY				1.F FE	4,502,560	132.5980	5,303,936	4,000,000	4,319,366	0	(29,389)	0	0	5.375	4.275	AO	44,792	215,000	12/05/2013	10/16/2029
250847-EA-4	DETROIT EDISON			1	1.F FE	5,308,380	139.4480	6,275,178	4,500,000	5,175,082	0	(26,752)	0	0	5.700	4.422	AO	64,125	256,500	07/01/2015	10/01/2037
250847-EB-2	DETROIT EDISON			1	1.F FE	3,041,005	146.5170	4,395,522	3,000,000	3,030,055	0	(1,116)	0	0	6.625	6.520	JD	16,563	198,750	06/19/2006	06/01/2036
251799-AA-0	DEVON CORPORATION			1	2.C FE	1,989,791	140.9940	2,819,880	2,000,000	1,993,007	0	350	0	0	7.950	7.995	AO	33,567	159,000	05/13/2004	04/15/2032
25179M-AL-7	DEVON ENERGY CORPORATION			1,2	3.A FE	5,059,780	122.0200	6,100,975	5,000,000	5,048,924	0	(1,408)	0	0	5.600	5.517	JJ	129,111	280,000	08/10/2011	07/15/2041
25272K-AK-9	DELL 1st Lien			1,2	2.C FE	1,093,740	122.0180	1,220,180	1,000,000	1,059,615	0	(9,877)	0	0	6.020	4.716	JD	2,676	60,200	04/24/2017	06/15/2026
25389J-AU-0	DIGITAL REALTY TRUST LP			1,2	2.B FE	2,994,690	114.6530	3,439,594	3,000,000	2,995,431	0	452	0	0	3.600	3.621	JJ	54,000	113,100	06/10/2019	07/01/2029
254010-AD-3	DIGNITY HEALTH			1	2.A FE	1,060,080	108.6970	1,086,965	1,000,000	1,028,799	0	(6,994)	0	0	3.812	3.010	MN	6,353	38,120	04/06/2016	11/01/2024
254687-DV-5	DISNEY				1.G FE	10,319,701	145.4540	11,636,292	8,000,000	10,168,761	0	(137,805)	0	0	6.550	3.759	MS	154,289	524,000	11/18/2019	03/15/2033
254687-ER-3	DISNEY			1	1.G FE	1,283,483	154.3480	1,543,477	1,000,000	1,274,082	0	(8,602)	0	0	6.150	4.131	FA	23,233	61,500	11/18/2019	02/15/2041
25470D-AL-3	DISCOVERY COMMUNICATIONS			1,2	2.C FE	1,992,660	117.8430	2,356,850	2,000,000	1,995,601	0	703	0	0	4.900	4.947	MS	29,944	98,000	03/08/2016	03/11/2026
25470X-AJ-4	DISH DBS CORP			1	4.C FE	926,323	104.4290	959,698	919,000	920,619	0	(998)	0	0	5.875	5.752	JJ	24,896	53,991	01/29/2018	07/15/2022
25525P-AA-5	DIVERSIFIED HEALTHCARE T			1,2	3.A FE	3,251,109	113.3630	3,284,124	2,897,000	3,215,886	0	(35,222)	0	0	9.750	5.075	JD	12,554	151,429	09/11/2020	06/15/2025
25746U-AV-1	DOMINION RESOURCES			1	2.B FE	964,730	139.3930	1,393,931	1,000,000	975,207	0	1,034	0	0	5.950	6.212	JD	2,644	59,500	11/30/2005	06/15/2035
257559-AH-7	DOMTAR CORP			1,2	2.C FE	5,353,766	103.2160	5,573,644	5,400,000	5,392,184	0	5,694	0	0	4.400	4.515	AO	59,400	237,600	03/06/2013	04/01/2022
264399-DK-9	DUKE ENERGY CORP			1	1.G FE	1,815,740	132.2750	2,645,507	2,000,000	1,909,022	0	8,439	0	0	6.000	6.750	JD	10,000	120,000	05/01/2002	12/01/2028
264399-ED-4	DUKE ENERGY CORP			1	1.G FE	5,303,135	144.0910	7,925,003	5,500,000	5,375,874	0	6,686	0	0	6.450	6.729	AO	74,892	354,750	01/10/2003	10/15/2032
26441Y-AZ-0	DUKE REALTY CORP			1,2	2.A FE	1,981,400	111.7710	2,235,411	2,000,000	1,989,037	0	1,787	0	0	3.250	3.360	JD	181	65,000	06/16/2016	06/30/2026
26442U-AG-9	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	6,998,670	116.7110	8,169,737	7,000,000	6,998,807	0	103	0	0	3.700	3.702	MS	86,333	259,000	08/06/2018	09/01/2028
26444H-AG-6	DUKE ENERGY FLORIDA LLC				1.G FE	900,000	100.1590	901,432	900,000	900,000	0	0	0	0	0.482	2.167	FMAN	434	11,779	11/21/2019	11/26/2021
26884A-BF-9	ERP OPERATING	LS		1,2	1.G FE	4,967,050	110.3210	5,516,074	5,000,000	4,979,641	0	3,139	0	0	2.850	2.926	MN	23,750	142,500	10/04/2016	11/01/2026
26969P-AA-6	EAGLE MATERIALS INC			1,2	2.C FE	5,235,000	103.6880	5,184,425	5,000,000	5,133,100	0	(34,546)	0	0	4.500	3.692	FA	93,750	225,000	12/06/2017	08/01/2026
277432-AP-5	EASTMAN CHEMICAL			1,2	2.C FE	4,201,065	126.3550	5,685,972	4,500,000	4,228,366	0	5,768	0	0	4.650	5.090	AO	44,175	209,250	09/15/2015	10/15/2044
28370T-AE-9	EL PASO PIPELINE			1,2	2.B FE	3,007,200	102.1400	3,064,210	3,000,000	3,000,445	0	(863)	0	0	5.000	4.969	AO	37,500	150,000	09/16/2011	10/01/2021
285512-AC-3	ELECTRONIC ARTS INC			1	2.A FE	8,986,500	100.2460	9,022,143	9,000,000	8,998,823	0	2,515	0	0	3.700	3.733	MS	111,000	333,000	02/17/2016	03/01/2021
29266M-AF-6	IBERDROLA FINANCE			1	2.A FE	8,013,930	152.8680	10,700,747	7,000,000	7,814,631	0	(33,443)	0	0	6.750	5.602	JJ	217,875	472,500	09/11/2014	07/15/2036
29273R-BJ-7	ENERGY TRANSFER PARTNERS			1,2	2.C FE	11,723,100	118.0390	11,803,945	10,000,000	11,680,653	0	(34,865)	0	0	6.125	4.934	JD	27,222	612,500	10/02/2019	12/15/2045
29278N-AR-4	ENERGY TRANSFER PARTNERS			1,2	2.C FE	999,140	108.0020	1,080,017	1,000,000	999,023	0	(117)	0	0	5.000	5.006	MN	6,389	40,694	01/07/2020	05/15/2050
29364D-10-0	ENTERGY ARKANSAS INC PFD			2	1.F FE	4,049,086	26.3300	4,941,456	187,674	4,049,086	0	0	0	0	4.875	22.599	MJSD	0	228,728	01/23/2017	09/01/2066
29364N-10-8	ENTERGY MISSISSIPPI INC PFD			2	1.F FE	6,156,524	26.9200	7,456,625	276,992	6,156,524	0	0	0	0	4.900	22.048	JAJO	84,829	339,315	03/14/2017	10/01/2066
29364W-10-8	ENTERGY LOUISIANA HOLDINGS LLC PFD			2	1.F FE	3,630,865	26.8800	4,519,711	168,144	3,630,865	0	0	0	0	4.875	22.576	MJSD	0	204,926	03/14/2017	09/01/2066
29379V-BC-6	ENTERPRISE PRODUCTS			1,2	2.A FE	998,450	127.8040	1,278,040	1,000,000	998,566	0	28	0	0	5.100	5.110	FA	19,267	51,000	02/05/2014	02/15/2045
29379V-BJ-1	ENTERPRISE PRODUCTS			1,2	2.A FE	3,501,955	125.5840	4,395,451	3,500,000	3,501,601	0	(40)	0	0	4.900	4.896	MN	21,914	171,500	05/04/2015	05/15/2046
29379V-BZ-5	ENTERPRISE PRODUCTS			1,2	2.A FE	4,968,000	111.4470	5,572,330	5,000,000	4,968,282	0	282	0	0	3.950	3.982	JJ	82,840	107,528	01/06/2020	01/31/2060
29717P-AQ-0	ESSEX PORTFOLIO LP			1,2	2.A FE	4,969,300	112.2010	5,610,050	5,000,000	4,982,313	0	2,970	0	0	3.375	3.448	AO	35,625	168,750	04/04/2016	04/15/2026
30040W-AE-8	EVERSOURCE ENERGY			1,2	2.A FE	1,998,640	112.1970	2,243,937	2,000,000	1,998,987	0	123	0	0	3.300	3.308	JJ	30,433	66,000	01/03/2018	01/15/2028
30231G-AW-2	EXXON MOBIL CORP			1,2	1.C FE	5,000,000	123.3380	6,166,921	5,000,000	5,000,000	0	0	0	0	4.114	4.114	MS	68,567	205,700	02/29/2016	03/01/2046
302491-AV-7	FMC CORP			1,2	2.C FE	1,998,980	129.5230	2,590,462	2,000,000	1,998,907	0	47	0	0	4.500	4.503	AO	22,500	92,750	09/17/2019	10/01/2049
31428X-AX-4	FEDEX CORP			1	2.B FE	5,147,550	128.9140	6,445,704	5,000,000	5,132,438	0	(7,266)	0	0	4.900	4.627	JJ	112,972	245,000	10/26/2018	01/15/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
320209-AB-5	FIRST FINANCIAL BANCORP			2	2.B FE	5,000,000	102.3290	5,116,466	5,000,000	5,000,000	0	0	0	0	5.250	5.250	MN	33,542	142,188	04/24/2020	05/15/2030
337738-AV-0	FISERV INC	LS		1,2	2.B FE	2,240,320	133.0910	2,661,826	2,000,000	2,235,339	0	(4,714)	0	0	4.400	3.720	JJ	44,000	89,711	12/04/2019	07/01/2049
337932-AC-1	FIRST ENERGY CORP			1	3.B FE	1,031,800	142.4550	1,424,545	1,000,000	1,021,687	0	(1,296)	0	0	7.375	7.084	MN	9,424	73,750	05/27/2010	11/15/2031
341081-FD-4	FLORIDA PR & LT CO			1,2	1.E FE	1,948,100	142.2270	2,844,539	2,000,000	1,957,164	0	1,154	0	0	5.250	5.426	FA	43,750	105,000	03/03/2011	02/01/2041
341099-CB-3	FLORIDA POWER CORP			1	1.F FE	986,390	134.5090	1,345,095	1,000,000	991,099	0	480	0	0	5.900	6.003	MS	19,667	59,000	09/15/2006	03/01/2033
341099-CL-1	FLORIDA POWER CORP			1	1.F FE	2,987,340	155.2710	4,658,130	3,000,000	2,989,900	0	303	0	0	6.400	6.432	JD	8,533	192,000	06/11/2008	06/15/2038
345397-WK-5	FORD MOTOR CREDIT				3.A FE	2,971,980	103.8640	3,115,926	3,000,000	2,991,373	0	3,024	0	0	4.375	4.492	FA	52,865	131,250	08/01/2013	08/06/2023
345397-XL-2	FORD MOTOR CREDIT				3.B FE	2,993,310	104.6230	3,138,680	3,000,000	2,996,428	0	674	0	0	4.134	4.162	FA	50,642	124,020	12/22/2015	08/04/2025
345397-XU-2	FORD MOTOR CREDIT				3.A FE	5,000,000	105.1960	5,259,816	5,000,000	5,000,000	0	0	0	0	4.389	4.389	JJ	105,458	219,450	01/05/2016	01/08/2026
34959J-AH-1	FORTIVE CORPORATION			1,2	2.B FE	4,765,350	122.8760	6,143,812	5,000,000	4,777,006	0	4,541	0	0	4.300	4.599	JD	9,556	215,000	05/08/2018	06/15/2046
34960P-AB-7	FORTRESS TRANSPORTATION & IN			1,2	3.C FE	411,875	104.4450	417,779	400,000	408,252	0	(2,714)	0	0	6.500	5.675	AO	6,500	26,000	08/29/2019	10/01/2025
35085A-AA-9	486 LESSER STREET TAX				1.G FE	1,360,000	100.0000	1,360,000	1,360,000	1,360,000	0	0	0	0	0.250	0.500	FMAN	96,127	15,144	10/29/2015	02/01/2032
35137L-AK-1	FOX CORP			1,2	2.B FE	5,033,597	145.8730	7,293,635	5,000,000	5,033,326	0	(271)	0	0	5.576	5.528	JJ	120,813	139,400	03/06/2020	01/25/2049
35671D-BC-8	FREEPORT-MC C&G			1	3.B FE	5,911,964	124.5470	7,472,802	6,000,000	5,922,234	0	1,722	0	0	5.450	5.551	MS	96,283	327,000	10/10/2013	03/15/2043
35671D-CD-5	FREEPORT-MC C&G	LS		1,2	3.A FE	598,000	111.1570	664,719	598,000	598,000	0	0	0	0	5.250	5.250	MS	10,465	32,790	08/01/2019	09/01/2029
359694-AB-2	H.B. FULLER CO.	LS		1,2	3.C FE	4,977,550	104.3180	5,215,918	5,000,000	4,985,026	0	2,089	0	0	4.000	4.055	FA	75,556	200,000	02/09/2017	02/15/2027
36158F-AA-8	GE GLOBAL INSURANCE HLDG	LS			1.F FE	2,223,220	127.3600	2,547,199	2,000,000	2,083,678	0	(13,598)	0	0	7.000	6.036	FA	52,889	140,000	11/18/2005	02/15/2026
36159R-AK-9	GEO GROUP INC			1	4.A FE	517,353	98.9780	512,706	518,000	517,717	0	242	0	0	5.875	5.927	JJ	14,033	30,433	06/25/2019	01/15/2022
364725-BC-4	GANNETT CO	LS		1	3.C FE	327,345	102.0670	320,489	314,000	314,004	0	0	0	0	5.500	4.444	MN	2,207	17,270	03/12/2015	09/15/2024
369550-BD-9	GENERAL DYNAMICS CORP			1,2	1.F FE	1,992,320	106.9290	2,138,575	2,000,000	1,996,148	0	1,510	0	0	3.375	3.459	MN	8,625	67,500	05/08/2018	05/15/2023
36962G-XZ-2	GEN ELEC CAP CORP			1	2.B FE	1,973,483	140.0990	2,808,980	2,005,000	1,985,514	0	1,108	0	0	6.750	6.874	MS	39,849	135,338	04/19/2002	03/15/2032
37045V-AT-7	GENERAL MOTORS CO			1,2	2.C FE	8,544,760	134.7550	10,780,432	8,000,000	8,534,409	0	(8,099)	0	0	5.950	5.477	AO	119,000	476,000	01/08/2020	04/01/2049
37185L-AJ-1	GENESIS ENERGY			1,2	4.A FE	420,630	97.1840	408,174	420,000	420,305	0	(105)	0	0	6.500	6.469	AO	6,825	27,300	08/07/2017	10/01/2025
37185L-AL-6	GENESIS ENERGY	LS		1,2	4.A FE	2,083,000	95.9030	1,997,666	2,083,000	2,083,000	0	0	0	0	7.750	7.750	FA	67,264	87,443	01/09/2020	02/01/2028
373298-BR-8	GEORGIA PACIFIC			1	1.G FE	2,136,877	148.1010	2,295,572	1,550,000	1,933,592	0	(34,753)	0	0	7.750	4.356	MN	15,349	120,125	06/02/2014	11/15/2029
37331N-AD-3	GEORGIA-PACIFIC LLC			1	1.G FE	2,997,660	107.4500	3,223,508	3,000,000	2,999,312	0	240	0	0	3.734	3.743	JJ	51,654	112,020	06/19/2013	07/15/2023
375558-BD-4	GILEAD SCIENCES INC			1	2.A FE	1,991,740	132.4480	2,648,959	2,000,000	1,992,312	0	153	0	0	4.750	4.776	MS	31,667	95,000	09/09/2015	03/01/2046
378272-AF-5	GLENCORE FUNDING LLC			1	2.A FE	1,998,860	107.9290	2,158,583	2,000,000	1,999,621	0	123	0	0	4.125	4.132	MN	7,104	82,500	05/22/2013	05/30/2023
378272-AH-1	GLENCORE FUNDING LLC			1	2.A FE	2,078,540	111.9940	2,239,870	2,000,000	2,030,507	0	(8,415)	0	0	4.625	4.128	AO	15,931	92,500	08/20/2014	04/29/2024
37954F-AG-9	GLOBAL PART/GLP FINANCE			1,2	4.B FE	903,000	107.0970	967,084	903,000	903,000	0	0	0	0	7.000	7.000	FA	26,338	31,605	02/18/2020	08/01/2027
38141G-FD-1	GOLDMAN SACHS GROUP INC			1	2.B FE	5,130,600	152.0490	7,602,434	5,000,000	5,105,249	0	(3,406)	0	0	6.750	6.540	AO	84,375	337,500	05/17/2011	10/01/2037
38141G-WL-4	GOLDMAN SACHS GROUP INC			1,2	2.A FE	2,500,000	115.2480	2,881,205	2,500,000	2,500,000	0	0	0	0	3.691	3.691	JD	6,664	92,275	05/31/2017	06/05/2028
384637-AA-2	GRAHAM HOLDINGS CO			1,2	3.B FE	1,800,069	105.1960	1,883,003	1,790,000	1,796,060	0	(1,588)	0	0	5.750	5.638	JD	8,577	102,925	05/24/2018	06/01/2026
389375-AL-0	GRAY TELEVISION INC			1,2	4.A FE	2,041,000	101.9150	2,064,805	2,026,000	2,040,590	0	(410)	0	0	4.750	4.638	AO	19,247	0	10/09/2020	10/15/2030
39121J-AE-0	GREAT RIVER ENERGY			1	1.G FE	2,841,981	121.9550	3,826,126	3,137,329	2,900,456	0	6,742	0	0	6.254	7.009	JJ	98,104	98,104	07/09/2008	07/01/2038
39121J-B*-0	GREAT RIVER ENERGY PP			1	1.G	2,000,000	111.0800	2,221,603	2,000,000	2,000,000	0	0	0	0	3.760	3.759	AO	18,800	75,200	01/16/2015	10/01/2028
40010P-AA-6	GRUBHUB HOLDINGS INC			1,2	4.A FE	1,578,119	104.8430	1,746,692	1,666,000	1,589,110	0	9,284	0	0	5.500	6.378	JJ	45,815	96,975	10/29/2019	07/01/2027
40390D-AA-3	HLF FIN SARL LLC/HERBALI			1,2	3.C FE	4,026,673	106.1760	4,237,482	3,991,000	4,010,462	0	(6,919)	0	0	7.250	7.033	FA	109,309	289,348	08/28/2019	08/15/2026
404119-BN-8	HCA INC			1	2.C FE	250,000	112.4980	281,246	250,000	250,000	0	0	0	0	5.000	5.000	MS	3,681	12,500	03/03/2014	03/15/2024
404119-BW-8	HCA INC	LS		1,2	3.B FE	160,000	120.4100	192,655	160,000	160,000	0	0	0	0	5.875	5.875	FA	3,917	9,400	01/17/2019	02/01/2029
40434C-AD-7	HSBC USA INC				1.F FE	1,991,480	109.5260	2,190,518	2,000,000	1,996,679	0	879	0	0	3.500	3.551	JD	1,556	69,806	06/16/2014	06/23/2024
41161E-AA-6	HARBORWALK FUNDING			1,2	1.D FE	5,000,000	126.1030	6,305,132	5,000,000	5,000,000	0	0	0	0	5.077	5.077	FA	95,899	253,850	02/28/2019	02/15/2069
428291-AN-8	HEXCEL CORP			1,2	2.C FE	3,484,565	108.4680	3,796,391	3,500,000	3,489,705	0	1,439	0	0	3.950	4.004	FA	52,228	138,250	02/13/2017	02/15/2027
437076-AS-1	HOME DEPOT			1	1.F FE	7,310,320	151.3930	12,111,458	8,000,000	7,449,039	0	17,260	0	0	5.875	6.532	JD	19,583	470,000	12/08/2010	12/16/2036
44409M-AA-4	HUDSON PACIFIC PROPERTIE			1	2.C FE	4,826,025	109.9420	5,497,087	5,000,000	4,862,762	0	16,540	0	0	3.950	4.414	MN	32,917	197,500	09/20/2018	11/01/2027
44644A-AD-9	HUNTINGTON NATIONAL BANK			2	1.G FE	5,986,440	100.8210	6,049,284	6,000,000	5,997,941	0	4,461	0	0	3.250	3.330	MN	25,458	195,000	05/08/2018	05/14/2021
44891A-BC-0	HYUNDAI CAPITAL AMERICA			1	2.A FE	4,999,450	103.6450	5,182,235	5,000,000	4,999,548	0	182	0	0	2.850	2.854	MN	23,750	142,896	10/28/2019	11/01/2022
44891A-BP-1	HYUNDAI CAPITAL AMERICA			1,2	2.A FE	2,999,190	103.7040	3,111,112	3,000,000	2,999,167	0	(23)	0	0	2.375	2.379	AO	20,385	0	09/15/2020	10/15/2027
451102-BW-6	ICAHN ENTERPRISES/FIN			1,2	3.C FE	1,069,279	104.1960	1,093,017	1,049,000	1,065,684	0	(3,595)	0	0	4.750	4.250	MS	14,671	24,914	03/06/2020	09/15/2024
45138L-AT-0	IDAHO POWER CORP			1	1.E FE	1,994,640	143.4260	2,868,515	2,000,000	1,995,650	0	135	0	0	6.250	6.270	AO	26,389	125,000	10/15/2007	10/15/2037
454889-AR-7	INDIANA MICHIGAN POWER			1,2	1.G FE	1,068,570	119.1210	1,191,213	1,000,000	1,066,901	0	(1,590)	0	0	3.750	3.362	JJ	18,750	37,500	12/05/2019	07/01/2047
457030-AJ-3	INGLES MARKETS INC			1,2	3.B FE	590,993	101.0590	608,374	602,000	598,515	0	1,273	0	0	5.750	6.006	JD	1,538	34,615	12/17/2013	06/15/2023
45780D-BH-4	INSTITUTE ADVANCED STUDY			1	1.A FE	1,000,000	113.4510	1,134,509	1,000,000	1,000,000	0	0	0	0	3.892	3.892	JD	3,243	38,920	12/13/2012	12/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
458140-AJ-9	INTEL CORPORATION			1	1.E FE	1,995,240	102.2240	2,044,472	2,000,000	1,999,521	0	533	0	0	3.300	3.328	AO	16,500	66,000	09/14/2011	10/01/2021
458140-AY-6	INTEL CORPORATION			1,2	1.E FE	4,970,950	126.4400	6,321,976	5,000,000	4,972,673	0	560	0	0	4.100	4.134	MN	28,472	205,000	05/08/2017	05/11/2047
45866F-AA-2	INTERCONTINENTALEXCHANGE			1	2.A FE	2,020,410	109.7450	2,194,909	2,000,000	2,006,415	0	(2,174)	0	0	4.000	3.876	AO	16,889	80,000	10/24/2013	10/15/2023
459200-AM-3	IBM			1	1.F FE	3,880,045	129.7820	4,542,382	3,500,000	3,627,408	0	(22,126)	0	0	7.000	6.115	AO	41,514	245,000	09/25/2002	10/30/2025
459200-AS-0	IBM			1	1.F FE	1,258,990	132.6540	1,326,538	1,000,000	1,146,553	0	(17,643)	0	0	6.500	4.083	JJ	29,972	65,000	10/15/2013	01/15/2028
459200-HP-9	IBM	LS		1	1.F FE	4,937,700	107.8030	5,390,166	5,000,000	4,981,295	0	6,762	0	0	3.375	3.527	FA	70,313	168,750	11/05/2013	08/01/2023
460146-CK-7	INTERNATIONAL PAPER CO			1,2	2.B FE	3,048,120	131.8340	3,955,026	3,000,000	3,042,624	0	(1,018)	0	0	4.800	4.698	JD	6,400	144,000	12/19/2014	06/15/2044
46284V-AL-5	IRON MOUNTAIN INC			1,2	3.C FE	2,153,500	110.6130	2,212,266	2,000,000	2,149,160	0	(4,340)	0	0	5.625	4.539	JJ	59,063	0	09/08/2020	07/15/2032
465685-AD-7	ITC HOLDINGS CORP			1	2.B FE	5,379,430	134.3880	7,391,362	5,500,000	5,407,710	0	3,165	0	0	6.375	6.544	MS	88,630	350,625	08/17/2007	09/30/2036
46625H-JM-3	JP MORGAN CHASE & CO				1.G FE	9,289,900	150.0360	13,503,264	9,000,000	9,262,285	0	(6,737)	0	0	5.625	5.390	FA	189,844	506,250	04/29/2016	08/16/2043
46625H-KC-3	JP MORGAN CHASE & CO			2	1.F FE	4,988,900	109.4400	5,471,996	5,000,000	4,995,005	0	1,121	0	0	3.125	3.151	JJ	68,576	156,250	01/15/2015	01/23/2025
46625H-RY-8	JP MORGAN CHASE & CO			1,2	1.F FE	2,067,020	114.8490	2,296,990	2,000,000	2,046,047	0	(6,722)	0	0	3.782	3.360	FA	31,517	75,640	10/02/2017	02/01/2028
46647P-AR-7	JPMORGAN CHASE & CO			1,2	1.F FE	5,000,000	117.2620	5,863,083	5,000,000	5,000,000	0	0	0	0	4.005	4.005	AO	37,825	200,250	04/16/2018	04/23/2029
46647P-BP-0	JPMORGAN CHASE & CO			1,2	1.G FE	2,000,000	109.4520	2,189,049	2,000,000	2,000,000	0	0	0	0	2.956	2.956	MN	7,883	29,560	05/06/2020	05/13/2031
46647P-BV-7	JPMORGAN CHASE & CO			1,2	1.F FE	5,000,000	102.7810	5,139,026	5,000,000	5,000,000	0	0	0	0	2.525	2.525	MN	14,729	0	11/12/2020	11/19/2041
478160-AJ-3	JOHNSON & JOHNSON				1.A FE	5,190,794	145.4000	6,899,231	4,745,000	4,971,271	0	(19,238)	0	0	6.950	6.228	MS	109,926	329,778	06/27/2002	09/01/2029
478160-CM-4	JOHNSON & JOHNSON			1,2	1.A FE	5,977,380	124.6120	7,476,695	6,000,000	5,979,133	0	455	0	0	3.500	3.520	JJ	96,833	210,000	11/08/2017	01/15/2048
478165-AH-6	JOHNSON (S.C.) & SON INC			1,2	1.G FE	5,124,550	136.8250	6,841,264	5,000,000	5,113,370	0	(2,343)	0	0	4.750	4.597	AO	50,139	237,500	11/04/2015	10/15/2046
478375-AH-1	JOHNSON CONTROLS			1	2.B FE	2,234,760	138.9950	2,779,891	2,000,000	2,201,952	0	(8,806)	0	0	6.000	5.034	JJ	55,333	120,000	12/28/2016	01/15/2036
48305Q-AC-7	KAISER FOUNDATION HOSPIT			1,2	1.D FE	3,260,066	112.8480	3,836,835	3,400,000	3,294,263	0	14,546	0	0	3.150	3.705	MN	17,850	107,100	08/01/2018	05/01/2027
48305Q-AD-5	KAISER FOUNDATION HOSPIT			1,2	1.D FE	4,952,550	129.5560	6,477,809	5,000,000	4,955,443	0	907	0	0	4.150	4.206	MN	34,583	207,500	04/25/2017	05/01/2047
485134-BH-2	EVERGY METRO			1	1.F FE	1,987,987	144.9890	2,899,771	2,000,000	1,991,304	0	344	0	0	6.050	6.094	MN	15,461	121,000	05/23/2006	11/15/2035
487836-AT-5	KELLOGG CO	LS		1	2.B FE	2,367,400	151.5940	3,031,881	2,000,000	2,219,370	0	(15,136)	0	0	7.450	6.000	AO	37,250	149,000	01/18/2007	04/01/2031
491674-BG-1	KU ENERGY CORP			1,2	1.F FE	1,931,033	136.9470	2,738,930	2,000,000	1,943,107	0	1,576	0	0	5.125	5.359	MN	17,083	102,500	07/07/2011	11/01/2040
493267-AK-4	KEYCORP			2	3.A FE	5,000,000	107.4130	5,370,665	5,000,000	5,000,000	0	0	0	0	5.000	5.000	MJSD	11,111	250,000	09/06/2016	09/15/2026
49327V-2A-1	KEY BANK NA				2.A FE	4,987,800	112.0660	5,603,310	5,000,000	4,992,790	0	1,178	0	0	3.400	3.429	MN	19,361	170,000	05/17/2016	05/20/2026
49337W-AJ-9	KEYSPAN CORP			1	2.A FE	4,383,850	129.9810	6,499,049	5,000,000	4,545,613	0	18,411	0	0	5.803	6.808	AO	72,538	290,150	05/29/2008	04/01/2035
49338C-AA-1	KEYSPAN GAS EAST			1	1.G FE	6,000,000	140.9290	8,455,746	6,000,000	6,000,000	0	0	0	0	5.819	5.819	AO	87,285	349,140	03/28/2011	04/01/2041
49338L-AE-3	KEYSIGHT TECHNOLOGIES			1,2	2.B FE	2,496,825	119.1840	2,979,608	2,500,000	2,497,682	0	290	0	0	4.600	4.616	AO	27,153	115,000	03/28/2017	04/06/2027
494368-AS-2	KIMBERLY CLARK			1	1.F FE	5,039,010	130.6960	6,534,776	5,000,000	5,017,344	0	(1,919)	0	0	6.375	6.313	JJ	159,375	318,750	06/19/2002	01/01/2028
494368-BC-6	KIMBERLY CLARK			1	1.F FE	1,978,920	163.3900	3,267,804	2,000,000	1,983,574	0	523	0	0	6.625	6.707	FA	55,208	132,500	07/25/2007	08/01/2037
49456B-AH-4	KINDER MORGAN			1,2	2.B FE	2,216,286	128.6140	2,887,391	2,245,000	2,218,856	0	488	0	0	5.550	5.638	JD	10,383	124,598	12/16/2014	06/01/2045
49456B-AJ-0	KINDER MORGAN			1,2	2.B FE	3,991,360	122.1620	4,886,471	4,000,000	3,991,854	0	154	0	0	5.050	5.064	FA	76,311	202,000	02/23/2015	02/15/2046
49456B-AQ-4	KINDER MORGAN			1,2	2.B FE	1,995,180	126.6740	2,533,475	2,000,000	1,995,236	0	76	0	0	5.200	5.216	MS	34,667	104,000	02/22/2018	03/01/2048
50075N-AC-8	KRAFT FOODS INC	LS			2.B FE	1,017,720	136.9140	1,369,138	1,000,000	1,011,038	0	(698)	0	0	6.500	6.356	MN	10,833	65,000	04/02/2007	11/01/2031
50077L-AB-2	KRAFT HEINZ FOODS CO			1,2	3.A FE	2,990,378	107.7690	3,233,060	3,000,000	2,991,229	0	183	0	0	4.375	4.394	JD	10,938	131,250	08/19/2016	06/01/2046
50077L-AM-8	KRAFT HEINZ FOODS CO			1,2	3.A FE	996,098	118.5230	1,185,226	1,000,000	996,407	0	70	0	0	5.200	5.226	JJ	23,978	52,000	08/19/2016	07/15/2045
501044-BZ-3	KROGER CO			1	2.A FE	1,148,040	146.6400	1,466,396	1,000,000	1,087,187	0	(5,901)	0	0	7.500	6.329	AO	18,750	75,000	05/10/2005	04/01/2031
501044-CT-6	KROGER CO			1,2	2.A FE	4,448,096	137.4360	5,909,767	4,300,000	4,432,349	0	(3,399)	0	0	5.150	4.917	FA	92,271	221,450	01/08/2016	08/01/2043
501044-DF-5	KROGER CO			1,2	2.A FE	4,326,149	117.7860	5,242,645	4,451,000	4,328,947	0	2,643	0	0	3.875	4.047	AO	36,412	172,476	12/02/2019	10/15/2046
501044-DL-2	KROGER CO	LS		1,2	2.A FE	2,980,440	122.8680	3,686,037	3,000,000	2,983,563	0	1,652	0	0	4.500	4.582	JJ	62,250	135,000	01/07/2019	01/15/2029
50587K-AB-7	LAFARGEHOLCIM FINANCE US			1,2	2.B FE	9,182,027	124.4640	10,759,954	8,645,000	9,146,251	0	(10,749)	0	0	4.750	4.368	MS	112,925	410,638	06/22/2017	09/22/2046
51808B-AE-2	LASMO (USA) INC			1	2.B FE	9,365,433	133.3870	11,551,339	8,660,000	8,974,013	0	(35,179)	0	0	7.300	6.632	MN	80,779	632,180	07/12/2002	11/15/2027
52532X-AC-9	LEIDOS INC			1,2	2.C FE	1,992,840	111.7780	2,235,566	2,000,000	1,993,620	0	780	0	0	3.625	3.704	MN	9,264	36,854	05/07/2020	05/15/2025
526057-BV-5	LENNAR CORPORATION			1,2	2.C FE	1,937,000	113.8310	2,204,903	1,937,000	1,937,000	0	0	0	0	4.750	4.750	MN	7,923	92,008	04/21/2015	05/30/2025
53154*-AM-5	LIBERTY UTILITY PP			1	2.A	3,000,000	114.7250	3,441,745	3,000,000	3,000,000	0	0	0	0	3.940	3.940	AO	20,028	118,200	03/06/2017	04/30/2027
532457-AM-0	ELI LILLY				1.F FE	4,390,830	128.1490	5,125,978	4,000,000	4,123,365	0	(23,594)	0	0	7.125	6.312	JD	23,750	285,000	07/09/2002	06/01/2025
539830-AF-6	LOCKHEED MARTIN				1.G FE	6,578,890	128.5750	7,071,640	5,500,000	5,905,729	0	(62,732)	0	0	7.750	6.106	MN	71,042	426,250	08/17/2004	05/01/2026
539830-AR-0	LOCKHEED MARTIN			1	1.G FE	5,481,818	151.2730	8,539,334	5,645,000	5,522,015	0	4,435	0	0	6.150	6.370	MS	115,723	347,168	07/22/2008	09/01/2036
539830-AW-9	LOCKHEED MARTIN			1	1.G FE	2,060,000	146.2810	3,013,379	2,060,000	2,060,000	0	0	0	0	5.720	5.720	JD	9,819	117,832	07/29/2011	06/01/2040
539830-BC-2	LOCKHEED MARTIN			1,2	1.G FE	5,029,250	120.5470	6,027,343	5,000,000	5,025,101	0	(1,415)	0	0	3.600	3.553	MS	60,000	180,000	12/08/2017	03/01/2035
548661-CX-3	LOWES COMPANIES			1,2	2.A FE	926,831	131.5260	1,145,593	871,000	924,446	0	(1,586)	0	0	4.650	4.204	AO	8,550	40,502	06/20/2019	04/15/2042
548661-DM-6	LOWES COMPANIES			1,2	2.A FE	4,717,400	108.5410	5,427,045	5,000,000	4,809,318	0	32,476	0	0	2.500	3.291	AO	26,389	125,000	01/26/2018	04/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
548661-DS-3	LOWES COMPANIES			1,2	2.A FE	2,489,450	135.1780	3,379,444	2,500,000	2,489,589	0	175	0	0	4.550	4.576	AO	27,174	113,750	04/03/2019	04/05/2049
55336V-AN-0	MPLX LP	LS		1,2	2.B FE	1,986,960	118.3220	2,366,437	2,000,000	1,987,696	0	215	0	0	4.700	4.740	AO	19,844	94,000	02/05/2018	04/15/2048
553777-AA-1	MTS SYSTEMS CORP			1,2	4.C FE	192,000	108.4330	208,192	192,000	192,000	0	0	0	0	5.750	5.750	FA	4,171	11,929	07/11/2019	08/15/2027
559080-AL-0	MAGELLAN MIDSTREAM PRTNS			1,2	2.A FE	1,975,240	114.5950	2,291,895	2,000,000	1,977,051	0	477	0	0	4.250	4.324	MS	25,028	85,000	09/06/2016	09/15/2046
565849-AL-0	MARATHON OIL CORP			1,2	2.C FE	3,990,840	107.1590	4,286,380	4,000,000	3,995,390	0	919	0	0	3.850	3.878	JD	12,833	154,000	06/01/2015	06/01/2025
565849-AM-8	MARATHON OIL CORP			1,2	2.C FE	2,998,230	114.4760	3,434,287	3,000,000	2,998,208	0	33	0	0	5.200	5.204	JD	13,000	156,000	06/01/2015	06/01/2045
56585A-AH-5	MARATHON PETROLEUM CORP			1,2	2.B FE	5,758,250	114.7650	6,885,899	6,000,000	5,782,897	0	4,600	0	0	4.750	5.011	MS	83,917	285,000	12/09/2014	09/15/2044
571676-AB-1	MARS INC			1,2	1.F FE	1,132,234	114.7770	1,221,227	1,064,000	1,124,301	0	(5,907)	0	0	3.200	2.493	AO	8,512	34,048	08/22/2019	04/01/2030
571676-AD-7	MARS INC			1,2	1.F FE	4,993,750	122.0370	6,101,874	5,000,000	4,993,904	0	217	0	0	3.875	3.884	AO	48,438	193,750	03/26/2019	04/01/2039
573284-AU-0	MARTIN MARIETTA MATERIALS			1,2	2.B FE	1,993,620	119.5520	2,391,046	2,000,000	1,993,914	0	118	0	0	4.250	4.269	JD	3,778	85,000	12/06/2017	12/15/2047
57629W-BR-0	MASSMUTUAL GLOBAL FUND				1.B FE	944,450	103.8750	1,038,751	1,000,000	986,918	0	6,955	0	0	2.500	3.255	AO	5,139	25,000	04/22/2014	10/17/2022
57629W-CR-9	MASSMUTUAL GLOBAL FUND				1.B FE	3,800,000	100.0590	3,802,252	3,800,000	3,800,000	0	0	0	0	0.370	2.024	JAJO	3,361	36,275	01/10/2020	01/07/2022
577081-BB-7	MATTEL INC	LS		1	4.A FE	184,375	105.5310	189,955	180,000	183,505	0	(586)	0	0	6.750	6.287	JD	34	12,150	06/26/2019	12/31/2025
577081-BD-3	MATTEL INC			1,2	4.A FE	91,267	111.0270	102,145	92,000	91,351	0	83	0	0	5.875	6.000	JD	240	5,780	11/18/2019	12/15/2027
577778-AR-4	MACY DEPARTMENT STORES				4.B FE	1,990,600	100.0000	2,000,000	2,000,000	2,000,000	0	946	0	0	10.250	10.301	JJ	102,500	205,000	01/07/1991	01/01/2021
58013M-EC-4	MCDONALD'S CORP			1	2.A FE	1,995,200	151.2600	3,025,209	2,000,000	1,996,069	0	121	0	0	6.300	6.318	AO	26,600	126,000	10/15/2007	10/15/2037
58013M-FA-7	MCDONALD'S CORP			1,2	2.A FE	5,081,050	135.7510	6,787,540	5,000,000	5,073,682	0	(1,570)	0	0	4.875	4.772	JD	14,896	243,750	12/08/2015	12/09/2045
58013M-FF-6	MCDONALD'S CORP			1,2	2.A FE	2,148,146	116.9770	2,573,492	2,200,000	2,157,652	0	4,909	0	0	3.800	4.109	AO	20,900	83,600	01/08/2019	04/01/2028
582839-AH-9	MEAD JOHNSON NUTRITION CO			1,2	1.G FE	1,012,740	115.2230	1,152,234	1,000,000	1,006,699	0	(1,294)	0	0	4.125	3.965	MN	5,271	41,250	12/08/2015	11/15/2025
585055-BU-9	MEDTRONIC INC			1	1.G FE	997,268	142.1460	1,421,463	1,000,000	997,483	0	54	0	0	4.625	4.642	MS	13,618	46,250	09/02/2015	03/15/2045
58506Y-AS-1	MEDSTAR HEALTH INC			1	1.F FE	1,000,000	114.2050	1,142,052	1,000,000	1,000,000	0	0	0	0	3.626	3.626	FA	13,698	21,051	01/09/2020	08/15/2049
586054-AC-2	MEMORIAL SLOAN-KETTERING			1	1.D FE	1,544,374	133.1520	2,063,854	1,550,000	1,544,676	0	68	0	0	4.200	4.219	JJ	32,550	65,100	02/04/2015	07/01/2055
588056-AY-7	MERCER INTL INC	LS		1,2	4.A FE	203,403	104.0240	204,927	197,000	202,629	0	(774)	0	0	7.375	5.866	JJ	6,699	0	09/09/2020	01/15/2025
58933Y-AV-7	MERCK & CO INC			1,2	1.E FE	4,947,900	126.6440	6,332,215	5,000,000	4,950,902	0	1,804	0	0	3.900	3.976	MS	61,750	195,000	03/05/2019	03/07/2039
58942H-AB-7	MERCY HEALTHCARE SYSTEM			1,2	1.E FE	5,000,000	109.1400	5,456,990	5,000,000	5,000,000	0	0	0	0	3.555	3.555	FA	74,063	177,750	12/12/2017	08/01/2027
59022C-AJ-2	MERRILL LYNCH & CO			1	2.A FE	2,000,000	145.5650	2,911,305	2,000,000	2,000,000	0	0	0	0	6.110	6.110	JJ	51,596	122,200	01/22/2007	01/29/2037
59217G-AX-7	MET LIFE GLOB				1.D FE	1,477,080	105.2820	1,579,233	1,500,000	1,494,010	0	2,815	0	0	3.000	3.205	JJ	21,375	45,000	06/09/2014	01/10/2023
59217G-CY-3	MET LIFE GLOB				1.D FE	1,800,000	100.1390	1,802,511	1,800,000	1,800,000	0	0	0	0	0.600	0.600	FMAN	929	18,450	05/22/2019	05/28/2021
594918-AW-4	MICROSOFT CORP			1,2	1.A FE	997,070	109.2300	1,092,303	1,000,000	999,013	0	306	0	0	3.625	3.660	JD	1,611	36,250	12/12/2013	12/15/2023
594918-BT-0	MICROSOFT CORP			1,2	1.A FE	2,985,450	126.6320	3,798,952	3,000,000	2,986,631	0	306	0	0	3.700	3.727	FA	44,092	111,000	08/01/2016	08/08/2046
594918-CA-0	MICROSOFT CORP	LS		1,2	1.A FE	4,986,550	139.5270	6,976,369	5,000,000	4,987,319	0	257	0	0	4.250	4.266	FA	85,590	212,500	01/30/2017	02/06/2047
59523U-AL-1	MID-AMERICA APARTMENTS L			1,2	2.A FE	2,805,431	108.9260	2,968,245	2,725,000	2,761,486	0	(10,808)	0	0	3.750	3.301	JD	4,542	102,188	07/11/2016	06/15/2024
59523U-AM-9	MID-AMERICA APARTMENTS L			1,2	2.A FE	5,987,697	113.4090	6,805,648	6,001,000	5,993,592	0	1,033	0	0	4.000	4.023	MN	30,672	240,040	04/05/2016	11/15/2025
595620-AM-7	MIDAMERICAN ENERGY CO			1,2	1.E FE	5,072,050	110.2710	5,513,532	5,000,000	5,027,649	0	(7,243)	0	0	3.500	3.333	AO	36,944	175,000	04/10/2014	10/15/2024
59562V-AM-9	BERKSHIRE HATHAWAY ENERG			1	1.G FE	4,778,866	147.7010	5,878,503	3,980,000	4,646,830	0	(29,678)	0	0	6.125	4.585	AO	60,944	243,775	02/24/2016	04/01/2036
60871R-AG-5	MOLSON COORS BREWING CO			1,2	2.C FE	3,993,800	109.5750	4,383,017	4,000,000	3,996,325	0	596	0	0	3.000	3.018	JJ	55,333	120,000	06/28/2016	07/15/2026
609207-AP-0	MONDELEZ INTERNATIONAL INC			1,2	2.B FE	4,918,650	132.0390	6,601,960	5,000,000	4,921,869	0	1,373	0	0	4.625	4.727	MN	34,688	231,250	05/03/2018	05/07/2048
617446-7Y-9	MORGAN STANLEY				2.A FE	998,240	117.6980	1,176,977	1,000,000	998,997	0	144	0	0	4.350	4.369	MS	13,654	43,500	09/03/2014	09/08/2026
61746B-DJ-2	MORGAN STANLEY			1	2.A FE	1,972,840	107.2000	2,144,002	2,000,000	1,993,018	0	3,021	0	0	3.750	3.919	FA	26,250	75,000	06/06/2013	02/25/2023
61747Y-DY-8	MORGAN STANLEY			1	2.A FE	4,962,500	133.0660	6,653,318	5,000,000	4,966,493	0	774	0	0	4.300	4.345	JJ	91,972	215,000	01/22/2015	01/27/2045
61761J-3R-8	MORGAN STANLEY			1	2.A FE	4,966,000	111.9760	5,598,789	5,000,000	4,979,668	0	3,270	0	0	3.125	3.205	JJ	66,840	156,250	07/20/2016	07/27/2026
62854A-AN-4	MYLAN NV			1,2	2.C FE	992,689	114.3770	1,143,771	1,000,000	995,421	0	734	0	0	3.950	4.044	JD	1,756	39,500	02/03/2017	06/15/2026
62912X-AC-8	NGPL PIPE LLC			1	2.C FE	4,147,500	135.1900	4,731,653	3,500,000	4,099,387	0	(19,697)	0	0	7.768	6.129	JD	12,084	271,880	06/11/2018	12/15/2037
629394-AA-5	NTC CAPITAL I				2.A FE	4,579,199	95.4140	4,666,678	4,891,000	4,632,650	0	41,211	0	0	0.757	3.807	JAJO	8,021	91,902	09/03/2019	01/15/2027
629398-AA-6	NTC CAPITAL II				2.A FE	3,172,015	94.5640	3,203,832	3,388,000	3,207,741	0	27,544	0	0	0.827	3.851	JAJO	6,070	66,101	08/29/2019	04/15/2027
637417-AK-2	NATL RETAIL PROP			1,2	2.A FE	4,979,650	109.7750	5,488,729	5,000,000	4,985,447	0	1,841	0	0	3.500	3.548	AO	36,944	175,000	09/06/2017	10/15/2027
637432-CT-0	NATIONAL RURAL UTILITY			1	1.F FE	3,995,560	157.4180	6,296,712	4,000,000	3,996,372	0	158	0	0	8.000	8.010	MS	106,667	320,000	02/28/2002	03/01/2032
637432-MV-4	NATIONAL RURAL UTILITY			1,2	1.E FE	3,996,920	107.9420	4,317,678	4,000,000	3,998,910	0	320	0	0	3.400	3.409	MN	17,378	136,000	10/29/2013	11/15/2023
63934E-AT-5	NAVISTAR FINANCIAL CORP			1,2	5.A FE	1,704,343	104.8010	1,745,985	1,666,000	1,691,658	0	(12,684)	0	0	6.625	5.722	MN	18,395	110,373	01/08/2020	11/01/2025
64110L-AL-0	NETFLIX INC			1	3.C FE	848,122	114.7630	927,286	808,000	828,633	0	(4,385)	0	0	5.875	5.178	AO	10,021	47,470	02/08/2016	02/15/2025
644274-AF-9	NEW ENTERPRISE STONE & L			1,2	4.A FE	82,000	103.0420	82,433	80,000	81,283	0	(537)	0	0	6.250	5.463	MS	1,472	5,000	08/28/2019	03/15/2026
649322-AA-2	NY & PRES HOSP			1	1.C FE	5,000,000	125.4360	6,271,816	5,000,000	5,000,000	0	0	0	0	4.024	4.024	FA	83,833	201,200	01/29/2015	08/01/2045
64952W-CH-4	NEW YORK LIFE GLOBAL				1.A FE	999,380	107.5300	1,075,304	1,000,000	999,634	0	60	0	0	2.350	2.357	JJ	10,901	23,500	07/11/2016	07/14/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64952W-CX-9	NEW YORK LIFE GLOBAL				1.A FE	4,960,250	111.4100	5,570,479	5,000,000	4,970,802	0	3,664	0	0	3.000	3.093	JJ	71,250	150,000	01/03/2018	01/10/2028
654730-AX-1	NISOURCE FINANCE CORP			1,2	2.B FE	4,706,075	143.0640	5,842,733	4,084,000	4,629,900	0	(15,867)	0	0	5.950	4.893	JD	10,800	242,998	08/26/2015	06/15/2041
654740-AW-9	NSANY				2.C FE	20,000,000	99.8900	19,977,952	20,000,000	20,000,000	0	0	0	0	1.127	1.913	JAJO	50,084	453,348	01/10/2017	01/13/2022
655663-D@-8	NORDSON CORP PP			1	2.C	400,000	100.7810	403,125	400,000	400,000	0	0	0	0	2.620	2.620	JJ	4,512	10,480	07/12/2012	07/26/2021
655844-AJ-7	NORFOLK SOUTHERN CORP	LS		1	2.A FE	5,847,050	135.8030	6,790,148	5,000,000	5,366,728	0	(45,435)	0	0	7.800	6.379	MN	49,833	390,000	07/21/2004	05/15/2027
655844-BM-9	NORFOLK SOUTHERN CORP			1,2	2.A FE	2,540,970	121.1500	3,634,492	3,000,000	2,604,993	0	9,941	0	0	3.950	4.944	AO	29,625	118,500	06/25/2013	10/01/2042
655844-CC-0	NORFOLK SOUTHERN CORP			1,2	2.A FE	1,985,280	126.0040	2,520,080	2,000,000	1,985,641	0	261	0	0	4.100	4.143	MN	10,478	82,000	04/29/2019	05/15/2049
655844-CD-8	NORFOLK SOUTHERN CORP	LS		1,2	2.A FE	4,954,450	113.7320	5,686,611	5,000,000	4,955,306	0	875	0	0	3.400	3.449	MN	28,333	168,583	10/24/2019	11/01/2049
665772-BQ-1	NORTHERN STATES PWR-MINN				1.F FE	1,941,400	130.5100	2,610,209	2,000,000	1,972,830	0	2,840	0	0	6.500	6.740	MS	43,333	130,000	05/06/2002	03/01/2028
665789-AW-3	NORTHERN STATES PWR			1	1.F FE	1,984,700	145.0570	2,901,142	2,000,000	1,987,621	0	362	0	0	6.375	6.433	MS	42,500	127,500	09/03/2008	09/01/2038
665859-AQ-7	NORTHERN TRUST CORP			2	2.A FE	4,787,500	107.2070	5,360,343	5,000,000	4,787,500	0	0	0	0	4.600	4.804	AO	57,500	230,000	12/15/2016	01/01/9999
666807-BE-1	NORTHROP GRUMMAN CORP			1	2.B FE	922,760	100.6190	1,006,190	1,000,000	997,978	0	9,022	0	0	3.500	4.447	MS	10,306	35,000	12/14/2010	03/15/2021
666807-BN-1	NORTHROP GRUMMAN CORP			1,2	2.B FE	1,998,940	113.1240	2,262,471	2,000,000	1,999,360	0	77	0	0	3.250	3.255	JJ	29,972	65,000	10/10/2017	01/15/2028
670001-AE-6	NOVELIS CORP			1,2	4.B FE	1,000,000	107.7670	1,077,668	1,000,000	1,000,000	0	0	0	0	4.750	4.750	JJ	19,924	25,597	01/13/2020	01/30/2030
670346-AH-8	NUCOR CORP			1	2.A FE	2,923,980	152.4620	4,573,860	3,000,000	2,940,369	0	1,869	0	0	6.400	6.596	JD	16,000	192,000	05/28/2008	12/01/2037
670346-AP-0	NUCOR CORP			1,2	2.A FE	2,496,300	117.9830	2,949,564	2,500,000	2,497,055	0	327	0	0	3.950	3.968	MN	16,458	98,750	04/23/2018	05/01/2028
674599-CL-7	OCCIDENTAL PETROLEUM CORP			1,2	3.C FE	9,977,600	81.9360	8,193,648	10,000,000	9,980,494	0	402	0	0	4.100	4.112	FA	154,889	410,000	11/02/2016	02/15/2047
674599-CM-5	OCCIDENTAL PETROLEUM CORP			1,2	3.C FE	4,978,950	89.8810	4,494,051	5,000,000	4,986,868	0	1,908	0	0	3.000	3.047	FA	56,667	150,000	11/02/2016	02/15/2027
675553-AA-9	OCHSNER CLINIC FND			1,2	1.G FE	5,227,400	136.5780	6,828,902	5,000,000	5,207,281	0	(4,088)	0	0	5.897	5.580	MN	37,675	294,850	07/23/2015	05/15/2045
678858-BM-2	OKLAHOMA GAS & ELECTRIC			1,2	1.G FE	5,963,340	133.3220	7,999,340	6,000,000	5,969,150	0	817	0	0	5.250	5.291	MN	40,250	315,000	05/24/2011	05/15/2041
678858-BR-1	OKLAHOMA GAS & ELECTRIC			1,2	1.G FE	7,158,770	122.7160	8,590,137	7,000,000	7,147,470	0	(3,350)	0	0	4.150	4.016	AO	72,625	290,500	06/26/2017	04/01/2047
679574-AG-8	OLD DOMINION ELECTRIC			1	1.E FE	1,666,667	117.9150	1,965,256	1,666,667	1,666,667	0	0	0	0	6.210	6.210	JD	8,625	103,500	12/12/2002	12/01/2028
679574-AH-6	OLD DOMINION ELECTRIC			1	1.E FE	666,624	116.7560	778,322	666,624	666,624	0	0	0	0	5.676	5.677	JD	3,153	37,838	07/23/2003	12/01/2028
680665-AL-0	OLIN CORPORATION			1,2	3.C FE	1,565,000	108.4160	1,696,715	1,565,000	1,565,000	0	0	0	0	5.625	5.625	FA	36,680	91,699	07/11/2019	08/01/2029
681936-BD-1	OMEGA HEALTHCARE			1,2	2.C FE	4,894,250	109.4100	5,470,482	5,000,000	4,946,870	0	11,638	0	0	4.500	4.792	JJ	103,750	225,000	01/11/2016	01/15/2025
68217F-AA-0	OMNICOM GROUP INC			1,2	2.A FE	3,996,280	114.0750	4,563,006	4,000,000	3,997,734	0	356	0	0	3.600	3.611	AO	30,400	144,000	03/28/2016	04/15/2026
68233J-BB-9	ONCOR ELECTRIC DELIVERY			1,2	1.F FE	4,378,827	122.6120	5,358,134	4,370,000	4,378,016	0	(212)	0	0	3.750	3.738	AO	40,969	163,875	09/18/2017	04/01/2045
68235P-AF-5	ONE GAS INC			1,2	1.F FE	548,654	130.3410	586,533	450,000	545,657	0	(2,811)	0	0	4.658	3.313	FA	8,734	20,961	12/04/2019	02/01/2044
68268N-AD-5	ONEOK PARTNERS LP			1	2.B FE	2,050,680	128.6040	2,572,070	2,000,000	2,039,206	0	(1,250)	0	0	6.850	6.653	AO	28,922	137,000	10/12/2007	10/15/2037
68268N-AG-8	ONEOK PARTNERS LP			1,2	2.B FE	1,983,420	119.1000	2,381,996	2,000,000	1,985,954	0	343	0	0	6.125	6.186	FA	51,042	122,500	01/24/2011	02/01/2041
68389X-BJ-3	ORACLE CORP			1,2	1.G FE	977,520	122.3150	1,223,154	1,000,000	979,129	0	454	0	0	4.000	4.133	JJ	18,444	40,000	04/28/2017	07/15/2046
68389X-BN-4	ORACLE CORP	LS		1,2	1.G FE	8,490,565	113.9150	9,682,757	8,500,000	8,493,020	0	865	0	0	3.250	3.263	MN	35,299	276,250	11/07/2017	11/15/2027
69073T-AS-2	OWENS-BROCKWAY GLASS	LS			4.C FE	1,228,168	111.0190	1,295,594	1,167,000	1,217,294	0	(9,385)	0	0	6.375	5.309	FA	28,105	74,396	10/29/2019	08/15/2025
69349L-AM-0	PNC BANK NA			2	1.G FE	1,994,400	108.2710	2,165,425	2,000,000	1,998,312	0	599	0	0	3.800	3.834	JJ	32,933	76,000	07/22/2013	07/25/2023
69352P-AH-6	PPL CAPITAL FUNDING			1,2	2.A FE	4,982,400	124.3800	6,219,023	5,000,000	4,984,707	0	373	0	0	4.700	4.722	JD	19,583	235,000	05/21/2013	06/01/2043
694032-AT-0	PACIFIC BELL				2.B FE	2,241,060	127.6750	2,553,495	2,000,000	2,088,106	0	(14,024)	0	0	7.125	6.121	MS	41,958	142,500	03/02/2004	03/15/2026
694308-HS-9	PACIFIC GAS & EL			1,2	2.C FE	4,995,998	106.1090	5,172,838	4,875,000	4,957,144	80,890	(12,424)	0	0	3.300	2.989	MS	0	321,848	10/05/2017	03/15/2027
694308-JM-0	PACIFIC GAS & EL			1,2	2.C FE	7,429,844	114.0750	7,677,221	6,730,000	7,414,135	0	(15,709)	0	0	4.550	3.239	JJ	153,108	0	11/10/2020	07/01/2030
694308-JN-8	PACIFIC GAS & EL			1,2	2.C FE	2,321,520	118.4850	2,369,693	2,000,000	2,318,846	0	(2,674)	0	0	4.950	4.015	JJ	49,500	0	07/13/2020	07/01/2050
694308-JR-9	PACIFIC GAS & EL				2.C FE	1,510,000	99.9920	1,509,876	1,510,000	1,510,000	0	0	0	0	1.597	1.597	FMAN	3,081	0	11/12/2020	11/15/2021
694476-AA-0	PACIFIC LIFE CORP			1	1.G FE	1,236,529	144.1620	1,715,530	1,190,000	1,221,590	0	(1,593)	0	0	6.600	6.292	MS	23,126	78,540	09/27/2007	09/15/2033
695114-BT-4	PACIFICORP			1	1.E FE	2,085,220	153.0240	3,060,485	2,000,000	2,052,132	0	(3,062)	0	0	7.700	7.346	MN	19,678	154,000	11/30/2001	11/15/2031
695114-CG-1	PACIFICORP			1	1.E FE	1,274,200	149.1880	1,715,660	1,150,000	1,247,070	0	(3,461)	0	0	6.250	5.474	AO	15,174	71,875	03/02/2011	10/15/2037
69512E-GB-5	SCOTTISH POWER SCOTTISH POWER PLC				1.E FE	921,120	115.0480	1,150,482	1,000,000	982,253	0	5,841	0	0	7.240	8.000	AO	18,100	72,400	02/06/2001	08/16/2023
701094-AJ-3	PARKER HANNIFIN			1,2	2.A FE	7,018,815	111.4750	7,803,233	7,000,000	7,012,905	0	(2,003)	0	0	3.250	3.215	MS	75,833	227,500	12/11/2017	03/01/2027
70213H-AD-0	PARTNERS HEALTHCARE SYST			1,2	1.D FE	5,000,000	118.8550	5,942,726	5,000,000	5,000,000	0	0	0	0	3.765	3.765	JJ	94,125	188,250	12/14/2017	07/01/2048
713448-DY-1	PEPSICO INC	LS		1,2	1.E FE	6,581,322	112.7240	7,439,771	6,600,000	6,586,568	0	1,733	0	0	3.000	3.033	AO	41,800	198,000	10/05/2017	10/15/2027
713448-EG-9	PEPSICO INC			1	1.E FE	1,251,790	145.4400	1,454,397	1,000,000	1,209,986	0	(21,397)	0	0	7.000	3.964	MS	23,333	70,000	01/04/2019	03/01/2029
717081-DK-6	PFIZER INC			1	1.F FE	6,626,632	134.5160	8,183,932	6,084,000	6,582,689	0	(12,955)	0	0	4.400	3.864	MN	34,206	267,696	06/07/2017	05/15/2044
717081-ED-1	PFIZER INC			1	1.F FE	5,352,200	131.6840	6,584,224	5,000,000	5,327,398	0	(7,382)	0	0	4.125	3.729	JD	9,167	206,250	06/21/2017	12/15/2046
717081-EK-5	PFIZER INC			1,2	1.F FE	4,988,100	133.6010	6,680,053	5,000,000	4,988,366	0	213	0	0	4.200	4.214	MS	61,833	210,000	09/04/2018	09/15/2048
71713U-AW-2	PHARMACIA CORPORATION BASIC			1	1.F FE	4,198,510	138.9470	5,557,863	4,000,000	4,095,073	0	(9,082)	0	0	6.600	6.214	JD	22,000	264,000	07/19/2002	12/01/2028
718172-BD-0	PHILIP MORRIS INTERNAT-W/I				1.F FE	5,245,650	133.6240	6,681,220	5,000,000	5,231,420	0	(5,670)	0	0	4.875	4.547	MN	31,146	243,750	05/31/2018	11/15/2043

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
718546-AC-8	PHILLIPS 66			1	2.A FE	997,772	104.8020	1,048,018	1,000,000	999,593	0	266	0	0	4.300	4.329	AO	10,750	43,000	01/29/2013	04/01/2022
718546-AH-7	PHILLIPS 66			1	2.A FE	4,998,791	138.7160	6,935,814	5,000,000	4,998,940	0	14	0	0	5.875	5.876	MN	48,958	293,750	01/29/2013	05/01/2042
718546-AL-8	PHILLIPS 66			1,2	2.A FE	6,043,620	126.1730	7,570,374	6,000,000	6,038,693	0	(888)	0	0	4.875	4.828	MN	37,375	292,500	12/12/2014	11/15/2044
719245-AD-4	PHOTO HOLDINGS MERGER SU			1,2	4.B FE	1,550,516	105.8740	1,739,505	1,643,000	1,562,402	0	10,008	0	0	8.500	9.625	AO	34,914	141,983	10/01/2019	10/01/2026
71951Q-AA-0	PHYSICIANS REALTY LP			1,2	2.C FE	2,263,869	109.8890	2,406,560	2,190,000	2,250,788	0	(8,944)	0	0	4.300	3.775	MS	27,728	94,170	07/08/2019	03/15/2027
71951Q-AB-8	PHYSICIANS REALTY LP			1,2	2.C FE	1,995,580	107.5610	2,151,219	2,000,000	1,996,803	0	383	0	0	3.950	3.976	JJ	36,428	79,000	11/28/2017	01/15/2028
723787-AM-9	PIONEER NATURAL			1,2	2.B FE	2,996,670	115.5820	3,467,453	3,000,000	2,998,204	0	302	0	0	4.450	4.463	JJ	61,558	133,500	11/30/2015	01/15/2026
72650R-AR-3	PLAINS ALL AMER PIPELINE			1	3.A FE	5,037,258	122.1200	6,106,011	5,000,000	5,027,754	0	(993)	0	0	6.650	6.592	JJ	153,319	332,500	07/19/2007	01/15/2037
730481-AJ-7	J.B. POINDEXTER & CO			1,2	4.B FE	149,588	106.0930	153,834	145,000	148,400	0	(908)	0	0	7.125	6.320	AO	2,181	10,331	09/05/2019	04/15/2026
73102Q-AA-4	POLAR TANKERS INC			1	1.G FE	1,293,075	124.9500	1,874,254	1,500,000	1,336,438	0	5,175	0	0	5.951	7.086	MN	12,646	89,265	02/04/2009	05/10/2037
73179P-AK-2	POLYONE CORP			1	3.C FE	103,000	107.7760	111,010	103,000	103,000	0	0	0	0	5.250	5.250	MS	1,592	5,408	10/10/2013	03/15/2023
737446-AK-0	POST HOLDINGS INC			1,2	4.B FE	1,000,000	103.4080	1,034,082	1,000,000	1,000,000	0	0	0	0	5.000	5.000	FA	18,889	50,000	07/25/2016	08/15/2026
737446-AP-9	POST HOLDINGS INC			1,2	4.B FE	201,500	109.3010	218,602	200,000	201,273	0	(148)	0	0	5.500	5.389	JD	489	11,000	07/03/2019	12/15/2029
737679-DB-3	POTOMAC ELECTRIC PWR CO			1	1.F FE	2,964,190	151.1060	4,533,184	3,000,000	2,971,773	0	872	0	0	6.500	6.592	MN	24,917	195,000	03/24/2008	11/15/2037
74170*-AU-3	PRIME PTY FD PRIVATE PLACEMENT			1	1.F	4,000,000	122.6950	4,907,801	4,000,000	4,000,000	0	0	0	0	4.480	4.480	MN	26,382	179,200	10/22/2018	11/08/2030
742404-AP-1	PRINCETON THEOLOGICAL			1	1.B FE	3,000,000	131.3210	3,939,636	3,000,000	3,000,000	0	0	0	0	5.200	5.200	JJ	78,000	156,000	09/26/2013	07/01/2033
74273@-AC-7	PRIT CORE REALTY PP			1	2.A	1,000,000	110.9450	1,109,446	1,000,000	1,000,000	0	0	0	0	4.000	4.000	FA	15,222	40,000	02/07/2013	02/14/2025
743756-AE-8	PROV ST JOSEPH HLTH OBL	LS		1,2	1.D FE	2,000,000	120.6220	2,412,438	2,000,000	2,000,000	0	0	0	0	3.930	3.930	AO	19,650	78,600	01/30/2018	10/01/2048
744448-CE-9	PUBLIC SERVICE COLORADO			1,2	1.F FE	2,090,270	131.3830	2,299,198	1,750,000	2,076,064	0	(11,065)	0	0	4.750	3.457	FA	31,403	83,125	09/13/2019	08/15/2041
744448-CJ-8	PUBLIC SERVICE COLORADO			1,2	1.F FE	4,663,550	122.3900	6,119,516	5,000,000	4,679,555	0	8,368	0	0	3.950	4.405	MS	58,153	197,500	01/15/2019	03/15/2043
744448-CQ-2	PUBLIC SERVICE COLORADO			1,2	1.E FE	4,986,350	130.3380	6,516,881	5,000,000	4,986,853	0	253	0	0	4.100	4.116	JD	9,111	205,000	06/14/2018	06/15/2048
745332-BW-5	PUGET SOUND ENERGY INC			1	1.F FE	4,247,560	147.2990	5,891,971	4,000,000	4,182,404	0	(6,855)	0	0	6.724	6.259	JD	11,954	268,960	10/18/2007	06/15/2036
745332-CD-6	PUGET SOUND ENERGY INC			1,2	1.F FE	1,999,900	141.0280	2,820,551	2,000,000	1,999,804	0	0	0	0	5.638	5.638	AO	23,805	112,760	03/22/2011	04/15/2041
747525-AF-0	QUALCOMM			1,2	1.G FE	4,982,000	111.5180	5,575,890	5,000,000	4,991,203	0	1,798	0	0	3.450	3.493	MN	19,646	172,500	05/13/2015	05/20/2025
74762E-AF-9	QUANTA SERVICES INC			1,2	2.C FE	3,986,520	107.2980	4,291,940	4,000,000	3,986,734	0	214	0	0	2.900	2.939	AO	31,900	0	09/17/2020	10/01/2030
74841C-AB-7	QUICKEN LOANS LLC/QUICKN			1,2	3.B FE	1,053,000	103.7010	1,091,974	1,053,000	1,053,000	0	0	0	0	3.875	3.875	MS	12,128	0	09/09/2020	03/01/2031
75281A-AS-8	RANGE RESOURCES CORP	LS		1,2	4.C FE	2,325,000	94.3890	2,359,737	2,500,000	2,395,853	0	20,252	0	0	4.875	5.970	MN	15,573	121,875	03/14/2017	05/15/2025
760759-AN-0	REPUBLIC SERVICES INC			1	2.B FE	1,089,011	142.9550	1,572,510	1,100,000	1,090,761	0	232	0	0	5.700	5.770	MN	8,012	62,700	06/07/2011	05/15/2041
771196-BJ-0	ROCHE HLDGS INC	LS		1,2	1.C FE	5,778,420	110.7760	6,646,568	6,000,000	5,850,113	0	27,756	0	0	3.000	3.564	MN	25,500	180,000	04/30/2018	11/10/2025
77340R-AM-9	ROCKIES EXPRESS PIPELINE			1	3.A FE	3,315,720	109.6550	3,289,663	3,000,000	3,303,440	0	(8,213)	0	0	6.875	5.983	AO	43,542	206,250	06/21/2019	04/15/2040
78349A-AB-9	RWJ BARNABAS HEALTH			1,2	1.E FE	5,000,000	120.2010	6,010,053	5,000,000	5,000,000	0	0	0	0	3.949	3.949	JJ	98,725	197,450	10/19/2016	07/01/2046
78516F-AA-7	SABAL TRAIL TRANS			1	2.A FE	1,000,000	114.9250	1,149,252	1,000,000	1,000,000	0	0	0	0	4.246	4.246	MN	7,077	42,460	04/26/2018	05/01/2028
78516F-AB-5	SABAL TRAIL TRANS	LS		1,2	2.A FE	7,013,000	121.7170	8,520,162	7,000,000	7,011,712	0	(456)	0	0	4.682	4.667	MN	54,623	327,740	04/26/2018	05/01/2038
78572X-AG-6	SABRA HEALTH/CAPTL CORP			1,2	2.C FE	1,969,800	104.5720	2,091,447	2,000,000	1,972,810	0	2,536	0	0	3.900	4.085	AO	16,467	79,733	09/26/2019	10/15/2029
808513-BJ-3	SCHWAB CORP			2	2.B FE	2,000,000	104.9770	2,099,531	2,000,000	2,000,000	0	0	0	0	4.000	4.000	MJSD	4,444	0	12/08/2020	12/01/2030
811054-AG-0	E.W. SCRIPPS CO	LS		1,2	4.C FE	337,438	102.0430	357,150	350,000	340,239	0	1,902	0	0	5.125	5.855	MN	2,292	17,938	07/02/2019	05/15/2025
81373P-AA-1	SECURIAN FINANCIAL GROUP			1	1.G FE	1,993,660	125.5840	2,511,685	2,000,000	1,993,830	0	105	0	0	4.800	4.820	AO	20,267	96,000	04/02/2018	04/15/2048
81618T-AC-4	SELECT INCOME REIT			1,2	2.C FE	1,959,800	106.0280	2,120,565	2,000,000	1,981,196	0	4,065	0	0	4.500	4.755	FA	37,500	90,000	01/29/2015	02/01/2025
816851-BK-4	SEMPRA ENERGY			2	2.C FE	5,000,000	107.0980	5,354,906	5,000,000	5,000,000	0	0	0	0	4.875	4.875	AO	51,458	78,542	06/10/2020	01/01/9999
824348-AQ-9	SHERWIN-WILLIAMS CO/THE			1,2	2.C FE	4,966,415	117.6030	5,985,973	5,090,000	4,971,274	0	3,256	0	0	4.000	4.163	JD	9,049	203,600	06/20/2019	12/15/2042
824348-AW-6	SHERWIN-WILLIAMS CO/THE			1,2	2.C FE	1,858,280	113.4290	2,268,582	2,000,000	1,887,660	0	14,807	0	0	3.450	4.466	JD	5,750	69,000	12/18/2018	06/01/2027
824348-AX-4	SHERWIN-WILLIAMS CO/THE			1,2	2.C FE	2,283,350	132.9100	3,322,747	2,500,000	2,290,654	0	3,706	0	0	4.500	5.079	JD	9,375	112,500	12/18/2018	06/01/2047
829259-AW-0	SINCLAIR TELEVISION	LS		1,2	4.B FE	400,000	102.0290	408,115	400,000	400,000	0	0	0	0	5.125	5.125	FA	7,744	20,500	08/15/2016	02/15/2027
82967N-BA-5	SIRIUS XM RADIO INC			1,2	3.C FE	2,000,000	106.1090	2,122,175	2,000,000	2,000,000	0	0	0	0	5.000	5.000	FA	41,667	100,000	06/26/2017	08/01/2027
832696-AM-0	SMUCKER JM CO			1	2.B FE	1,090,840	122.7360	1,227,358	1,000,000	1,085,917	0	(4,610)	0	0	4.250	3.478	MS	12,514	42,500	12/04/2019	03/15/2035
832696-AP-3	SMUCKER JM CO			1	2.B FE	4,782,376	125.3560	5,440,461	4,340,000	4,771,003	0	(10,792)	0	0	4.375	3.747	MS	55,908	189,875	12/09/2019	03/15/2045
83545G-BC-5	SONIC AUTOMOTIVE INC	LS		1,2	4.B FE	8,023,734	105.3310	8,426,490	8,000,000	8,014,124	0	(2,981)	0	0	6.125	6.075	MS	144,278	490,000	07/14/2017	03/15/2027
837004-CB-4	SOUTH CAROLINA ELE & GAS			1	1.F FE	999,030	147.7100	1,477,097	1,000,000	999,226	0	24	0	0	6.050	6.057	JJ	27,897	60,500	01/07/2008	01/15/2038
842400-EV-1	SOUTHERN CAL EDISON			1	2.A FE	978,050	138.0440	1,380,439	1,000,000	984,630	0	668	0	0	5.750	5.910	AO	14,375	57,500	10/19/2006	04/01/2035
842400-GK-3	SOUTHERN CAL EDISON			1,2	2.A FE	968,290	119.4530	1,194,527	1,000,000	969,728	0	577	0	0	4.125	4.315	MS	13,750	41,250	05/30/2018	03/01/2048
842400-GN-7	SOUTHERN CAL EDISON			1,2	1.G FE	1,995,720	112.0820	2,241,643	2,000,000	1,997,024	0	576	0	0	3.700	3.735	FA	30,833	74,000	07/30/2018	08/01/2025
842587-80-0	SOUTHERN CO PFD			2	2.C FE	10,000,000	27.4000	10,960,000	400,000	10,000,000	0	0	0	0	4.950	4.950	JAJO	0	400,125	01/06/2020	01/30/2080
84265V-AA-3	SOUTHERN COPPER CORP			1	2.B FE	1,459,882	152.2160	2,283,238	1,500,000	1,469,803	0	1,087	0	0	7.500	7.732	JJ	48,125	112,500	09/13/2006	07/27/2035

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
84861T-AC-2	SPIRIT REALTY LP			1	2.B FE	3,010,698	112.8640	3,385,915	3,000,000	3,007,018	0	(1,087)	0	0	4.450	4.402	MS	39,308	133,500	06/02/2017	09/15/2026
852060-AD-4	SPRINT CORP (FON GROUP)			1	3.B FE	212,488	131.9020	251,933	191,000	207,295	0	(1,615)	0	0	6.875	5.523	MN	1,678	13,131	07/20/2017	11/15/2028
85207U-AH-8	SPRINT CORP			1	3.B FE	967,600	116.8260	1,102,834	944,000	958,481	0	(3,629)	0	0	7.125	6.620	JD	2,989	67,260	05/01/2018	06/15/2024
854502-AJ-0	STANLEY BLACK & DECKER INC			1,2	1.G FE	1,997,760	139.6810	2,793,620	2,000,000	1,997,754	0	36	0	0	4.850	4.857	MN	12,394	97,000	10/30/2018	11/15/2048
857477-AM-5	STATE STREET CORP	LS			1.F FE	3,990,400	109.6450	4,385,810	4,000,000	3,996,736	0	1,013	0	0	3.700	3.729	MN	16,856	148,000	11/14/2013	11/20/2023
863667-AJ-0	STRYKER CORP			1,2	2.A FE	4,944,700	133.8960	6,694,821	5,000,000	4,948,978	0	1,035	0	0	4.625	4.694	MS	68,090	231,250	03/03/2016	03/15/2046
863667-AM-3	STRYKER CORP			1,2	2.A FE	8,146,903	100.2400	8,169,545	8,150,000	8,149,526	0	473	0	0	2.625	2.633	MS	62,993	213,938	03/03/2016	03/15/2021
86765B-AL-3	SUNOCO LOGISTICS PARTNER			1,2	2.C FE	1,881,300	104.1660	2,083,313	2,000,000	1,968,581	0	14,438	0	0	3.450	4.262	JJ	31,817	69,000	03/06/2014	01/15/2023
86787G-AJ-1	SUNTRUST BANK ATLANTA			2	1.G FE	1,989,880	111.9560	2,239,124	2,000,000	1,994,092	0	979	0	0	3.300	3.360	MN	8,433	66,000	05/11/2016	05/15/2026
87470L-AH-4	TALLGRASS NRG PRTNR/FIN			1,2	3.C FE	1,750,000	107.8220	1,886,879	1,750,000	1,750,000	0	0	0	0	7.500	7.500	AO	38,281	0	09/11/2020	10/01/2025
87612E-AU-0	TARGET CORP			1	1.G FE	2,031,280	166.8700	3,337,402	2,000,000	2,024,582	0	(745)	0	0	7.000	6.876	JJ	64,556	140,000	01/18/2008	01/15/2038
87612E-BH-8	TARGET CORP			1,2	1.F FE	4,999,500	117.1920	5,859,612	5,000,000	4,999,469	0	37	0	0	3.375	3.376	AO	35,625	168,750	03/18/2019	04/15/2029
877249-AD-4	TAYLOR MORRISON			1,2	3.C FE	626,460	107.4500	683,380	636,000	629,667	0	1,751	0	0	5.625	5.972	MS	11,925	35,775	02/06/2019	03/01/2024
87724R-AB-8	TAYLOR MORRISON COMM			1,2	3.C FE	753,000	113.1860	852,291	753,000	753,000	0	0	0	0	5.750	5.750	JJ	19,965	41,373	07/18/2019	01/15/2028
88033G-DA-5	TENET HEALTHCARE			1,2	4.A FE	612,000	106.0080	648,767	612,000	612,000	0	0	0	0	5.125	5.125	MN	5,228	37,028	08/12/2019	11/01/2027
88579Y-BD-2	3M CO.			1,2	1.E FE	4,940,550	127.6520	6,382,608	5,000,000	4,942,762	0	1,096	0	0	4.000	4.069	MS	59,444	200,000	09/11/2018	09/14/2048
88642R-AA-7	TIDEWATER INC. PP			1	4.C	185,863	92.0890	184,039	199,849	181,694	0	(1,321)	0	0	8.000	6.688	FMAN	2,665	15,988	01/31/2018	08/01/2022
887317-AH-8	TIME WARNER INC			1	2.B FE	1,987,680	119.6460	2,392,923	2,000,000	1,989,782	0	263	0	0	6.100	6.145	JJ	56,256	122,000	02/17/2011	07/15/2040
887317-AX-3	TIME WARNER INC	LS		1,2	2.B FE	5,428,704	105.2560	5,999,596	5,700,000	5,451,224	0	4,904	0	0	4.850	5.165	JJ	127,474	276,450	01/22/2016	07/15/2045
88732J-BB-3	TIME WARNER CABLE INC			1,2	2.C FE	1,933,750	128.6500	2,572,998	2,000,000	1,941,632	0	1,431	0	0	5.500	5.742	MS	36,667	110,000	06/04/2015	09/01/2041
889184-AA-5	TOLEDO HOSPITAL/THE	LS		1,2	2.C FE	6,090,650	105.1110	6,306,674	6,000,000	6,082,004	0	(1,734)	0	0	4.982	4.885	MN	38,195	298,920	10/08/2015	11/15/2045
891490-AR-5	TOSCO CORPORATION				1.G FE	2,253,722	132.0080	2,196,615	1,664,000	1,974,358	0	(44,538)	0	0	7.800	4.246	JJ	64,896	129,792	11/19/2013	01/01/2027
891490-AT-1	TOSCO CORPORATION	LS		1	1.G FE	8,842,125	147.1410	8,828,432	6,000,000	7,805,175	0	(160,032)	0	0	8.125	4.132	FA	184,167	487,500	03/04/2014	02/15/2030
89233P-5F-9	TOYOTA MOTOR CREDIT CORP			1	1.E FE	1,735,917	102.1480	1,731,409	1,695,000	1,699,033	0	(5,644)	0	0	3.400	3.052	MS	16,969	57,630	10/30/2013	09/15/2021
89236T-EM-3	TOYOTA	LS		1	1.E FE	1,995,560	112.7150	2,254,307	2,000,000	1,996,729	0	409	0	0	3.050	3.076	JJ	28,806	61,000	01/08/2018	01/11/2028
89236T-FS-9	TOYOTA			1	1.E FE	4,998,650	108.4250	5,421,270	5,000,000	4,999,132	0	261	0	0	3.350	3.356	JJ	80,493	167,500	01/03/2019	01/08/2024
89236T-HE-8	TOYOTA				1.E FE	4,900,000	100.0610	4,902,978	4,900,000	4,900,000	0	0	0	0	0.371	0.415	FMAN	2,272	5,306	08/11/2020	02/14/2022
893574-AM-5	TRANSCONT GAS PIPE LINE			1,2	2.B FE	2,978,430	121.8520	3,655,554	3,000,000	2,979,091	0	374	0	0	4.600	4.645	MS	40,633	138,000	09/13/2018	03/15/2048
89417E-AK-5	TRAVELERS COS INC			1,2	1.F FE	2,976,480	132.8080	3,984,236	3,000,000	2,978,645	0	473	0	0	4.300	4.347	FA	45,150	129,000	08/18/2015	08/25/2045
89417E-AM-1	TRAVELERS COS INC	LS		1,2	1.F FE	4,978,300	130.3590	6,517,949	5,000,000	4,979,655	0	423	0	0	4.000	4.025	MN	17,222	200,000	05/15/2017	05/30/2047
89566E-AH-1	TRISTATE GEN/TRANS ASSN			1,2	1.G FE	994,750	119.7300	1,197,302	1,000,000	995,254	0	104	0	0	4.700	4.733	MN	7,833	47,000	09/03/2015	11/01/2044
896516-AA-9	TRINITY			1	1.D FE	3,696,337	122.0010	4,514,044	3,700,000	3,696,460	0	78	0	0	4.125	4.131	JD	12,719	152,625	02/05/2015	12/01/2045
89832Q-AD-1	TRUIST FINANCIAL CORP	LS		2	2.B FE	5,000,000	105.2340	5,261,708	5,000,000	5,000,000	0	0	0	0	4.800	4.800	MS	80,000	261,333	12/09/2019	01/01/9999
90171V-AA-3	TRWH			1,2	5.A FE	729,400	107.5400	752,777	700,000	722,809	0	(4,410)	0	0	6.750	5.899	JD	3,938	47,250	06/18/2019	06/01/2027
902494-AZ-6	TYSON FOODS INC			1,2	2.B FE	5,060,400	131.2310	6,561,570	5,000,000	5,053,417	0	(2,888)	0	0	4.875	4.764	FA	92,083	243,750	06/26/2018	08/15/2034
902494-BK-8	TYSON FOODS INC			1,2	2.B FE	6,998,740	121.3020	8,491,119	7,000,000	6,998,667	0	97	0	0	4.350	4.352	MS	101,500	304,500	02/13/2019	03/01/2029
90265E-AM-2	UDR INC			1,2	2.A FE	6,750,100	111.4430	7,801,044	7,000,000	6,799,035	0	26,573	0	0	3.500	4.006	JJ	122,500	245,000	02/15/2019	07/01/2027
902973-AZ-9	U S BANCORP			2	2.A FE	2,718,750	112.4580	2,811,460	2,500,000	2,718,750	0	0	0	0	5.300	4.874	AO	27,972	66,250	08/31/2020	01/01/9999
907818-EM-6	UNION PACIFIC CORP			1,2	2.A FE	13,729,586	122.4580	15,919,521	13,000,000	13,656,730	0	(19,053)	0	0	3.799	3.473	AO	123,468	493,870	12/22/2016	10/01/2051
907818-FG-8	UNION PACIFIC CORP			1,2	2.A FE	5,979,262	123.1000	6,155,025	5,000,000	5,965,414	0	(13,848)	0	0	3.839	2.818	MS	53,853	95,975	05/18/2020	03/20/2060
911312-AN-6	UNITED PARCEL SERVICE			1	1.G FE	4,929,080	138.2860	6,914,297	5,000,000	4,942,419	0	1,662	0	0	4.875	4.966	MN	31,146	243,750	11/08/2010	11/15/2040
911312-BN-5	UNITED PARCEL SERVICE			1,2	1.G FE	4,607,850	126.3980	6,319,921	5,000,000	4,626,499	0	7,374	0	0	3.750	4.217	MN	23,958	187,500	05/09/2018	11/15/2047
91159H-HQ-6	US BANCORP			2	1.E FE	18,000,000	100.5500	18,099,074	18,000,000	18,000,000	0	0	0	0	0.855	1.683	JAJO	28,634	347,562	01/19/2017	01/24/2022
913017-AT-6	UNITED TECHNOLOGIES	LS			2.A FE	4,734,080	135.6130	5,424,529	4,000,000	4,410,624	0	(44,560)	0	0	6.700	5.032	FA	111,667	268,000	11/06/2013	08/01/2028
913017-BP-3	UNITED TECHNOLOGIES			1	2.A FE	489,590	149.3140	746,569	500,000	491,920	0	247	0	0	6.125	6.278	JJ	14,122	30,625	05/29/2008	07/15/2038
913017-CH-0	UNITED TECHNOLOGIES	LS		1,2	2.A FE	4,989,950	109.5720	5,478,621	5,000,000	4,993,718	0	967	0	0	2.650	2.673	MN	22,083	132,500	10/27/2016	11/01/2026
91324P-BV-3	UNITEDHEALTH GROUP INC			1,2	1.G FE	3,033,600	102.4310	3,326,974	3,248,000	3,213,341	0	27,499	0	0	2.875	3.786	MS	27,495	93,380	08/23/2013	03/15/2022
91324P-BZ-4	UNITEDHEALTH GROUP INC			1,2	1.G FE	913,220	104.6050	1,046,049	1,000,000	977,585	0	9,937	0	0	2.750	3.859	FA	10,389	27,500	09/17/2013	02/15/2023
91324P-DL-3	UNITEDHEALTH GROUP INC			1,2	1.G FE	2,979,360	133.7150	4,011,440	3,000,000	2,980,203	0	372	0	0	4.250	4.291	JD	5,667	127,500	06/14/2018	06/15/2048
914906-AS-1	UNIVISION COMMUNICATIONS INC			1,2	4.B FE	1,063,538	101.1420	1,089,304	1,077,000	1,069,206	0	1,636	0	0	5.125	5.321	FA	20,852	55,196	04/11/2017	02/15/2025
91533B-AD-2	VIATRIS INC			1,2	2.C FE	3,160,050	106.0170	3,180,496	3,000,000	3,159,056	0	(994)	0	0	2.700	2.066	JD	2,025	40,500	12/04/2020	06/22/2030
91913Y-AL-4	VALERO ENERGY CORP	LS		1	2.B FE	7,947,170	132.4420	10,595,350	8,000,000	7,959,223	0	1,314	0	0	6.625	6.676	JD	23,556	530,000	06/07/2007	06/15/2037
92277G-AM-9	VENTAS REALTY LP/CAP CRP			1,2	2.A FE	992,330	114.1000	1,140,998	1,000,000	994,170	0	682	0	0	4.000	4.094	MS	13,333	40,000	02/13/2018	03/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92343V-CQ-5	VERIZON COMMUNICATIONS			1,2	2.A FE	2,978,280	124.7880	3,743,646	3,000,000	2,982,924	0	868	0	0	4.400	4.455	MN	22,000	132,000	10/22/2014	11/01/2034
92343V-CZ-5	VERIZON COMMUNICATIONS			1	2.A FE	2,310,784	133.7840	3,163,986	2,365,000	2,313,519	0	585	0	0	4.672	4.802	MS	32,534	110,493	08/25/2015	03/15/2055
92343V-DC-5	VERIZON COMMUNICATIONS	LS		1,2	2.A FE	8,318,180	122.6280	11,036,538	9,000,000	8,348,727	0	12,271	0	0	4.125	4.599	FA	140,250	371,250	05/30/2018	08/15/2046
92343V-DS-0	VERIZON COMMUNICATIONS			1	2.A FE	3,780,884	138.4620	5,369,561	3,878,000	3,785,513	0	1,416	0	0	5.012	5.173	AO	41,033	194,365	07/11/2017	04/15/2049
92418#-AH-2	VERMONT GAS SYSTEMS PP			1	2.B	5,000,000	107.0930	5,354,656	5,000,000	5,000,000	0	0	0	0	3.320	3.320	FA	69,167	166,000	08/09/2016	08/01/2026
925524-AH-3	VIACOM INC.			1	2.B FE	8,968,630	149.8630	10,490,428	7,000,000	8,336,910	0	(106,153)	0	0	7.875	5.290	JJ	231,219	551,250	06/04/2014	07/30/2030
925524-AX-8	VIACOM INC.			1	2.B FE	1,980,272	146.0520	2,921,045	2,000,000	1,984,978	0	527	0	0	6.875	6.954	AO	23,299	137,500	10/27/2006	04/30/2036
92552V-AK-6	VIASAT INC			1,2	4.B FE	730,000	102.1130	745,424	730,000	730,000	0	0	0	0	5.625	5.625	MS	12,091	41,063	09/07/2017	09/15/2025
92553P-AC-6	VIACOM INC.			1	2.B FE	2,336,040	136.7440	2,734,883	2,000,000	2,265,094	0	(9,425)	0	0	6.750	5.526	AO	32,250	135,000	08/25/2011	10/05/2037
927804-FA-7	VIRGINIA ELECTRIC & POWER			1	2.A FE	4,703,834	144.9370	7,267,153	5,014,000	4,782,693	0	8,870	0	0	6.000	6.484	JJ	138,721	300,840	06/26/2008	01/15/2036
927804-FU-3	VIRGINIA ELECTRIC & POWER			1,2	1.F FE	4,836,700	110.8980	5,544,919	5,000,000	4,883,569	0	20,673	0	0	3.150	3.660	JJ	72,625	157,500	09/05/2018	01/15/2026
929160-AS-8	VULCAN MATERIALS CO			1,2	2.B FE	4,333,000	114.7190	4,970,779	4,333,000	4,333,000	0	0	0	0	4.500	4.500	AO	48,746	194,985	03/16/2015	04/01/2025
929160-AV-1	VULCAN MATERIALS CO			1,2	2.B FE	2,988,720	123.4620	3,703,868	3,000,000	2,989,345	0	205	0	0	4.500	4.523	JD	6,000	135,000	06/12/2017	06/15/2047
92928Q-AE-8	WEA FINANCE LLC	LS		1,2	2.A FE	1,993,680	108.1950	2,163,904	2,000,000	1,994,796	0	550	0	0	4.125	4.164	MS	23,146	82,500	09/12/2018	09/20/2028
92929Q-AQ-0	WASTE MANAGEMENT INC				2.A FE	5,662,590	126.5400	6,327,000	5,000,000	5,254,051	0	(37,328)	0	0	7.100	6.014	FA	147,917	355,000	03/19/2004	08/01/2026
931142-CB-7	WAL-MART				1.C FE	4,328,230	145.6020	7,280,113	5,000,000	4,513,993	0	19,698	0	0	5.250	6.272	MS	87,500	262,500	07/06/2007	09/01/2035
931142-CK-7	WAL-MART				1.C FE	6,998,000	161.9510	11,336,561	7,000,000	6,997,731	0	52	0	0	6.500	6.502	FA	171,889	455,000	08/06/2008	08/15/2037
931142-CY-7	WAL-MART				1.C FE	941,810	145.0620	1,450,615	1,000,000	951,967	0	1,328	0	0	5.000	5.397	AO	9,167	50,000	06/30/2011	10/25/2040
94106L-AN-9	WASTE MANAGEMENT INC			1	2.A FE	7,489,312	142.6450	7,428,952	5,208,000	6,855,159	0	(110,863)	0	0	7.750	4.219	MN	51,574	403,620	08/08/2014	05/15/2032
94974B-FN-5	WELLS FARGO CO				2.B FE	991,240	109.1230	1,091,225	1,000,000	997,208	0	972	0	0	4.125	4.237	FA	15,583	41,250	01/15/2014	08/15/2023
94974B-FP-0	WELLS FARGO CO				2.B FE	9,859,260	138.3250	13,832,476	10,000,000	9,874,890	0	2,661	0	0	5.375	5.471	MN	88,090	537,500	12/06/2013	11/02/2043
94980V-AG-3	WELLS FARGO BANK NA				2.A FE	5,989,200	142.5260	8,551,572	6,000,000	5,991,571	0	298	0	0	5.950	5.963	FA	123,958	357,000	08/22/2006	08/26/2036
95000U-2D-4	WELLS FARGO & COMPANY			1,2	2.A FE	12,976,860	118.4750	15,401,772	13,000,000	12,980,316	0	1,983	0	0	4.150	4.172	JJ	235,282	539,500	01/16/2019	01/24/2029
95040Q-AC-8	WELLTOWER INC			1,2	2.A FE	5,101,780	116.5580	5,827,913	5,000,000	5,057,276	0	(10,158)	0	0	4.250	3.995	AO	53,125	212,500	04/06/2016	04/01/2026
95709T-AL-4	WESTAR ENERGY INC			1,2	1.F FE	1,440,030	110.5350	1,658,022	1,500,000	1,456,008	0	7,961	0	0	3.250	3.911	JD	4,063	48,750	12/11/2018	12/01/2025
95763P-EF-4	WESTERN ALLIANCE BANK			2	1.G PL	2,000,000	101.5550	2,031,096	2,000,000	2,000,000	0	0	0	0	5.250	5.250	JD	8,750	55,125	05/20/2020	06/01/2030
960386-AL-4	WABTEC			1	2.C FE	1,955,060	109.6840	2,193,684	2,000,000	1,968,582	0	4,691	0	0	3.450	3.750	MN	8,817	69,000	01/03/2018	11/15/2026
962178-AN-9	TRI POINTE GROUP / HOMES			1	3.C FE	621,370	108.9480	692,908	636,000	626,008	0	2,503	0	0	5.875	6.388	JD	1,661	37,365	02/07/2019	06/15/2024
969457-BD-1	WILLIAMS COS INC			1	2.C FE	4,723,470	134.6760	6,733,822	5,000,000	4,825,278	0	10,140	0	0	7.750	8.253	JD	17,222	387,500	12/14/2001	06/15/2031
969457-BV-1	WILLIAMS COS INC			1,2	2.C FE	997,730	129.1030	1,291,033	1,000,000	997,941	0	40	0	0	5.750	5.766	JD	1,118	57,500	06/19/2014	06/24/2044
96950F-AP-9	WILLIAMS PARTNERS			1,2	2.B FE	2,779,710	118.9570	3,568,719	3,000,000	2,800,855	0	3,976	0	0	4.900	5.396	JJ	67,783	147,000	12/16/2014	01/15/2045
976656-BP-2	WISC ELEC POWER	LS			1.G FE	1,929,400	130.6960	2,613,917	2,000,000	1,966,492	0	3,362	0	0	6.500	6.790	JD	10,833	130,000	04/25/2002	06/01/2028
976656-CG-1	WISC ELEC POWER			1,2	1.G FE	2,477,160	124.0740	2,481,489	2,000,000	2,476,440	0	(720)	0	0	4.250	2.830	JD	7,083	0	12/10/2020	06/01/2044
976826-BE-6	WISCONSIN POWER & LIGHT			1	1.G FE	4,958,950	146.6090	7,330,442	5,000,000	4,968,092	0	1,034	0	0	6.375	6.437	FA	120,417	318,750	06/25/2008	08/15/2037
98934K-AB-6	ZENECA WILMINGTON				2.A FE	11,355,680	117.4630	12,333,631	10,500,000	10,689,563	0	(58,822)	0	0	7.000	6.299	MN	93,917	735,000	12/03/2002	11/15/2023
012873-AK-1	ALBERTA ENERGY		A	1	3.A FE	2,297,820	118.3910	2,367,814	2,000,000	2,183,997	0	(11,643)	0	0	7.375	6.195	MN	24,583	147,500	11/09/2006	11/01/2031
013716-AW-5	ALCAN INC		A	1	1.F FE	2,814,660	144.6080	4,338,252	3,000,000	2,869,488	0	5,464	0	0	5.750	6.210	JD	14,375	172,500	03/29/2006	06/01/2035
03746A-AA-8	APACHE FINANCE CANADA		A		3.A FE	3,619,170	115.4170	3,462,513	3,000,000	3,344,353	0	(28,231)	0	0	7.750	6.069	JD	10,333	232,500	01/22/2007	12/15/2029
06368B-GS-1	BANK OF MONTREAL		A	2	2.A FE	5,800,000	113.1010	6,559,831	5,800,000	5,800,000	0	0	0	0	3.803	3.803	JD	9,803	220,574	12/07/2017	12/15/2032
064159-HB-5	BANK OF NOVA SCOTIA		A		2.A FE	4,999,600	116.6340	5,831,688	5,000,000	4,999,684	0	39	0	0	4.500	4.501	JD	9,375	225,000	12/09/2015	12/16/2025
136375-BN-1	CANADIAN NATL RAILWAYS		A	1	1.F FE	8,402,780	150.1400	12,912,078	8,600,000	8,453,896	0	5,426	0	0	6.200	6.374	JD	44,433	533,200	08/10/2007	06/01/2036
136385-AC-5	CANADIAN NATL RESOURCES		A	1	2.B FE	1,660,050	133.8340	2,007,515	1,500,000	1,599,779	0	(6,087)	0	0	7.200	6.352	JJ	49,800	108,000	04/06/2006	01/15/2032
136385-AY-7	CANADIAN NATL RESOURCES	LS	A	1,2	2.B FE	2,997,660	126.2770	3,788,323	3,000,000	2,997,673	0	40	0	0	4.950	4.955	JD	12,375	148,500	05/23/2017	06/01/2047
13645R-AF-1	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	1,638,700	147.2590	2,945,170	2,000,000	1,713,638	0	8,704	0	0	5.950	7.480	MN	15,206	119,000	03/11/2008	05/15/2037
15135U-AJ-8	CENOVUS ENERGY INC		A	1,2	3.A FE	5,093,036	104.1640	5,426,958	5,210,000	5,169,056	0	13,945	0	0	3.800	4.108	MS	58,294	197,980	12/18/2014	09/15/2023
292505-AD-6	ENCANA CORP		A	1	3.A FE	1,001,610	115.1000	1,150,999	1,000,000	1,001,071	0	(52)	0	0	6.500	6.487	FA	24,556	65,000	07/14/2006	08/15/2034
349553-AM-9	FORTIS INC		A	1,2	2.C FE	620,000	110.0920	682,572	620,000	620,000	0	0	0	0	3.055	3.055	AO	4,577	18,941	07/07/2017	10/04/2026
443628-AG-7	HUDBAY MINERALS INC		A	1,2	4.B FE	959,485	104.0720	970,993	933,000	952,082	0	(6,572)	0	0	7.625	6.534	JJ	32,804	59,094	09/09/2020	01/15/2025
443628-AH-5	HUDBAY MINERALS INC		A	1	4.B FE	246,000	108.1440	266,033	246,000	246,000	0	0	0	0	6.125	6.125	AO	4,102	0	09/09/2020	04/01/2029
448055-AP-8	HUSKY ENERGY INC		A	1,2	2.B FE	1,998,780	111.2610	2,225,215	2,000,000	1,998,921	0	94	0	0	4.400	4.407	AO	18,578	88,000	03/13/2019	04/15/2029
65334H-AE-2	NEXEN INC		A	1	1.E FE	484,990	130.7370	653,687	500,000	489,646	0	447	0	0	5.875	6.094	MS	9,057	29,375	03/22/2005	03/10/2035
65334H-AG-7	NEXEN INC		A	1	1.E FE	11,436,680	138.3090	16,597,127	12,000,000	11,566,788	0	14,094	0	0	6.400	6.767	MN	98,133	768,000	07/26/2007	05/15/2037
66977W-AP-4	NOVA CHEMICALS CORP		A	1,2	3.C FE	294,150	105.6920	336,102	318,000	300,433	0	3,404	0	0	5.000	6.480	MN	2,650	15,900	02/06/2019	05/01/2025

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67077M-AR-9	NUTRIEN LTD COM		A	1,2	2.B FE	3,110,460	128.5560	3,856,677	3,000,000	3,103,504	0	(2,679)	0	0	4.900	4.647	JD	12,250	147,000	04/12/2018	06/01/2043
68245X-AJ-8	BURGER KING		A	1,2	4.B FE	355,000	103.0000	365,650	355,000	355,000	0	0	0	0	4.375	4.375	MN	1,985	15,359	11/14/2019	01/15/2028
68245X-AM-1	BURGER KING		A	1,2	4.B FE	2,000,000	101.3340	2,026,682	2,000,000	2,000,000	0	0	0	0	4.000	4.000	AO	19,111	0	10/14/2020	10/15/2030
68327L-AC-0	CADILLAC FAIRVIEW PRP TR		A	1,2	1.E FE	4,993,100	114.6440	5,732,193	5,000,000	4,994,066	0	592	0	0	4.125	4.142	FA	85,938	206,250	01/28/2019	02/01/2029
698900-AG-2	PANCANADIAN ENERGY CORP		A	1	3.A FE	6,981,930	117.5910	8,231,354	7,000,000	6,987,951	0	654	0	0	7.200	7.221	MN	84,000	504,000	11/02/2001	11/01/2031
70137T-AL-9	PARKLAND FUEL CORP		A	1,2	3.B FE	2,171,000	105.0660	2,280,979	2,171,000	2,171,000	0	0	0	0	6.000	6.000	AO	32,565	130,260	03/16/2018	04/01/2026
70137T-AP-0	PARKLAND FUEL CORP		A	1,2	3.B FE	700,000	108.0470	756,328	700,000	700,000	0	0	0	0	5.875	5.875	JJ	18,963	41,696	06/25/2019	07/15/2027
71644E-AE-2	PETRO-CANADA	LS	A	1	2.A FE	2,298,500	129.2850	2,585,708	2,000,000	2,121,615	0	(18,042)	0	0	7.875	6.531	JD	7,000	157,500	04/20/2006	06/15/2026
74819R-AP-1	QUEBECOR MEDIA INC		A	1	3.C FE	254,000	107.9300	274,142	254,000	254,000	0	0	0	0	5.750	5.750	JD	649	14,605	05/21/2013	01/15/2023
775109-BB-6	ROGERS COMMUNICATIONS		A	1,2	2.A FE	2,227,680	136.6680	2,733,351	2,000,000	2,212,338	0	(5,463)	0	0	5.000	4.265	MS	29,444	100,000	01/30/2018	03/15/2044
867229-AC-0	SUNCOR ENERGY INC	LS	A	1	2.A FE	4,552,520	138.1080	5,524,329	4,000,000	4,342,991	0	(21,203)	0	0	7.150	6.074	FA	119,167	286,000	10/24/2006	02/01/2032
867229-AD-8	SUNCOR ENERGY INC		A	1	2.A FE	1,925,510	128.4740	2,569,489	2,000,000	1,948,174	0	2,281	0	0	5.950	6.230	JD	9,917	119,000	07/17/2006	12/01/2034
878742-AE-5	TECK RESOURCES LIMITED		A	1	2.C FE	1,981,930	129.0670	2,581,348	2,000,000	1,987,114	0	513	0	0	6.125	6.191	AO	30,625	122,500	01/19/2006	10/01/2035
89114Q-BG-2	TORONTO DOMINION BANK		A		1.D FE	2,016,860	100.4880	2,009,767	2,000,000	2,010,244	0	(6,616)	0	0	2.125	0.202	AO	9,917	0	10/27/2020	04/07/2021
89114Q-CC-0	TORONTO DOMINION BANK		A		1.D FE	3,600,000	100.0460	3,601,668	3,600,000	3,600,000	0	0	0	0	0.499	2.409	MJSD	748	39,916	09/10/2019	03/17/2021
893526-DJ-9	TRANS-CANADA PIPELINES		A	1	2.A FE	6,457,190	137.2940	8,924,114	6,500,000	6,464,244	0	926	0	0	6.100	6.148	JD	33,042	396,500	05/27/2010	06/01/2040
91831A-AC-5	VRX ESCROW CORP	LS	A	2	4.B FE	346,088	103.0330	340,008	330,000	335,467	0	(2,202)	0	0	6.125	5.342	AO	4,267	20,213	08/03/2015	04/15/2025
92658T-AQ-1	VIDEOTRON LTD		A	1	3.A FE	365,000	105.1390	383,758	365,000	365,000	0	0	0	0	5.000	5.000	JJ	8,415	18,250	07/20/2012	07/15/2022
98417E-AC-4	XSTRATA FINANCE CANADA		A	1	2.A FE	1,993,740	137.0590	2,741,188	2,000,000	1,994,840	0	151	0	0	6.900	6.925	MN	17,633	138,000	11/13/2007	11/15/2037
98417E-AN-0	XSTRATA FINANCE CANADA		A	1	2.A FE	1,000,540	125.9230	1,259,231	1,000,000	1,000,387	0	(11)	0	0	6.000	5.996	MN	7,667	60,000	11/04/2011	11/15/2041
C1467#-AA-5	CSL GROUP INC. PP			1	3.B	250,000	100.1770	250,442	250,000	250,000	0	0	0	0	5.440	5.440	MS	4,004	13,600	01/31/2011	03/15/2021
000000-00-0	HUTCHISON WHAMPOA FIN	LS	D		1.F FE	2,996,520	109.8510	3,295,520	3,000,000	2,998,146	0	345	0	0	3.625	3.639	AO	18,427	108,750	10/28/2014	10/31/2024
00687Y-AA-3	ADIENT GLOBAL HOLDINGS		D	1,2	4.C FE	156,500	102.6080	205,215	200,000	165,158	0	4,602	0	0	4.875	8.875	FA	3,683	9,750	01/11/2019	08/15/2026
02154C-AE-3	ALTICE FINANCING SA		D	1,2	4.B FE	714,875	105.3080	737,156	700,000	703,361	0	(8,634)	0	0	7.500	6.200	JJ	24,208	52,500	09/03/2019	05/15/2026
02154C-AF-0	ALTICE FINANCING SA	LS	D	1,2	4.B FE	500,000	102.3550	511,773	500,000	500,000	0	0	0	0	5.000	5.000	JJ	11,528	12,014	01/08/2020	01/15/2028
02364W-AP-0	AMERICA MOVIL SA de CV		D	1	2.A FE	1,980,940	142.9460	2,858,929	2,000,000	1,985,302	0	478	0	0	6.125	6.195	MN	15,653	122,500	10/24/2007	11/15/2037
046353-AD-0	ASTRAZENECA PLC		D	1	2.A FE	2,987,340	153.4470	4,603,415	3,000,000	2,989,912	0	316	0	0	6.450	6.482	MS	56,975	193,500	09/05/2007	09/15/2037
046353-AP-3	ASTRAZENECA PLC		D		2.A FE	16,732,635	100.6610	17,091,201	16,979,000	16,876,205	0	72,109	0	0	0.850	3.845	MJSD	8,419	251,190	12/11/2018	06/10/2022
052113-AB-3	AUSGRID FINANCE PTY LTD		D	1,2	2.B FE	4,995,350	116.2960	5,814,810	5,000,000	4,995,980	0	421	0	0	4.350	4.362	FA	90,625	217,500	04/23/2018	08/01/2028
05541V-AF-3	BG ENERGY CAPITAL PLC		D	1	1.E FE	509,635	131.6670	658,333	500,000	507,984	0	(216)	0	0	5.125	5.000	AO	5,410	25,625	10/27/2011	10/15/2041
055451-AL-2	BHP FINANCE USA		D		1.F FE	4,905,350	102.6200	5,130,979	5,000,000	4,988,207	0	12,704	0	0	3.250	3.519	MN	18,056	162,500	09/25/2013	11/21/2021
055451-AU-2	BHP FINANCE USA		D	1	1.F FE	5,237,900	109.2480	5,462,383	5,000,000	5,081,445	0	(27,980)	0	0	3.850	3.224	MS	48,660	192,500	12/09/2014	09/30/2023
05565Q-CP-1	BP CAPITAL MARKETS		D	1	1.G FE	1,011,540	109.7700	1,097,701	1,000,000	1,004,078	0	(1,226)	0	0	3.814	3.673	FA	14,938	38,140	03/28/2014	02/10/2024
06738E-AL-9	BARCLAYS PLC		D		2.B FE	1,998,900	100.0550	2,001,094	2,000,000	1,999,962	0	219	0	0	3.250	3.262	JJ	30,514	65,000	01/05/2016	01/12/2021
06738E-BD-6	BARCLAYS PLC		D	1,2	2.B FE	5,000,000	120.1740	6,008,698	5,000,000	5,000,000	0	0	0	0	4.972	4.972	MN	31,075	248,600	05/09/2018	05/16/2029
06849A-AB-5	BARRICK INTL BK CORP		D	1	2.A FE	11,909,165	142.6760	17,121,173	12,000,000	11,928,559	0	2,194	0	0	6.350	6.407	AO	160,867	762,000	02/17/2011	10/15/2036
09659W-2K-9	BNP PARIBAS		D	2	1.G FE	5,000,000	109.0980	5,454,918	5,000,000	5,000,000	0	0	0	0	3.052	3.052	JJ	71,213	76,300	01/06/2020	01/13/2031
09952A-AC-0	BORAL FINANCE PTY LTD		D	1,2	2.B FE	5,038,200	105.6880	5,284,425	5,000,000	5,028,135	0	(3,418)	0	0	3.750	3.659	MN	31,250	187,500	12/13/2017	05/01/2028
10373Q-AT-7	BP CAPITAL MARKETS		D	1,2	1.F FE	5,210,112	110.6590	6,086,267	5,500,000	5,282,162	0	35,933	0	0	3.119	3.948	MN	27,161	171,545	12/14/2018	05/04/2026
10554T-AB-1	BRASKEM NETHERLANDS		D	1	3.A FE	2,969,850	104.7850	3,143,564	3,000,000	2,977,686	0	2,629	0	0	4.500	4.625	JJ	64,125	135,000	10/04/2017	01/10/2028
111021-AE-1	BRITISH TELECOM PLC		D	1	2.B FE	4,345,630	165.4000	6,616,005	4,000,000	4,215,670	0	(13,138)	0	0	9.625	8.800	JD	17,111	385,000	06/14/2001	12/15/2030
11778B-AB-8	BSKYB FINANCE UK		D	1	1.G FE	2,952,990	149.5990	4,487,975	3,000,000	2,965,709	0	1,319	0	0	6.500	6.621	AO	41,167	195,000	10/13/2005	10/15/2035
12615T-AB-4	CNOOC FINANCE		D		1.E FE	8,484,305	129.6680	12,318,478	9,500,000	8,826,972	0	34,813	0	0	5.500	6.332	MN	58,056	522,500	10/20/2006	05/21/2033
13323A-AB-6	CAMELOT FINANCE SA		D	1,2	4.B FE	1,819,000	104.4160	1,899,330	1,819,000	1,819,000	0	0	0	0	4.500	4.500	MN	13,643	82,082	10/25/2019	11/01/2026
151290-BV-4	CEMEX SAB-SPONS ADR		D	1	3.C FE	700,000	109.7800	768,460	700,000	700,000	0	0	0	0	5.450	5.450	MN	4,451	38,150	11/12/2019	11/19/2029
17186H-AC-6	CIMPRESS NV		D	1,2	4.C FE	1,950,000	105.0480	2,048,428	1,950,000	1,950,000	0	0	0	0	7.000	7.000	JD	6,067	136,500	06/01/2018	06/15/2026
21688A-AK-8	RABOBANK		D		1.E FE	10,000,000	100.7570	10,075,706	10,000,000	10,000,000	0	0	0	0	1.054	1.848	JAJO	24,304	223,719	01/03/2017	01/10/2022
21688A-AL-6	RABOBANK		D		1.E FE	4,996,500	104.9320	5,246,595	5,000,000	4,998,502	0	699	0	0	2.750	2.765	JJ	65,313	137,500	01/03/2018	01/10/2023
225313-AM-7	CREDIT AGRICOLE SA	LS	D		2.A FE	4,969,600	109.4860	5,474,286	5,000,000	4,972,069	0	2,469	0	0	3.250	3.322	JJ	75,382	81,250	01/08/2020	01/14/2030
22546Q-AP-2	CREDIT SUISS NEW YORK		D		1.F FE	994,360	111.0390	1,110,392	1,000,000	997,637	0	578	0	0	3.625	3.693	MS	11,278	36,250	09/04/2014	09/09/2024
22550U-AA-9	CREDIT SUISSE NEW YORK		D		1.E FE	4,500,000	100.1640	4,507,379	4,500,000	4,500,000	0	0	0	0	0.550	2.050	FMAN	3,988	25,752	01/30/2020	02/04/2022
23291K-AJ-4	DH EUROPE FINANCE II		D	1,2	2.A FE	5,101,100	113.8110	5,690,554	5,000,000	5,096,590	0	(3,810)	0	0	3.250	3.111	MN	20,764	166,111	10/31/2019	11/15/2039
24820R-AG-3	STATOIL		D	1	1.D FE	5,667,160	134.3840	8,063,024	6,000,000	5,833,580	0	15,255	0	0	6.500	6.960	JD	32,500	390,000	05/16/2002	12/01/2028

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Columbus Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25156P-AC-7	DEUTSCHE TELEKOM		D		2.B FE	12,234,120	157.8190	18,938,260	12,000,000	12,139,674	0	(9,346)	0	0	8.750	8.567	JD	46,667	1,050,000	06/12/2001	06/15/2030
268317-AC-8	ELECTRICITE DE FRANCE		D		2.A FE	985,510	150.1030	1,501,032	1,000,000	988,096	0	317	0	0	6.950	7.067	JJ	29,924	69,500	01/21/2009	01/26/2039
268317-AQ-7	ELECTRICITE DE FRANCE		D	1,2	2.A FE	1,995,040	128.2930	2,565,856	2,000,000	1,995,322	0	91	0	0	4.950	4.966	AO	21,450	99,000	10/07/2015	10/13/2045
268317-AU-8	ELECTRICITE DE FRANCE		D	1,2	1.G FE	6,580,980	118.9440	7,136,646	6,000,000	6,496,462	0	(57,837)	0	0	4.500	3.244	MS	75,000	270,000	07/09/2019	09/21/2028
29268B-AC-5	ENEL FINANCE		D	1	2.A FE	8,119,710	146.7580	11,740,650	8,000,000	8,090,931	0	(3,006)	0	0	6.800	6.684	MS	160,178	544,000	10/10/2007	09/15/2037
29278D-AA-3	ENEL CHILE SA		D	1	2.A FE	5,929,440	118.3150	7,098,893	6,000,000	5,944,099	0	6,034	0	0	4.875	5.026	JD	15,438	292,500	06/07/2018	06/12/2028
314890-AA-2	FERGUSON FINANCE PLC		D	1,2	2.B FE	2,203,480	119.5660	2,391,313	2,000,000	2,182,835	0	(20,646)	0	0	4.500	3.133	AO	16,750	90,000	01/07/2020	10/24/2028
35177P-AL-1	ORANGE SA		D	1	2.A FE	8,255,336	164.6280	13,170,269	8,000,000	8,159,200	0	(9,619)	0	0	9.000	8.697	MS	240,000	720,000	11/14/2008	03/01/2031
35177P-AW-7	ORANGE SA		D	1	2.A FE	3,018,420	102.5400	3,076,206	3,000,000	3,001,720	0	(2,574)	0	0	4.125	4.034	MS	36,781	123,750	09/25/2013	09/14/2021
36164Q-NA-2	GE CAPITAL INTL FUNDING		D		2.B FE	16,216,555	119.2360	18,848,777	15,808,000	16,148,914	0	(16,228)	0	0	4.418	4.221	MN	89,240	698,397	07/08/2016	11/15/2035
44841C-AB-0	HUTCH WHAMPOA INT 11 LTD		D		1.F FE	1,087,830	103.9760	1,039,760	1,000,000	1,013,656	0	(12,798)	0	0	4.625	3.269	JJ	21,583	46,250	09/05/2014	01/13/2022
44841S-AC-3	HUTCHISON WHAMPOA INTL		D		1.F FE	3,368,030	157.2730	4,718,180	3,000,000	3,251,457	0	(12,273)	0	0	7.450	6.478	MN	22,971	223,500	07/27/2007	11/24/2033
45824T-AP-0	INTELSAT JACKSON HLDG		D	1	6. *	798,293	67.7400	940,236	1,388,000	798,690	0	206	590,953	0	5.500	5.467	FA	0	38,170	06/05/2014	08/01/2023
500472-AC-9	PHILIPS ELECTRONICS NV		D	1	2.A FE	6,031,750	155.6400	7,781,992	5,000,000	5,848,492	0	(29,518)	0	0	6.875	5.352	MS	105,035	343,750	09/20/2013	03/11/2038
500631-AH-9	KOREA ELECTRIC & POWER		D		1.C FE	2,137,390	129.6130	2,592,254	2,000,000	2,059,941	0	(7,857)	0	0	7.000	6.396	FA	58,333	140,000	05/05/2006	02/01/2027
50066A-AP-8	KOREA GAS CORP		D		1.D FE	1,982,300	110.3710	2,207,414	2,000,000	1,984,551	0	1,565	0	0	2.875	2.978	JJ	26,354	57,500	07/09/2019	07/16/2029
50201D-AA-1	LIKAK		D	1,2	4.A FE	1,453,186	107.7080	1,505,758	1,398,000	1,442,877	0	(10,309)	0	0	6.750	5.785	AO	19,922	91,744	01/06/2020	10/15/2027
539439-AR-0	LLOYDS BANKING GROUP PLC		D		1.G FE	996,470	118.6300	1,186,297	1,000,000	997,241	0	311	0	0	4.375	4.419	MS	12,031	43,750	03/15/2018	03/22/2028
59284M-AD-6	MEXICO CITY AIRPORT TRUST		D	1,2	2.C FE	1,987,960	104.7430	2,094,860	2,000,000	1,988,292	0	188	0	0	5.500	5.542	JJ	46,139	110,000	09/13/2017	07/31/2047
603051-AA-1	MINERAL RESOURCES LTD		D	1,2	3.C FE	1,852,000	110.5780	2,047,907	1,852,000	1,852,000	0	0	0	0	8.125	8.125	MN	25,079	150,475	04/12/2019	05/01/2027
61238Q-AA-6	BASELL FINANCE CO BV		D		2.C FE	5,714,189	135.4990	6,094,750	4,498,000	5,166,524	0	(89,084)	0	0	8.100	5.259	MS	107,277	364,338	12/05/2013	03/15/2027
629571-AA-8	NABORS INDUSTRIES LTD	LS	D	1,2	5.A FE	427,000	70.0470	299,101	427,000	427,000	0	0	0	0	7.250	7.250	JJ	14,275	15,909	01/07/2020	01/15/2026
636203-AA-9	NATIONAL GAS CO		D	1	3.A FE	5,805,670	107.4600	6,447,597	6,000,000	5,858,382	0	5,410	0	0	6.050	6.293	JJ	167,383	363,000	09/21/2006	01/15/2036
65504L-AG-2	NOBLE HOLDING INTL LTD		D	1	6. *	28,720	1.7280	17,277	1,000,000	17,277	(11,467)	83	966,047	0	6.050	6.094	MS	0	30,250	01/31/2011	03/01/2041
656531-AJ-9	STATOIL ASA		D	1	1.D FE	3,144,120	138.8910	4,166,738	3,000,000	3,080,489	0	(7,356)	0	0	7.150	6.712	JJ	98,908	214,500	09/19/2008	01/15/2029
67052N-AA-3	NUFARM AUSTRALIA/AMERICA		D	1,2	4.A FE	189,000	102.7500	205,500	200,000	190,852	0	1,379	0	0	5.750	6.784	AO	1,949	12,500	08/21/2019	04/30/2026
71429M-AB-1	PRGO		D	1,2	2.C FE	2,992,530	113.2170	3,396,518	3,000,000	2,995,551	0	716	0	0	4.375	4.406	MS	38,646	131,250	03/07/2016	03/15/2026
715604-AA-2	PERU LNG SRL		D	1	4.A FE	1,000,000	88.2990	882,985	1,000,000	1,000,000	0	0	0	0	5.375	5.375	MS	14,781	53,750	03/15/2018	03/22/2030
71568P-AJ-8	PERUSAHAAN LISTRIK NEGAR		D		2.B FE	2,484,625	110.1100	2,752,743	2,500,000	2,486,468	0	1,304	0	0	3.875	3.950	JJ	44,132	96,875	07/10/2019	07/17/2029
71647N-AZ-2	PETROBRAS GLOBAL FINANCE		D	1	3.C FE	8,910,000	116.5760	10,491,796	9,000,000	8,922,835	0	7,221	0	0	5.750	5.884	FA	215,625	517,500	03/13/2019	02/01/2029
71654Q-CC-4	PETROLEOS MEXICANOS		D	1	3.B FE	1,977,068	93.6570	1,791,657	1,913,000	1,973,610	0	(834)	0	0	6.750	6.498	MS	35,869	129,128	01/27/2017	09/21/2047
71654Q-CK-6	PETROLEOS MEXICANOS		D	1	3.B FE	2,998,384	98.5910	2,957,725	3,000,000	2,998,668	0	129	0	0	5.350	5.357	FA	61,971	160,500	12/21/2018	02/12/2028
71654Q-DD-1	PETROLEOS MEXICANOS		D	1,2	3.C FE	844,189	101.0140	820,234	812,000	844,208	0	19	0	0	7.690	7.355	JJ	27,405	0	10/26/2020	01/23/2050
75405U-AA-4	RAS LAFFAN LNG III		D	1	1.E FE	5,000,000	116.6830	5,834,171	5,000,000	5,000,000	0	0	0	0	5.838	5.838	MS	73,786	291,900	08/04/2005	09/30/2027
75625Q-AB-5	RECKITT BENCKISER TSY		D	1	1.G FE	1,974,900	107.6320	2,152,647	2,000,000	1,992,124	0	2,669	0	0	3.625	3.777	MS	20,139	72,500	09/16/2013	09/21/2023
780097-BA-8	ROYAL BANK OF SCOTLAND		D		2.B FE	998,190	118.1620	1,181,619	1,000,000	998,870	0	173	0	0	4.800	4.823	AO	11,467	48,000	03/30/2016	04/05/2026
780153-AU-6	ROYAL CARIBBEAN CRUISES		D	1	4.B FE	2,040,000	100.6580	2,013,156	2,000,000	2,012,430	0	(6,252)	0	0	5.250	4.895	MN	13,417	105,000	02/25/2016	11/15/2022
80414L-2E-4	SAUDI ARABIAN OIL CO		D		1.F FE	991,610	117.0220	1,170,217	1,000,000	992,026	0	280	0	0	4.250	4.313	AO	8,854	42,500	04/09/2019	04/16/2039
81725W-AG-8	SENSATA TECHNOLOGIES BV		D		3.C FE	1,000,000	107.6750	1,076,746	1,000,000	1,000,000	0	0	0	0	4.875	4.875	AO	10,292	48,750	04/10/2013	10/15/2023
822582-BQ-4	SHELL INTERNATIONAL FIN		D	1	1.D FE	4,909,900	125.3540	6,267,694	5,000,000	4,917,539	0	1,817	0	0	4.000	4.105	MN	28,333	200,000	05/05/2016	05/10/2046
82481L-AD-1	SHIRE ACQ INV IRELAND DA		D	1,2	2.B FE	1,997,620	111.7710	2,235,416	2,000,000	1,998,482	0	228	0	0	3.200	3.214	MS	17,422	64,000	09/19/2016	09/23/2026
826200-AD-9	SIEMENS FINANCING		D	1	1.E FE	4,022,780	129.1250	5,164,986	4,000,000	4,009,088	0	(1,373)	0	0	6.125	6.075	FA	91,194	245,000	10/24/2006	08/17/2026
82620K-AD-5	SIEMENS		D	1	1.E FE	2,000,000	103.6340	2,072,689	2,000,000	2,000,000	0	0	0	0	2.900	2.900	MN	5,478	58,000	05/18/2015	05/27/2022
82929R-AC-0	SING TELECOMMUNICATIONS		D	1	1.F FE	9,205,420	152.2760	13,704,814	9,000,000	9,125,225	0	(7,425)	0	0	7.375	7.187	JD	55,313	663,750	02/15/2002	12/01/2031
82937J-AB-0	SINOPEC GRP OVERSEA 2012		D	1	1.E FE	5,118,500	103.9280	5,196,400	5,000,000	5,023,239	0	(16,285)	0	0	3.900	3.549	MN	23,833	195,000	07/23/2014	05/17/2022
856899-AB-5	STATE GRID OVERSEAS INV		D	1	1.E FE	982,110	105.3110	1,053,109	1,000,000	994,554	0	2,143	0	0	3.125	3.363	MN	3,385	31,250	08/27/2014	05/22/2023
857004-AC-9	STATE GRID OVERSEAS INV		D	1	1.E FE	1,978,200	109.8460	2,196,926	2,000,000	1,991,562	0	2,272	0	0	4.125	4.260	MN	12,375	82,500	04/28/2014	05/07/2024
85771P-AN-2	STATOIL		D	1	1.D FE	999,270	109.9880	1,099,881	1,000,000	999,694	0	78	0	0	3.700	3.709	MS	12,333	37,000	11/05/2013	03/01/2024
87927V-AF-5	TELECOM ITALIA CAPITAL		D	1	3.B FE	1,974,770	123.5580	2,471,157	2,000,000	1,983,200	0	807	0	0	6.375	6.471	MN	16,292	127,500	09/30/2004	11/15/2033
879385-AD-4	TELEFONICA EUROPE		D	1	2.C FE	8,267,063	152.7050	11,468,129	7,510,000	7,946,498	0	(29,997)	0	0	8.250	7.397	MS	182,430	619,575	03/21/2002	09/15/2030
87938W-AW-3	TELEFONICA EMISIONES		D	1	2.C FE	4,000,000	123.9410	4,957,629	4,000,000	4,000,000	0	0	0	0	4.895	4.895	MS	62,547	195,800	02/27/2018	03/06/2048
87969N-AD-7	TELSTRA CORP LTD		D	1,2	1.G FE	9,804,850	109.7460	10,974,612	10,000,000	9,903,911	0	20,427	0	0	3.125	3.367	AO	72,917	312,500	10/08/2015	04/07/2025
88032W-AN-6	TENCENT HOLDINGS LTD		D	1,2	1.E FE	4,998,350	113.8810	5,694,025	5,000,000	4,998,348	0	141	0	0	3.975	3.979	AO	44,167	198,750	04/03/2019	04/11/2029

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89378T-AC-7	TRANSNET SOC LTD		D		3.B FE	4,794,000	101.0520	5,052,620	5,000,000	4,953,246	0	28,005	0	0	4.000	4.623	JJ	86,111	200,000	07/29/2014	07/26/2022
899415-AE-3	TULLOW OIL PLC		D	1,2	5.B FE	876,000	65.9120	577,390	876,000	876,000	0	0	0	0	7.000	7.000	MS	20,440	61,320	03/16/2018	03/01/2025
90351D-AF-4	UBS GROUP FUNDING		D		1.G FE	997,790	115.4700	1,154,696	1,000,000	998,677	0	211	0	0	4.125	4.152	AO	8,708	41,250	03/29/2016	04/15/2026
90352J-AD-5	UBS GROUP FUNDING SWITZE		D	2	1.G FE	5,000,000	100.9430	5,047,164	5,000,000	5,000,000	0	0	0	0	1.171	2.265	FMAN	7,652	102,729	08/07/2017	08/15/2023
91311Q-AC-9	UNITED UTILITIES PLC		D	1	2.A FE	4,388,900	129.6300	6,481,504	5,000,000	4,682,933	0	29,175	0	0	6.875	8.000	FA	129,861	343,750	10/18/2002	08/15/2028
92857W-AB-6	VODAFONE GROUP PLC		D	1	2.B FE	3,948,960	139.6290	5,585,140	4,000,000	3,967,633	0	1,759	0	0	6.250	6.347	MN	21,528	250,000	06/25/2004	11/30/2032
92857W-BD-1	VODAFONE GROUP PLC		D	1	2.B FE	849,960	123.8050	1,238,053	1,000,000	868,722	0	3,024	0	0	4.375	5.398	FA	16,042	43,750	09/09/2013	02/19/2043
92857W-BJ-8	VODAFONE GROUP PLC		D	1	2.B FE	2,475,725	114.3190	2,857,979	2,500,000	2,483,788	0	3,254	0	0	4.125	4.287	MN	8,880	103,125	05/23/2018	05/30/2025
92858R-AA-8	VMED O2 UK FINANCING I		D	1,2	3.C FE	1,030,800	102.3300	1,052,980	1,029,000	1,030,702	0	(98)	0	0	4.250	4.207	JJ	11,783	0	09/11/2020	01/31/2031
92979@-AC-6	WACKER CHEMICAL PP		D	1	2.C	6,000,000	106.3050	6,378,305	6,000,000	6,000,000	0	0	0	0	4.180	4.180	AO	47,373	250,800	03/21/2013	04/23/2023
980236-AQ-6	WOODSIDE FINANCE LTD		D	1,2	2.A FE	4,990,850	112.0560	5,602,782	5,000,000	4,991,943	0	770	0	0	4.500	4.523	MS	73,125	225,000	02/25/2019	03/04/2029
984851-AF-2	YARA INTERNATIONAL ASA		D	1,2	2.B FE	4,987,400	118.4310	5,921,569	5,000,000	4,989,914	0	1,088	0	0	4.750	4.782	JD	19,792	237,500	05/24/2018	06/01/2028
B0R9M3-AC-3	BARRY CALLEBAUT SVCS NV		D		2.C FE	229,513	109.6890	235,831	215,000	219,879	0	(1,843)	0	0	5.500	4.511	JD	552	11,825	03/09/2015	06/15/2023
D3141#-AC-0	HAUS CRAMER HLDG PP		D	1	3.A	3,000,000	103.5250	3,105,762	3,000,000	3,000,000	0	0	0	0	4.380	4.380	MN	19,345	131,400	03/21/2013	05/08/2023
F0868*-AB-1	BARILLA FRANCE PP		D	1	2.B YE	1,000,000	102.1500	1,021,498	1,000,000	1,000,000	0	0	0	0	4.760	4.760	JJ	21,949	48,000	07/01/2011	07/15/2021
G0369@-AV-8	ANGLIAN WATER PP		D	1	2.B FE	3,000,000	108.7980	3,263,933	3,000,000	3,000,000	0	0	0	0	4.990	4.990	MN	14,554	150,900	11/12/2013	11/26/2023
G1257*-AE-1	BOREALIS FUNDING PP		D		2.A	3,000,000	104.1620	3,124,860	3,000,000	3,000,000	0	0	0	0	4.460	4.460	JJ	63,555	133,800	07/05/2012	07/10/2022
G1846@-AR-8	CAPITA HOLDINGS LTD PP		C	1	3.B	2,228,613	101.3770	2,259,301	2,228,613	2,228,613	0	0	0	0	3.330	3.330	JJ	32,777	74,213	01/13/2015	01/22/2022
G2615@-AB-0	DCC TREAS IRELAN PP		D	1	2.B	2,500,000	106.9600	2,674,001	2,500,000	2,500,000	0	0	0	0	4.040	4.040	AO	18,517	101,000	02/28/2013	04/25/2023
G2616#-AF-8	DCC TREAS 2014 PP		D	1	2.B	3,000,000	111.2900	3,338,697	3,000,000	3,000,000	0	0	0	0	4.530	4.530	MN	15,100	135,900	05/05/2014	05/21/2024
G7219*-AJ-4	PREMIER OIL PLC PP		D	1	3.B FE	29,513	102.7990	30,339	29,513	29,513	0	0	0	0	8.960	8.969	MN	382	2,644	08/03/2017	05/31/2021
G7219*-AN-5	PREMIER OIL PLC PP		D	1	3.B FE	264,471	75.0000	198,353	264,471	264,471	0	0	0	0	9.140	9.151	MS	7,118	24,173	08/03/2017	05/31/2021
G7219*-AR-6	PREMIER OIL PLC PP		D	1	3.B FE	750,000	75.0000	750,000	1,000,000	750,000	0	28,940	236,312	0	8.960	12.322	MN	7,716	89,600	07/31/2017	05/31/2021
G7219*-AV-7	PREMIER OIL PLC PP		D	1	3.B FE	1,500,000	75.0000	1,500,000	2,000,000	1,499,492	0	58,672	473,839	0	9.140	12.516	MS	53,824	182,800	07/31/2017	05/31/2021
G9160@-AA-6	UKPNS PP		D	1	2.A	1,000,000	103.3290	1,033,285	1,000,000	1,000,000	0	0	0	0	5.000	5.000	JD	2,361	50,000	12/08/2011	12/14/2021
G9284#-BD-8	VITOL FINANCE PP		D	1	2.B	3,000,000	107.3310	3,219,923	3,000,000	3,000,000	0	0	0	0	4.400	4.400	JD	1,467	132,000	06/19/2013	06/27/2023
K2162@-AA-4	DANISH CROWN PP		D	1	2.C	4,000,000	105.5620	4,222,481	4,000,000	4,000,000	0	0	0	0	4.940	4.940	JD	9,880	197,600	06/01/2012	06/13/2022
N4281@-BS-3	KONINKLIJKE VOPAK NV PP		D	1	2.B	2,000,000	107.0940	2,141,875	2,000,000	2,000,000	0	0	0	0	3.740	3.740	JD	2,493	74,800	11/07/2012	06/19/2023
N4445#-AR-7	IMTECH CAPITAL PP		D	1	6. *	0	9.0000	115,222	1,280,249	0	0	0	102,420	0	7.250	15.708	JD	0	0	06/18/2014	07/15/2017
N4445#-AV-8	IMTECH CAPITAL PP		D	1	6. *	0	9.0000	17,521	194,673	0	0	0	15,574	0	7.250	15.708	JD	0	0	06/18/2014	07/15/2017
N7660#-AM-9	SHV NEDERLAND BV PP		D	1	2.A	2,000,000	104.1490	2,082,975	2,000,000	2,000,000	0	0	0	0	4.420	4.420	MS	22,837	88,400	03/23/2012	03/28/2022
Q1842#-AB-4	ARC INFRASTRUCTURE PTY LTD PP		C	1	2.B	1,000,000	102.7310	1,027,306	1,000,000	1,000,000	0	0	0	0	4.030	4.030	MS	10,523	40,300	03/22/2013	03/27/2022
Q1842#-AC-2	ARC INFRASTRUCTURE PTY LTD PP		C	1	2.B	2,000,000	104.0060	2,080,122	2,000,000	2,000,000	0	0	0	0	4.230	4.230	MS	22,090	84,600	03/22/2013	03/27/2023
Q3946*-AE-3	FOXTEL PTY LTD PP		C	1	2.C PL	3,000,000	103.5360	3,106,074	3,000,000	3,000,000	0	0	0	0	4.270	4.270	JJ	55,510	132,600	07/17/2012	07/25/2022
Q7450@-AA-8	PERTH AIRPORT PP		D	1	2.B FE	2,000,000	104.9170	2,098,349	2,000,000	2,000,000	0	0	0	0	4.470	4.470	JJ	38,492	89,400	07/12/2012	07/26/2022
Q9194#-AK-1	TRANSURBAN PP PP		C	1	2.A	2,826,813	103.7120	2,780,854	2,681,316	2,696,000	0	(16,297)	0	0	5.950	5.289	MN	20,829	163,560	11/14/2011	11/14/2021
T6645*-AB-3	MARR SpA PP		C	1	2.C	3,000,000	112.9780	3,389,338	3,000,000	3,000,000	0	0	0	0	6.000	6.000	JJ	85,000	191,928	05/24/2013	07/11/2023
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,446,665,340	XXX	2,956,410,322	2,399,647,114	2,437,304,498	69,423	(1,218,225)	2,385,145	0	XXX	XXX	XXX	27,973,388	113,938,583	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4			4	1.A FM	38,988	100.0000	45,203	45,203	40,088	0	(1,663)	0	0	5.500	9.999	MON	207	2,487	09/30/2008	05/25/2033
00079C-AE-9	ABFS 2001-2 A4			4	1.D FM	33,063	92.0580	38,010	41,289	2,447	0	(11,390)	0	0	7.490	3,555.437	MON	258	3,093	01/22/2003	12/25/2031
00842B-AC-1	ABMT 2015-5 A3			4	1.A FM	506,132	103.0960	512,039	496,664	500,321	0	(5,681)	0	0	3.500	2.889	MON	1,449	17,383	04/22/2016	07/25/2045
00842C-AS-4	ABMT 2015-7 B1			4	1.A FM	3,376,956	104.0660	3,496,509	3,359,894	3,362,594	0	(8,027)	0	0	3.748	3.559	MON	10,495	125,971	01/30/2018	10/25/2045
02148J-AD-9	CWALT 2006-39CB 1A4			4	1.D FM	739,716	101.5320	887,615	874,225	713,841	0	(7,695)	0	0	6.000	10.106	MON	4,371	52,285	12/14/2006	01/25/2037
02660T-ER-0	AHM 2005-2 5A1			4	1.D FM	27,628	100.0000	27,710	27,710	26,458	0	(338)	0	0	5.564	3.941	MON	128	992	09/06/2005	09/25/2035
05535D-AA-2	BLACKROCK CAPITAL FINANCIAL 1996-R1 B1			4	6. FM	129,730	78.9820	104,140	131,852	104,140	(26,897)	11	0	0	7.750	8.039	MON	852	10,218	10/10/1996	09/25/2026
059469-AF-3	BOAA 2006-7 A6			4	1.D FM	240,952	44.7570	234,954	524,950	234,284	0	(24,150)	6,692	0	5.859	4.306	MON	2,563	14,043	12/14/2006	10/25/2036
05946X-E7-4	BAFC 2005-5 2A1			4	1.D FM	152,560	106.7640	163,416	153,062	152,520	0	(2,928)	0	0	5.500	5.555	MON	702	8,408	08/30/2005	09/25/2035
05946X-S6-1	BAFC 2005-7 3A1			4	1.A FM	142,350	107.0320	153,626	143,533	142,797	0	89	0	0	5.750	5.879	MON	688	8,253	01/25/2006	11/25/2035
05946X-U9-2	BAFC 2005-7 4A3			4	1.A FM	974,824	107.8960	1,074,205	995,592	983,788	0	(1,984)	0	0	5.750	6.053	MON	4,771	57,234	03/02/2006	11/25/2035
05946X-ZZ-9	BAFC 2005-4 2A1			4	1.A FM	489,766	105.7090	544,081	514,697	501,569	0	3,561	0	0	5.500	6.318	MON	2,359	30,529	09/20/2007	08/25/2035
05950P-AJ-2	BAFC 2006-H 3A2			4	1.D FM	117,143	100.0000	138,118	138,118	127,939	0	81	0	0	3.084	3.674	MON	355	5,133	09/08/2006	09/20/2046
059515-BF-2	BAFC 2007-3 XA2			4	1.D FM	976,447	102.7900	1,198,848	1,166,309	1,020,533	0	(25,343)	0	0	5.500	6.829	MON	5,346	64,097	07/03/2007	09/25/2034

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1248ME-AG-4	CBASS 2007-CB4 A2D			4	1.D FM	42,571	103.6690	53,820	51,915	44,626	0	(2,146)	0	0	3.821	10.047	MON	165	2,543	08/16/2011	04/25/2037
12558M-BK-7	CITHE 2003-1 A5			4	1.A FM	59,910	100.0000	59,946	59,946	59,946	0	0	0	0	5.480	3.363	MON	274	3,285	03/03/2003	07/20/2034
12628L-AJ-9	CSAB 2006-4 A6A			4	1.D FM	317,054	32.3520	240,299	742,755	244,545	0	(35,687)	0	0	6.184	4.628	MON	3,827	13,816	11/15/2006	12/25/2036
12653T-AA-9	CSMC 2018-J1 A1			4	1.A FM	2,750,456	103.0930	2,903,115	2,816,016	2,766,949	0	15,250	0	0	3.500	4.197	MON	8,213	98,560	07/11/2018	02/25/2048
12667F-3U-7	CWALT 2005-J1 1A8			4	2.B FM	782,080	106.0790	874,800	824,667	804,115	0	4,190	0	0	5.500	6.301	MON	3,780	45,357	06/27/2007	02/25/2035
12667F-EG-6	CWALT 2004-J2 3A3			4	1.A FM	431,561	100.0000	439,668	439,668	436,482	0	830	0	0	5.500	5.759	MON	2,015	24,182	12/14/2006	04/25/2034
12667F-JL-0	CWALT 2004-12CB 1A1			4	1.D FM	1,728	100.0000	1,715	1,715	1,715	0	0	0	0	5.000	4.915	MON	7	86	08/13/2010	01/25/2021
12667G-7H-0	CWALT 2005-46CB A14			4	1.D FM	1,136,165	94.0300	1,144,500	1,217,170	1,046,716	0	(20,070)	0	0	5.500	7.324	MON	5,579	66,896	12/20/2006	10/25/2035
12667G-AH-6	CWALT 2005-13CB A8			4	1.D FM	1,625,484	100.0000	1,692,652	1,692,652	1,606,748	0	(2,050)	0	0	5.500	6.893	MON	7,758	93,069	10/13/2006	05/25/2035
12667G-BD-4	CWALT 2005-10CB 1A8			4	3.B FM	113,760	100.0000	113,760	113,760	113,760	0	781	441	0	5.500	7.350	MON	521	6,257	10/17/2007	05/25/2035
12667G-PV-9	CWALT 2005-20CB 1A3			4	1.D FM	146,863	97.1450	157,723	162,358	136,381	0	(2,609)	0	0	5.500	7.497	MON	744	8,926	04/12/2006	07/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4			4	2.B FM	675,284	86.9860	673,814	774,625	628,580	0	(24,792)	0	0	5.750	6.114	MON	3,712	41,207	11/04/2005	08/25/2035
12668A-AL-9	CWALT 2005-47CB A11			4	3.B FM	320,915	80.2220	306,164	381,644	296,898	0	(14,051)	0	0	5.500	8.153	MON	1,749	20,917	11/15/2006	10/25/2035
12668A-NW-1	CWALT 2005-54CB 1A4			4	3.B FM	77,687	94.6140	78,486	82,954	73,379	0	(1,265)	0	0	5.500	6.907	MON	380	4,550	09/07/2005	11/25/2035
12668B-YF-4	CWALT 2006-7CB 1A14			4	1.D FM	228,575	76.0940	214,177	281,462	173,417	0	(9,608)	0	0	6.000	9.895	MON	1,407	16,811	04/07/2006	05/25/2036
12668W-AU-1	CWL 2007-4 A5W			4	1.A FM	657,815	107.1350	768,329	717,157	734,756	0	0	0	0	4.567	4.064	MON	2,729	33,024	03/20/2007	04/25/2047
126694-HK-7	CWHL 2005-25 A6			4	2.B FM	42,967	78.5210	39,327	50,085	38,628	0	(2,268)	0	0	5.500	2.838	MON	230	2,729	11/04/2005	11/25/2035
126694-JX-7	CWHL 2005-24 A7			4	2.B FM	154,015	81.4840	148,298	181,998	143,821	0	(6,474)	0	0	5.500	7.785	MON	834	10,000	10/28/2005	11/25/2035
126694-KZ-0	CWHL 2005-24 A33			4	2.B FM	109,514	81.4840	105,268	129,189	102,260	0	(4,607)	0	0	5.500	7.709	MON	592	7,098	12/07/2005	11/25/2035
12669F-RG-0	CWHL 2004-4 A5			4	1.A FM	45,085	100.0000	45,290	45,290	45,111	0	0	0	0	5.250	5.326	MON	198	2,378	10/06/2004	05/25/2034
12669F-UC-5	CWHL 2004-9 A7			4	1.A FM	90,873	106.1370	102,734	96,794	94,151	0	533	0	0	5.250	6.105	MON	423	5,082	06/07/2004	06/25/2034
15132E-LC-0	CDMC 2005-1 A5			4	1.A FM	128,219	100.0000	128,298	128,298	127,503	0	326	0	0	5.314	5.619	MON	568	6,744	11/19/2009	02/18/2035
17312H-AE-9	CRMSI 2007-2 A5			4	1.A FM	975,371	100.1440	976,801	975,400	956,139	0	14,156	0	0	4.972	6.065	MON	4,041	48,912	06/20/2007	06/25/2037
17321L-AA-7	CMLTI 2013-J1 A1			4	1.A FM	505,818	103.0740	532,219	516,347	511,440	0	4,998	0	0	3.500	3.933	MON	1,506	18,072	11/01/2013	10/25/2043
17322N-AA-2	CMLTI 2014-J1 A1			4	1.A FM	762,901	103.0740	777,847	754,647	757,460	0	(5,209)	0	0	3.500	3.181	MON	2,201	26,413	10/08/2014	06/25/2044
22541Q-FV-9	CSFB 2003-17 1A4			4	1.D FM	397,361	100.0000	412,926	412,926	403,801	0	2,539	0	0	5.500	6.331	MON	1,893	22,711	06/26/2007	06/25/2033
22541S-5U-8	CSFB 2005-FIX1 A5			4	1.D FM	360,106	101.7320	366,570	360,329	359,368	0	417	0	0	4.900	5.791	MON	1,471	13,937	01/10/2005	05/25/2035
22541S-W3-8	CSFB 2004-8 4A3			4	1.A FM	1,287,602	100.0000	1,329,996	1,329,996	1,311,426	0	3,596	0	0	5.500	5.941	MON	6,096	71,999	01/01/2020	12/25/2034
225470-M6-7	CSMC 2006-3 1A4A			4	1.D FM	125,335	73.9880	124,191	167,852	114,069	0	(4,570)	0	0	6.396	9.380	MON	895	2,694	03/03/2006	04/25/2036
225470-QY-2	CSMC 2005-5 A2F			4	1.D FM	708,502	16.8210	265,770	1,579,953	238,275	0	(169,283)	0	0	5.865	4.410	MON	1,544	32,277	12/22/2005	04/25/2036
251510-FX-6	DBALT 2005-4 A6			4	1.D FM	161,527	102.4800	181,674	177,277	163,096	0	(1,065)	0	0	5.300	6.680	MON	783	8,577	01/25/2006	09/25/2035
251510-ML-4	DBALT 2006-AB1 A3			4	1.A FM	815,205	99.2460	884,696	891,421	815,399	0	1,626	0	0	5.865	7.122	MON	4,357	43,466	10/04/2006	02/25/2036
25151E-AD-5	DBALT 2006-AB3 A4			4	1.A FM	60,296	103.2770	72,198	69,907	55,565	0	230	0	0	6.423	13.158	MON	374	3,975	06/14/2006	07/25/2036
294751-CQ-3	EQABS 2003-3 AF4			4	1.A FM	167,987	100.0000	167,987	167,987	167,010	0	(15)	0	0	5.495	5.122	MON	769	8,163	07/17/2003	12/25/2033
29977K-AA-1	EVER 2013-2 A			4	1.A FM	1,810,892	102.8550	1,877,878	1,825,753	1,818,759	0	6,052	0	0	3.000	3.105	MON	4,564	54,772	06/04/2013	06/25/2043
36186L-AG-8	GMAC 2007-HE2 A6			4	2.B FM	141,442	104.3010	153,926	147,578	148,371	0	0	0	0	6.749	(2.909)	MON	830	9,890	06/27/2007	12/25/2037
362341-MR-7	GSAMP 2005-7F 2A6			4	1.A FM	534,465	105.3970	591,788	561,486	549,720	0	9,921	0	0	5.500	6.339	MON	2,573	30,882	09/20/2007	09/25/2035
437089-AE-5	INHEL 2006-1 A5			4	1.D FM	18,372	133.8710	151,629	113,265	5,916	0	4,153	0	0	6.522	8,888.000	MON	616	1,871	07/01/2008	05/25/2036
45660L-2V-0	RAST 2005-A16 A3			4	1.D FM	186,608	70.8380	160,763	226,945	143,547	0	(11,610)	0	0	6.000	7.722	MON	1,135	13,592	12/23/2005	02/25/2036
45660L-S8-3	RAST 2005-A14 A1			4	1.D FM	787,784	74.0330	770,135	1,040,253	710,597	0	(37,851)	0	0	5.500	6.304	MON	4,768	57,078	06/27/2007	12/25/2035
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4			4	1.D FM	822	99.9130	821	822	821	0	(1)	0	0	6.060	5.566	MON	4	49	01/12/2006	09/25/2035
46412Q-AE-7	IRWHE 2006-2 2A4			4	1.D FM	12,971	101.0960	13,427	13,281	6,722	0	(3,422)	0	0	6.670	43.755	MON	74	886	07/12/2006	02/25/2036
46412R-AD-7	IRWHE 2007-1 2A3			4	1.D FM	354,645	102.6730	512,865	499,511	346,681	0	(1,706)	0	0	6.650	37.471	MON	2,768	33,217	05/11/2007	08/25/2037
466247-ZQ-9	JPMMT 2005-S3 1A3			4	1.D FM	413,766	71.9050	417,324	580,380	396,692	0	(27,452)	2,399	0	5.750	4.524	MON	2,781	33,180	10/04/2006	01/25/2036
46648C-AF-1	JPMMT 2017-1 A6			4	1.A FM	4,997,404	100.9440	5,047,191	5,000,000	4,989,532	0	(4,982)	0	0	3.500	3.486	MON	14,583	175,000	02/17/2017	01/25/2047
46651Y-AC-4	JPMMT 2019-9 A3			4	1.A FM	4,606,500	103.8810	4,718,913	4,542,619	4,604,207	0	(1,138)	0	0	3.500	2.839	MON	13,249	158,992	11/22/2019	05/25/2050
52520Q-AG-9	RAST 2006-7 1A7			4	3.B FM	392,468	91.6690	422,321	460,704	361,617	0	(14,363)	0	0	6.000	5.195	MON	2,304	27,593	10/20/2006	11/25/2036
52521H-AD-5	LMT 2006-9 1A4			4	3.B FM	592,807	92.5420	669,263	723,202	596,679	0	(9,625)	0	0	5.750	4.579	MON	3,465	41,377	01/05/2007	01/25/2037
52522H-AN-2	LXS 2006-8 3A5			4	1.D FM	19,218	100.0000	20,404	20,404	19,218	0	0	0	0	4.480	14.857	MON	76	996	10/12/2006	06/25/2036
52523K-AJ-3	LXS 2006-17 WF5			4	3.B FM	272,592	96.3360	334,055	346,760	328,982	0	2,765	0	0	5.950	4.019	MON	1,719	17,227	10/04/2006	11/25/2036
52524M-AV-1	LXS 2007-9 WF3			4	1.D FM	213,287	90.4230	296,602	328,015	261,595	0	6,372	0	0	6.320	9.567	MON	1,728	16,315	05/24/2007	04/25/2037
57643L-LF-1	MABS 2005-AB1 A6			4	1.D FM	24,034	105.5080	25,360	24,036	21,599	0	(675)	0	0	5.971	2.932	MON	120	907	10/07/2005	11/25/2035
599808-BE-1	COMM 2015-2 M2			4	1.A FM	3,773,278	106.1570	4,010,609	3,778,000	3,771,173	0	(1,433)	0	0	3.676	3.672	MON	11,575	141,884	01/16/2019	09/25/2057

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due and Accrued	Interest 20 Amount Received During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
599809-CQ-1	MCMLT 2015-1 B2			4	1.A FM	550,859	105.4010	579,706	550,000	549,134	0	(1,320)	0	0	3.670	3.630	MON	1,682	20,675	04/25/2019	06/25/2056
59980A-AB-3	MCMLT 2017-2 M1			4	1.A FM	3,071,250	106.1720	3,185,153	3,000,000	3,042,911	0	(28,339)	0	0	3.250	2.678	MON	8,125	56,875	05/05/2020	07/25/2059
59980M-AG-6	MCMLT 2018-2 M1			4	1.A FM	5,298,017	106.9430	5,451,229	5,097,310	5,274,569	0	(23,448)	0	0	3.750	2.926	MON	15,929	111,504	05/11/2020	05/25/2058
59981H-AB-7	MCMLT 2017-1 M1			4	1.A FM	4,855,876	105.1440	5,257,187	5,000,000	4,926,602	0	25,805	0	0	3.250	3.729	MON	13,542	162,500	03/13/2017	11/25/2058
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A			4	1.D FM	482,443	48.2030	420,377	872,094	379,869	0	(32,497)	0	0	6.092	3.775	MON	4,427	16,036	09/22/2006	10/25/2036
61749W-AK-3	MSM 2006-11 1A4			4	1.D FM	86,344	35.6660	83,798	234,950	81,672	0	(8,783)	892	0	6.513	6.526	MON	1,275	3,884	07/17/2006	08/25/2036
61751D-AH-7	MSM 2006-17XS A5W			4	1.D FM	1,761,358	65.1000	1,804,686	2,772,175	1,075,791	0	(29,290)	0	0	5.941	12.425	MON	13,725	125,416	12/12/2006	10/25/2046
62942K-AA-4	NRPMT 2013-1 A1			4	1.A FM	793,632	102.5380	834,638	813,981	802,389	0	4,217	0	0	3.250	3.714	MON	2,205	26,454	09/17/2014	07/25/2043
65538P-AF-5	NAA 2007-1 1A5			4	1.A FM	400,499	103.4650	498,294	481,608	378,357	0	1,811	0	0	6.347	11.117	MON	2,547	22,700	05/08/2007	03/25/2047
74387L-AC-5	PFMT 2019-1 A2			4	1.A FM	3,860,134	102.3380	3,927,692	3,837,945	3,858,318	0	(1,272)	0	0	3.000	2.447	MON	9,595	115,138	11/27/2019	12/25/2049
74922E-AF-6	RALI 2006-QS6 1A6			4	3.B FM	217,635	96.1970	250,247	260,140	226,619	0	801	0	0	6.250	8.381	MON	1,355	16,259	06/01/2006	06/25/2036
74968R-AA-3	RPIT 2019-1 A			4	1.A FE	4,244,412	100.0000	4,245,076	4,245,076	4,246,691	0	2,278	0	0	2.750	2.756	MON	1,946	68,098	06/18/2020	10/25/2063
75970J-AJ-5	RAMC 2007-1 AF6			4	1.D FM	1,756,921	41.7130	1,325,013	3,176,498	1,061,819	0	(126,268)	0	0	5.710	7.589	MON	15,115	157,458	03/14/2007	04/25/2037
759950-GY-8	RAMC 2006-1 AF6			4	1.D FM	195,031	66.5390	177,916	267,386	140,618	0	(9,468)	0	0	5.746	6.991	MON	1,280	15,373	03/06/2006	05/25/2036
761118-MD-7	RALI 2005-QS16 A4			4	3.B FM	1,752,724	100.0000	1,936,156	1,936,156	1,799,163	0	(11,240)	0	0	5.750	6.116	MON	9,277	111,299	12/09/2005	11/25/2035
761118-XQ-6	RALI 2006-QS3 1A12			4	3.B FM	65,387	98.0700	77,817	79,348	72,359	0	319	0	0	6.000	5.660	MON	397	4,760	03/22/2006	03/25/2036
76112H-AD-9	RAST 2006-A9CB A4			4	1.D FM	1,333,621	51.3550	986,361	1,920,667	883,237	0	(87,319)	0	0	6.000	6.979	MON	9,603	114,850	12/14/2006	09/25/2036
76114A-AB-6	RAST 2006-R2 A2			4	1.D FM	1,274,783	65.9290	1,288,768	1,954,782	1,212,926	0	(61,724)	0	0	6.000	7.592	MON	9,774	117,995	10/19/2006	04/25/2036
81745J-AA-6	SEMT 2013-11 A1			4	1.A FM	955,735	103.0700	1,012,931	982,761	970,151	0	14,977	0	0	3.500	4.162	MON	2,866	34,397	10/10/2013	09/25/2043
81746D-AG-5	SEMT 2017-5 A7			4	1.A FM	4,957,991	102.8750	5,143,770	5,000,000	4,975,566	0	13,410	0	0	3.500	3.646	MON	14,583	175,000	07/12/2017	08/25/2047
872225-AH-0	TBW 2006-5 A6			4	3.B FM	383,435	100.0000	384,941	384,941	394,072	0	208	0	0	5.900	5.184	MON	1,893	22,612	10/23/2006	11/25/2036
881561-C8-5	TERWIN MORTGAGE TRUST 2005-13SL A1B			4	1.D FM	204,630	20.5300	410,601	2,000,000	99,375	0	10,556	0	0	4.750	13.576	MON	0	6,041	11/23/2005	12/25/2036
89172Y-AB-6	TPMT 2016-3 A2			4	1.A FM	9,637,500	103.2010	10,320,050	10,000,000	9,818,321	0	94,479	0	0	3.000	3.859	MON	25,000	300,000	07/05/2018	04/25/2056
89177J-AC-2	TPMT 2019-2 M1			4	1.A FM	5,368,750	108.0890	5,404,465	5,000,000	5,326,620	0	(33,065)	0	0	3.750	2.929	MON	15,625	187,523	08/26/2019	12/25/2058
939344-AR-8	WMALT 2006-4 3A6			4	2.B FM	368,923	84.7120	414,657	489,488	452,692	0	2,498	0	0	6.102	6.627	MON	2,489	21,616	04/21/2006	05/25/2036
93935W-AD-6	WMALT MORTGAGE 2006-9 A3			4	1.D FM	565,998	39.1680	422,185	1,077,886	434,276	0	(35,382)	0	0	4.534	6.106	MON	4,073	22,206	10/20/2006	10/25/2036
95001T-BH-7	WFMBS 2019-1 B1			4	1.A FM	4,818,546	105.9140	5,064,326	4,781,564	4,797,328	0	(14,063)	0	0	4.036	3.786	MON	16,083	193,282	03/06/2019	11/25/2048
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						102,628,636	XXX	106,106,846	113,459,028	99,850,727	(26,897)	(758,868)	10,424	0	XXX	XXX	XXX	379,522	4,260,498	XXX	XXX
05525M-AA-4	BAMLL 2014-520M A			4	1.A FM	3,089,991	116.6920	3,500,760	3,000,000	3,062,687	0	(3,944)	0	0	4.185	4.076	MON	6,975	127,654	08/01/2014	08/15/2046
05604F-AA-3	BWAY 2013-1515 A1	CF		4	1.A FM	1,591,015	103.8560	1,612,059	1,552,211	1,562,962	0	(2,793)	0	0	2.809	2.457	MON	3,634	43,606	02/26/2013	03/10/2033
05604F-AJ-4	BWAY 2013-1515 B	CF		4	1.A FM	5,377,969	106.5410	5,859,774	5,500,000	5,418,414	0	16,574	0	0	3.473	3.865	MON	15,917	191,010	06/25/2018	03/10/2033
05604L-AJ-1	BWAY 2015-1740 D			4	1.D FM	1,999,991	96.5450	1,930,898	2,000,000	1,998,955	0	(192)	0	0	3.787	3.806	MON	6,312	75,746	02/04/2015	01/10/2035
06054A-AV-1	BACM 2015-UBS7 ASB	CF		4	1.A FM	2,460,770	107.0730	2,558,116	2,389,126	2,411,858	0	(8,910)	0	0	3.429	2.986	MON	6,827	81,923	09/14/2015	09/15/2048
065405-AD-4	BANK 2019-BN16 A3	CF		4	1.A FM	5,049,915	116.2250	5,811,270	5,000,000	5,040,425	0	(5,152)	0	0	3.741	3.628	MON	15,588	187,050	02/01/2019	02/15/2052
12591R-AY-6	COMM 2014-CR15 ASB	CF		4	1.A FM	681,535	104.5040	691,514	661,713	665,552	0	(1,646)	0	0	3.595	3.154	MON	1,982	23,789	02/10/2014	02/10/2047
12591U-AD-5	COMM 2014-UBS2 ASB	CF		4	1.A FM	2,666,296	104.4600	2,704,190	2,588,734	2,604,347	0	(5,904)	0	0	3.472	3.028	MON	7,490	89,881	03/03/2014	03/10/2047
12591V-AC-5	COMM 2014-CR16 ASB	CF		4	1.A FM	2,134,918	104.1400	2,158,662	2,072,845	2,084,411	0	(4,400)	0	0	3.653	3.207	MON	6,310	75,721	03/28/2014	04/10/2047
12592F-AA-3	COMM 2014-277P A	CF		4	1.A FM	3,049,338	107.9970	3,239,902	3,000,000	3,018,440	0	(5,583)	0	0	3.611	3.481	MON	9,028	110,145	08/08/2014	08/10/2049
12625C-AA-1	COMM 2013-WWP A1	CF		4	1.A FM	961,490	102.3390	983,984	961,492	960,988	0	(43)	0	0	2.499	2.503	MON	2,002	24,027	03/25/2013	03/10/2031
12626B-AE-4	COMM 2013-CR10 ASB	CF		4	1.A FM	1,711,353	104.4560	1,735,622	1,661,581	1,670,207	0	(3,544)	0	0	3.795	3.357	MON	5,255	63,057	08/01/2013	08/10/2046
17321J-AE-4	CGMT 2013-GC15 AAB	CF		4	1.A FM	575,393	104.2810	582,560	558,647	561,835	0	(1,283)	0	0	3.942	3.451	MON	1,835	24,389	09/18/2013	09/10/2046
23305J-AG-7	DBUBS 2017-BRBK C			4	1.A FM	3,536,895	106.1640	3,583,029	3,375,000	3,517,223	0	(19,671)	0	0	3.530	2.401	MON	9,928	60,760	06/17/2020	10/10/2034
233063-AW-6	DBJPM 2020-C9 XA			4	1.A FE	4,396,938	10.9680	4,198,681	0	4,219,122	0	(177,816)	0	0	1.714	3.547	MON	54,684	226,269	08/20/2020	09/15/2053
233063-BF-2	DBJPM 2020-C9 C			4	1.D FM	6,437,382	109.9940	6,874,595	6,250,000	6,431,625	0	(5,757)	0	0	3.492	3.146	MON	18,189	73,983	08/20/2020	09/15/2053
233063-BG-0	DBJPM 2020-C9 XB			4	1.G FE	1,144,404	4.7310	1,061,952	0	1,108,200	0	(36,205)	0	0	0.609	3.333	MON	11,390	47,762	08/20/2020	09/15/2053
23306G-AC-1	DBGS 2018-BIOD B			4	1.D FM	12,003,448	100.0860	12,076,227	12,065,806	11,999,394	0	(53,911)	0	0	1.047	2.501	MON	5,963	187,803	06/01/2018	05/15/2035
30291Y-AL-4	FREMF 2014-K716 C			4	1.A FM	9,757,910	101.3320	9,626,508	9,500,000	9,591,315	0	(166,595)	0	0	3.929	1.765	MON	31,107	286,308	03/03/2020	08/25/2047
36192B-AZ-0	GSMS 2012-GC6 AAB	CF		4	1.A FM	111,877	100.5740	110,861	110,228	110,192	0	(138)	0	0	3.314	3.084	MON	304	3,653	01/24/2012	01/10/2045
36198F-AF-9	GSMS 2013-GC14 AAB	CF		4	1.A FM	2,664,154	103.7300	2,683,138	2,586,646	2,598,163	0	(6,110)	0	0	3.817	3.366	MON	8,228	98,732	08/14/2013	08/10/2046
36228C-VB-6	GSMS 2005-ROCK D			4	1.A FM	6,983,438	109.7410	6,584,442	6,000,000	6,587,024	0	(125,195)	0	0	5.415	3.019	MON	27,075	324,900	09/20/2017	05/03/2032
36249K-AC-4	GSMS 2010-C1 A2	CF		4	1.A FM	136,694	100.2160	133,004	132,718	132,632	0	(183)	0	0	4.592	4.231	MON	508	6,032	08/04/2010	08/10/2043
44421L-AA-0	HY 2016-10HY A	CF		4	1.A FM	4,731,422	108.3960	5,490,254	5,065,000	4,826,883	0	36,883	0	0	2.835	3.781	MON	11,966	143,593	04/26/2018	08/10/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46590M-AT-7	JPMCC 2016-JP2 XA			4	1.A FE	1,841,382	8.0180	1,048,047	0	1,039,187	0	(175,359)	0	0	1.797	3.255	MON	19,569	285,296	07/11/2016	08/15/2049
46636D-AL-0	JPMCC 2011-C4 ASB			4	1.A FM	35,691	100.5180	35,521	35,338	35,298	0	(23)	0	0	3.734	3.565	MON	110	1,566	05/25/2011	07/15/2046
46636V-AD-8	JPMCC 2011-C5 ASB	CF		4	1.A FM	87,807	100.8010	87,635	86,938	86,858	0	(96)	0	0	3.678	3.522	MON	266	3,913	09/16/2011	08/15/2046
46639J-AF-7	JPMCC 2013-C10 ASB	CF		4	1.A FM	886,252	102.6020	947,431	923,405	916,510	0	3,935	0	0	2.702	3.362	MON	2,079	24,949	09/09/2013	12/15/2047
46640L-AC-6	JPMBB 2013-C14 A3	CF		4	1.A FM	997,886	104.5600	1,013,003	968,828	977,997	0	(4,098)	0	0	4.096	3.652	MON	3,307	39,680	08/02/2013	08/15/2046
46640U-AC-6	JPMBB 2013-C17 A3	CF		4	1.A FM	371,376	107.2580	394,387	367,701	368,961	0	(605)	0	0	3.928	3.757	MON	1,204	14,442	12/18/2013	01/15/2047
46646G-AE-7	JPMCC 2016-NINE B			4	1.A FM	9,625,781	104.6700	10,466,993	10,000,000	9,759,962	0	37,324	0	0	2.854	3.376	MON	23,784	290,167	02/24/2017	09/06/2038
50185V-AA-1	LCCM 2014-909 A	CF		4	1.A FM	2,059,902	100.0460	2,000,917	2,000,000	2,001,066	0	(9,754)	0	0	3.388	2.905	MON	5,647	67,760	06/02/2014	05/15/2031
556227-AG-1	MAD 2015-11MD C			4	1.A FM	2,665,789	106.2030	2,920,581	2,750,000	2,704,826	0	7,925	0	0	3.555	4.004	MON	8,146	99,386	09/15/2015	09/10/2035
61690Y-BS-0	MSC 2016-BNK2 ASB	CF		4	1.A FM	10,299,953	106.5560	10,655,581	10,000,000	10,130,511	0	(42,788)	0	0	2.860	2.405	MON	23,833	286,000	11/04/2016	11/15/2049
61692A-AA-0	MSC 2019-NUGS A			4	1.A FM	4,990,625	102.6740	5,133,688	5,000,000	4,992,170	0	1,545	0	0	2.450	2.504	MON	5,785	104,085	03/02/2020	12/15/2036
61761A-AY-4	MSBAM 2012-C5 A3	CF		4	1.A FM	961,523	100.6250	948,576	942,683	943,575	0	(2,020)	0	0	2.825	2.530	MON	2,219	31,272	07/13/2012	08/15/2045
61763K-AY-0	MSBAM 2014-C15 ASB	CF		4	1.A FM	1,202,624	104.9770	1,225,729	1,167,621	1,174,704	0	(3,368)	0	0	3.654	3.197	MON	3,555	67,802	03/26/2014	04/15/2047
61770Y-AA-3	MSC 2020-CNP A			4	1.D FM	1,053,672	105.2500	1,052,499	1,000,000	1,053,376	0	(296)	0	0	2.428	1.805	MON	2,023	0	12/09/2020	04/05/2042
77846E-AE-5	RPT 2017-ROSS B			4	1.A FM	1,279,746	99.5160	1,273,545	1,279,746	1,279,746	0	0	0	0	1.409	2.803	MON	851	34,162	06/21/2017	06/15/2033
78397F-AC-7	SGCMS 2020-COVE B			4	1.A FM	8,996,910	100.4270	8,772,284	8,735,000	8,955,382	0	(41,528)	0	0	2.937	2.290	MON	21,379	192,410	02/25/2020	03/15/2037
90268T-AD-6	UBSC 2011-C1 AAB	CF		4	1.A FM	1,219,293	100.7880	1,210,792	1,201,327	1,201,234	0	(1,547)	0	0	3.187	2.962	MON	3,191	38,286	12/09/2011	01/10/2045
90269G-AD-3	UBSCM 2012-C1 AAB	CF		4	1.A FM	543,625	100.8940	540,384	535,596	535,655	0	(645)	0	0	3.002	2.775	MON	1,340	16,079	04/24/2012	05/10/2045
90270Y-BG-3	UBSBB 2013-C5 AAB	CF		4	1.A FM	2,208,715	102.3630	2,195,060	2,144,391	2,153,237	0	(3,662)	0	0	2.687	2.255	MON	4,802	59,219	02/15/2013	03/10/2046
90276X-AS-4	UBSCM 2018-C11 ASB	CF		4	1.A FM	1,029,997	114.9620	1,149,616	1,000,000	1,020,121	0	(4,082)	0	0	4.119	3.650	MON	3,432	41,182	06/28/2018	06/15/2051
90276Y-AF-0	UBSCM 2019-C16 XA			4	1.A FE	11,271,131	9.3690	9,295,934	0	9,263,756	0	(1,179,743)	0	0	1.557	4.032	MON	128,755	1,630,164	03/28/2019	04/15/2052
90353K-AW-9	UBSCM 2018-C13 ASB	CF		4	1.A FM	1,544,994	116.4390	1,746,582	1,500,000	1,532,286	0	(5,790)	0	0	4.241	3.786	MON	5,301	63,615	09/21/2018	10/15/2051
91830C-AG-3	VNDO 2012-6AVE B	CF		4	1.A FM	5,124,974	103.0340	5,151,703	5,000,000	5,021,353	0	(14,208)	0	0	3.298	3.011	MON	13,740	164,885	11/16/2012	11/15/2030
92890F-AV-8	WFRBS 2014-C20 ASB	CF		4	1.A FM	3,464,568	104.8280	3,526,216	3,363,818	3,385,200	0	(5,693)	0	0	3.638	3.189	MON	10,198	138,040	04/29/2014	05/15/2047
92938G-AE-8	WFRBS 2013-C17 ASB	CF		4	1.A FM	621,052	104.1090	627,766	602,990	606,072	0	(1,410)	0	0	3.558	3.111	MON	1,788	21,454	11/01/2013	12/15/2046
92938V-AR-6	WFRBS 2014-C19 ASB	CF		4	1.A FM	3,314,944	104.7720	3,372,180	3,218,576	3,237,570	0	(6,633)	0	0	3.618	3.167	MON	9,704	116,448	03/10/2014	03/15/2047
95001Q-AS-0	WFCM 2018-C46 ASB	CF		4	1.A FM	4,120,000	115.2410	4,609,658	4,000,000	4,083,412	0	(15,962)	0	0	4.086	3.624	MON	13,620	163,440	08/10/2018	08/15/2051
95002X-BH-7	WFCM 2020-C57 XA			4	1.A FE	2,113,032	15.4320	2,154,946	0	2,048,333	0	(64,699)	0	0	2.101	4.899	MON	24,455	100,989	08/20/2020	08/15/2053
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						167,187,780	XXX	169,349,256	143,855,705	162,691,212	0	(2,114,798)	0	0	XXX	XXX	XXX	612,580	6,674,484	XXX	XXX
023765-AA-8	AMER AIRLINE 16-2 AA PTT			1	2.A FE	1,619,000	96.4570	1,561,632	1,619,000	1,619,000	0	0	0	0	3.200	3.200	JD	2,303	51,808	05/02/2016	06/15/2028
02376A-AA-7	AMER AIRLINE 17-2 AA PTT				2.A FE	2,285,242	96.5890	2,296,795	2,377,910	2,301,584	0	7,188	0	0	3.350	3.782	AO	16,817	79,660	08/29/2018	10/15/2029
03027W-AJ-1	AMETOW			2	1.A FE	4,967,700	101.8010	5,090,068	5,000,000	4,990,021	0	4,284	0	0	3.070	3.173	MON	6,822	153,500	07/01/2015	03/15/2023
038779-AB-0	ARBYS 2020-1A A2			1,4	2.C FE	3,990,000	101.7780	4,060,948	3,990,000	3,990,000	0	0	0	0	3.237	3.250	JAJO	21,885	32,289	07/23/2020	07/30/2050
12563L-AN-7	CLIF 2020-1A A			4	1.F FE	3,858,222	100.4900	3,878,896	3,860,000	3,858,582	0	360	0	0	2.080	2.123	MON	2,899	20,295	08/27/2020	09/18/2045
22822R-BB-5	CROWN CASTLE			1,2	1.F FE	2,000,000	100.7460	2,014,914	2,000,000	2,000,000	0	0	0	0	3.222	3.222	MON	2,864	64,440	04/30/2015	05/15/2022
22970*-AA-8	BNSF LEASE PP			1	1.A FE	2,728,019	116.7610	3,185,250	2,728,019	2,728,019	0	0	0	0	4.070	4.070	MON	4,935	111,030	03/04/2015	05/15/2034
233046-AK-7	DNKN 2019-1A A2II			1,4	2.B FE	4,937,500	105.8400	5,225,850	4,937,500	4,937,500	0	0	0	0	4.021	4.082	FMAN	22,611	198,537	03/20/2019	05/20/2049
24704G-AA-1	Dell Equipment F20202 rust 2020-2 A1			4	1.D FE	1,020,545	99.9780	1,020,322	1,020,545	1,020,545	0	0	0	0	0.315	0.315	MON	89	803	09/15/2020	09/22/2021
25755T-AH-3	DPABS 2017-1A A23			1,4	2.A FE	7,795,807	107.0870	8,309,959	7,760,000	7,784,776	0	5,360	0	0	4.118	4.083	JAJO	58,585	319,557	06/20/2017	07/25/2047
28932M-AG-0	ELM RD GENERATING STAT			1	1.F FE	656,234	112.2420	736,569	656,234	656,234	0	0	0	0	4.673	4.673	JJ	13,800	30,666	01/12/2011	01/19/2031
34417M-AB-3	FOCUS 2017-1A A2II			1,4	2.B FE	3,973,388	95.1870	3,674,209	3,860,000	3,952,242	0	(11,809)	0	0	5.093	4.667	JAJO	33,311	196,590	07/10/2017	04/30/2047
34486*-AA-0	FOOTBALL CLUB TRUST PP			1	1.F FE	3,000,000	109.4640	3,283,919	3,000,000	3,000,000	0	0	0	0	3.410	3.410	OCT	24,438	103,437	08/20/2012	10/05/2024
59524E-AA-0	MID-ATLANTIC MILITARY CO				1.D FE	2,161,667	100.1760	2,165,465	2,161,667	2,161,667	0	0	0	0	5.671	5.671	FA	51,078	122,445	07/28/2005	08/01/2025
72703P-AC-7	PLNT 2019-1A A2			1,4	2.C FE	4,950,000	97.2860	4,815,655	4,950,000	4,950,000	0	0	0	0	3.858	3.879	MJSD	13,792	192,032	11/20/2019	12/05/2049
73019#-AB-8	PNC EQUIP FIN LLC PP			1	1.D	486,574	107.3830	522,500	486,574	486,574	0	0	0	0	3.000	3.000	MS	4,379	14,597	08/17/2012	09/13/2027
77340G-AJ-0	CGCMT 2017-2A AR			4	1.A FE	15,000,000	99.2440	14,886,536	15,000,000	15,000,000	0	0	0	0	1.238	1.240	JAJO	40,227	184,429	02/12/2020	10/15/2029
78403D-AH-3	SBA TOWER TRUST			1	1.F FE	2,000,000	107.4980	2,149,968	2,000,000	2,000,000	0	0	0	0	3.869	3.900	MON	3,439	77,165	10/07/2014	10/08/2024
78403D-AM-2	SBA TOWER TRUST				1.F FE	984,400	105.9900	1,059,899	1,000,000	992,297	0	3,284	0	0	3.448	3.843	MON	1,532	34,384	07/09/2018	03/15/2023
80285W-AA-5	Santander Drive 20203 eivabl 2020-3 A1			4	1.D FE	148,425	99.9960	148,420	148,425	148,425	0	0	0	0	0.282	0.282	MON	20	96	09/15/2020	10/15/2021
85022W-AP-9	SCFT 2020-AA A			4	1.A FE	4,580,336	100.5330	4,604,988	4,580,564	4,580,385	0	49	0	0	1.970	1.982	MON	1,504	22,559	09/16/2020	09/25/2037
88031J-AB-2	TENASKA GEORGIA PARTNERS			1	2.B FE	1,964,880	117.2270	2,303,379	1,964,880	1,964,880	0	0	0	0	9.500	8.816	FA	77,777	186,664	11/03/1999	02/01/2030
90932Q-AA-4	UNITED AIR 2014-2A PTT			1	1.G FE	2,154,303	100.6300	2,167,876	2,154,303	2,154,303	0	0	0	0	3.750	3.750	MS	26,480	80,786	07/28/2014	09/03/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95058X-AH-1	WEN 2019-1A A2II			1,4	2.B FE	4,825,000	106.8470	5,155,360	4,825,000	4,825,000	0	0	0	0	4.080	4.086	MJSD	8,749	196,860	06/13/2019	06/15/2049
00119M-AA-7	AGL 2020-3A A		D	4	1.A FE	20,000,000	100.0520	20,010,476	20,000,000	20,000,000	0	0	0	0	1.537	1.540	JAJO	66,598	235,008	02/12/2020	01/15/2033
05492Q-AE-6	BDS 2020-FL5 B		D	4	1.D FE	975,000	97.7150	977,150	1,000,000	981,052	0	6,052	0	0	1.958	3.701	MON	858	6,611	08/17/2020	02/16/2037
05875H-AA-1	BALLY 2018-1A A1		D	4	1.A FE	4,862,500	99.2580	4,962,903	5,000,000	4,877,310	0	14,810	0	0	1.216	1.833	JAJO	12,326	43,237	06/24/2020	04/20/2031
256853-AB-8	DOLPHIN ENERGY LTD		D		1.F FE	8,232,500	104.6350	8,370,821	8,000,000	8,027,709	0	(27,916)	0	0	5.500	5.122	JD	19,556	440,000	08/08/2012	12/15/2021
29003B-AA-9	ELMW5 2020-2A A1		D	4	1.A FE	3,000,000	100.3460	3,010,377	3,000,000	3,000,000	0	0	0	0	1.967	1.636	JAJO	28,210	0	06/26/2020	07/24/2031
92917R-AE-9	VOYA 2019-2A B		D	4	1.C FE	5,000,000	98.3450	4,917,261	5,000,000	5,000,000	0	0	0	0	1.959	2.337	JAJO	19,870	199,387	06/20/2019	07/20/2032
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						124,157,242	XXX	126,568,365	124,080,621	123,988,105	0	1,662	0	0	XXX	XXX	XXX	587,754	3,398,872	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						2,840,638,998	XXX	3,358,434,789	2,781,042,468	2,823,834,542	42,526	(4,090,229)	2,395,569	0	XXX	XXX	XXX	29,553,244	128,272,437	XXX	XXX
020002-AU-5	ALLSTATE CORPORATION			1,2	2.B FE	9,981,545	132.6690	12,935,192	9,750,000	9,910,311	0	(15,083)	0	0	6.500	6.236	MN	80,979	633,750	01/20/2015	05/15/2057
25746U-BY-4	DOMINION RESOURCES			2	2.C FE	2,085,000	111.0590	2,221,175	2,000,000	2,037,160	0	(8,804)	0	0	5.750	5.196	AO	28,750	115,000	10/28/2014	10/01/2054
26441C-BG-9	DUKE ENERGY	LS		2	2.C FE	2,015,000	108.0170	2,160,340	2,000,000	2,015,000	0	0	0	0	4.875	4.839	MS	28,438	98,583	09/09/2019	01/01/9999
29273R-BA-6	ENERGY TRANSFER PARTNERS				3.B FE	878,125	69.7890	872,365	1,250,000	886,182	0	5,361	0	0	3.238	5.707	FMAN	6,858	52,951	10/31/2016	11/01/2066
29278N-AT-0	ENERGY TRANSFER PARTNERS			2	3.B FE	1,000,000	95.6070	956,068	1,000,000	1,000,000	0	0	0	0	7.125	7.125	MN	9,104	57,990	01/07/2020	05/15/2030
29379V-BN-2	ENTERPRISE PRODUCTS			2	2.C FE	5,000,000	101.2270	5,061,343	5,000,000	5,000,000	0	0	0	0	5.250	5.250	FA	98,438	262,500	08/07/2017	08/16/2077
302570-AW-6	NEXTERA ENERGY			1	2.B FE	1,520,780	86.0110	1,290,159	1,500,000	1,518,821	0	(192)	0	0	2.293	3.821	JAJO	8,788	53,392	03/15/2007	10/01/2066
69352P-AC-7	PPL CAPITAL FUNDING			1	2.C FE	1,654,205	86.5940	1,830,588	2,114,000	1,654,205	0	0	0	0	2.905	3.799	MJSD	341	31,479	08/10/2020	01/01/9999
744320-AM-4	PRUDENTIAL FINANCIAL			1,2	2.B FE	2,142,500	107.8070	2,156,134	2,000,000	2,048,389	0	(18,237)	0	0	5.625	4.571	JD	5,000	112,500	04/01/2015	06/15/2043
06738C-82-8	BARCLAYS BK		D	2	3.B FE	4,000,000	125.1090	5,004,360	4,000,000	4,000,000	0	0	0	0	6.278	6.278	JD	11,161	251,120	06/01/2005	12/15/2034
404280-BL-2	HSBC HOLDINGS PLC-SPONS	LS	D	2	2.C FE	5,000,000	108.7180	5,435,894	5,000,000	5,000,000	0	0	0	0	6.000	6.000	MN	32,500	300,000	05/15/2017	05/22/2027
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						35,277,155	XXX	39,923,618	35,614,000	35,070,068	0	(36,955)	0	0	XXX	XXX	XXX	310,357	1,969,265	XXX	XXX
05567S-AA-0	BNSF FUNDING TRUST I			1,2	2.B FE	7,092,500	114.3940	8,007,580	7,000,000	7,041,768	0	(6,854)	0	0	6.613	6.471	JJ	213,453	462,910	08/18/2011	12/15/2055
89356B-AA-6	TRANSCANADA TRUST	LS	A	2	2.C FE	4,000,000	108.5240	4,340,978	4,000,000	4,000,000	0	0	0	0	5.625	5.625	MN	25,625	225,000	05/13/2015	05/20/2075
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						11,092,500	XXX	12,348,558	11,000,000	11,041,768	0	(6,854)	0	0	XXX	XXX	XXX	239,078	687,910	XXX	XXX
4899999. Total - Hybrid Securities						46,369,655	XXX	52,272,176	46,614,000	46,111,836	0	(43,809)	0	0	XXX	XXX	XXX	549,435	2,657,175	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
464289-51-1	ISHARES 10+ YEAR CREDIT BOND CLOSED END FUND				2.A	3,226,575	73.0200	4,016,100	0	4,016,100	349,250	0	0	0	0.000	0.000	MON	0	129,513	03/20/2017	
5899999. Subtotal - Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO						3,226,575	XXX	4,016,100	0	4,016,100	349,250	0	0	0	XXX	XXX	XXX	0	129,513	XXX	XXX
6099999. Subtotal - SVO Identified Funds						3,226,575	XXX	4,016,100	0	4,016,100	349,250	0	0	0	XXX	XXX	XXX	0	129,513	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7699999. Total - Issuer Obligations						2,560,502,298	XXX	3,085,344,639	2,513,342,430	2,550,661,988	69,423	(1,288,323)	2,385,145	0	XXX	XXX	XXX	28,946,519	118,194,241	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						166,535,869	XXX	177,002,436	177,396,433	163,859,031	(26,897)	(599,910)	10,424	0	XXX	XXX	XXX	597,924	6,866,152	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						209,373,338	XXX	188,991,529	144,768,413	181,559,633	0	(6,075,155)	0	0	XXX	XXX	XXX	1,054,012	11,820,429	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						198,186,693	XXX	211,363,365	197,938,678	198,254,551	0	66,269	0	0	XXX	XXX	XXX	1,604,605	6,844,415	XXX	XXX
8099999. Total - SVO Identified Funds						3,226,575	XXX	4,016,100	0	4,016,100	349,250	0	0	0	XXX	XXX	XXX	0	129,513	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						3,137,824,773	XXX	3,666,718,069	3,033,445,954	3,098,351,303	391,776	(7,897,119)	2,395,569	0	XXX	XXX	XXX	32,203,060	143,854,750	XXX	XXX

1A $ 417,865,781	1B $ 43,813,893	1C $ 58,397,660	1D $ 115,016,488	1E $ 202,061,999	1F $ 331,117,577	1G $ 340,896,441
2A $ 576,135,490	2B $ 472,685,635	2C $ 306,498,550				
3A $ 68,396,822	3B $ 49,340,934	3C $ 55,009,060				
4A $ 13,180,219	4B $ 28,614,082	4C $ 12,068,427				
5A $ 3,132,976	5B $ 3,199,162	5C $ 0				
6 $ 920,107						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	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 (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
48128B-62-2	JPMORGAN CHASE & CO PREFERRED			50,000.000	36,000,000.00		1,261,500	27.710	1,385,500	1,261,500	0	63,334	0	0	0	0	0	0	2.B FE	12/06/2019
59156R-85-0	METLIFE INC PFD			200,000.000	40,000,000.00		5,000,000	27.200	5,440,000	5,000,000	0	217,708	0	0	0	0	0	0	2.B FE	01/07/2020
665859-85-6	NORTHERN TRUST CORP PREFERRED			80,262.000	16,000,000.00		1,953,633	27.780	2,229,678	1,953,633	23,577	70,980	0	0	0	0	0	0	2.A FE	03/12/2020
74460W-57-8	PUBLIC STORAGE PFD			200,000.000	8,000,000.00		5,000,000	28.340	5,668,000	5,000,000	0	245,417	0	0	0	0	0	0	2.A FE	12/11/2019
74460W-73-5	PUBLIC STORAGE PFD			115,000.000	12,000,000.00		2,866,100	26.050	2,995,750	2,866,100	0	142,313	0	0	0	0	0	0	2.A FE	07/14/2016
74460W-75-0	PUBLIC STORAGE PFD			80,000.000	8,000,000.00		2,000,000	26.040	2,083,200	2,000,000	0	102,500	0	0	0	0	0	0	2.A FE	05/17/2016
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							18,081,233	XXX	19,802,128	18,081,233	23,577	842,252	0	0	0	0	0	0	XXX	XXX
8999999 - Total Preferred Stocks							18,081,233	XXX	19,802,128	18,081,233	23,577	842,252	0	0	0	0	0	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A $ 0 1B $ 0 1C $ 0 1D $ 0 1E $ 0 1F $ 0 1G $ 0
2A $ 11,819,733 2B $ 6,261,500 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 Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
02079K-10-7	ALPHABET CLASS C			9,235.000	16,178,612	1,751.880	16,178,612	13,324,748	0	0	0	2,853,864	0	2,853,864	0	01/24/2020	
023135-10-6	AMAZON.COM INC			1,080.000	3,517,484	3,256.930	3,517,484	3,367,256	0	0	0	150,228	0	150,228	0	11/23/2020	
025932-10-4	AMERICAN FINANCIAL GROUP			23,725.000	2,078,785	87.620	2,078,785	2,500,878	0	91,341	0	(522,662)	0	(522,662)	0	07/05/2019	
316773-10-0	FIFTH THIRD BANCORP			334,001.000	9,208,408	27.570	9,208,408	10,075,508	90,180	270,541	0	(867,100)	0	(867,100)	0	01/09/2020	
594918-10-4	MICROSOFT CORP			37,495.000	8,339,638	222.420	8,339,638	6,124,083	0	78,365	0	2,215,555	0	2,215,555	0	01/24/2020	
674215-20-7	OASIS PETROLEUM INC NEW COMMON			3,936.000	145,868	37.060	145,868	122,016	0	0	0	23,852	0	23,852	0	11/20/2020	
702149-10-5	PARTY CITY HOLDINGS INC PARTY CITY			16,611.000	102,158	6.150	102,158	31,063	0	0	0	71,095	0	71,095	0	08/11/2020	
760841-20-5	RESCAP LIQUIDATING TRUST			11,208.000	10,648	0.950	10,648	10,536	0	4,036	0	448	0	448	0	03/27/2014	
78467J-10-0	SS&C TECHNOLOGIES			284,896.000	20,726,184	72.750	20,726,184	17,106,128	0	149,642	0	3,620,056	0	3,620,056	0	06/15/2020	
88642R-10-9	TIDEWATER INC			42,506.000	367,252	8.640	367,252	789,336	0	0	0	(452,264)	0	(452,264)	0	08/02/2017	
902973-30-4	U S BANCORP			105,446.000	4,912,729	46.590	4,912,729	2,406,278	44,287	177,149	0	(1,339,164)	0	(1,339,164)	0	02/27/2001	
89677Q-10-7	TRIP.COM GROUP LTD-ADR RECEIPTS		D	20,438.000	689,374	33.730	689,374	686,439	0	0	0	2,935	0	2,935	0	02/05/2020	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					66,277,140	XXX	66,277,140	56,544,269	134,467	771,074	0	5,756,843	0	5,756,843	0	XXX	XXX
31337#-10-5	FHLB CINCINNATI	RF		144,397.000	14,439,700	100.000	14,439,700	14,439,700	0	298,241	0	0	0	0	0	11/30/2020	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					14,439,700	XXX	14,439,700	14,439,700	0	298,241	0	0	0	0	0	XXX	XXX
024526-77-4	American Beacon Small Cap Value R6			4,038.030	101,233	25.070	101,233	95,336	0	908	0	3,029	0	3,029	0	12/31/2020	
025076-37-3	American Century Equity Income R6			138,395.555	1,251,096	9.040	1,251,096	1,231,583	0	35,263	0	(13,840)	0	(13,840)	0	12/31/2020	
298706-82-1	American Funds EuroPacific Gr R6			17,352.561	1,202,532	69.300	1,202,532	777,211	0	4,849	0	238,598	0	238,598	0	12/31/2020	
04314H-56-8	Artisan High Income Institutional			19,873.115	200,917	10.110	200,917	189,302	0	12,171	0	6,359	0	6,359	0	12/31/2020	
256201-10-4	Dodge & Cox Balanced Fund			9,721.844	989,489	101.780	989,489	810,437	0	54,902	0	116,819	0	116,819	0	12/31/2020	
411512-52-8	Harbor Capital Appreciation Retirement			42,592.894	4,439,883	104.240	4,439,883	3,280,538	0	483,969	0	1,215,601	0	1,215,601	0	12/31/2020	
4812C0-10-0	J P Morgan Core Bond R6			53,646.163	659,848	12.300	659,848	634,531	0	24,785	0	24,677	0	24,677	0	12/31/2020	
683974-60-4	Oppenheimer Developing Markets I			12,074.754	645,396	53.450	645,396	490,454	0	2,229	0	94,908	0	94,908	0	12/31/2020	
74254U-44-0	Principal Short-Term Income Inst			32,573.099	406,512	12.480	406,512	392,607	0	10,248	0	6,189	0	6,189	0	12/31/2020	
872797-30-3	T. Rowe Price I 2015 I			13,072.479	175,694	13.440	175,694	155,607	0	7,505	0	12,942	0	12,942	0	12/31/2020	
779562-20-6	T. Rowe Price New Horizons I			6,738.079	556,228	82.550	556,228	431,791	0	66,098	0	155,178	0	155,178	0	12/31/2020	
872797-84-0	T. Rowe Price Retirement Balanced I			51,906.897	655,065	12.620	655,065	545,898	0	23,526	0	107,478	0	107,478	0	12/31/2020	
872797-40-2	T. Rowe Price Retirement I 2020 I			25,826.741	364,674	14.120	364,674	316,457	0	14,143	0	29,701	0	29,701	0	12/31/2020	
872797-50-1	T. Rowe Price Retirement I 2025 I			53,243.036	789,594	14.830	789,594	673,801	0	25,235	0	86,394	0	86,394	0	12/31/2020	
872797-60-0	T. Rowe Price Retirement I 2030 I			12,487.974	190,442	15.250	190,442	161,370	0	6,275	0	20,480	0	20,480	0	12/31/2020	
872797-70-9	T. Rowe Price Retirement I 2035 I			28,504.612	448,948	15.750	448,948	375,264	0	13,808	0	53,019	0	53,019	0	12/31/2020	
872797-80-8	T. Rowe Price Retirement I 2040 I			1,977.814	31,764	16.060	31,764	27,451	0	977	0	(780)	0	(780)	0	12/31/2020	
872797-88-1	T. Rowe Price Retirement I 2045 I			223.873	3,667	16.380	3,667	3,365	0	100	0	504	0	504	0	12/31/2020	
872797-87-3	T. Rowe Price Retirement I 2050 I			534.219	8,724	16.330	8,724	7,203	0	234	0	1,300	0	1,300	0	12/31/2020	
872797-86-5	T. Rowe Price Retirement I 2055 I			2,375.829	39,201	16.500	39,201	31,888	0	995	0	5,298	0	5,298	0	12/31/2020	
872797-85-7	T. Rowe Price Retirement I 2060 I			141.222	2,344	16.600	2,344	2,181	0	51	0	386	0	386	0	12/31/2020	
89154X-52-6	Touchstone Mid Cap Growth Inst			42,120.050	1,705,441	40.490	1,705,441	1,108,531	0	100,938	0	280,098	0	280,098	0	12/31/2020	
89155T-64-9	Touchstone Mid Cap Institutional			12,089.871	536,669	44.390	536,669	417,949	0	10,275	0	50,898	0	50,898	0	12/31/2020	
922908-71-0	Vanguard 500 Index Fund - Admiral			6,766.038	2,344,906	346.570	2,344,906	1,493,058	0	45,675	0	327,679	0	327,679	0	12/31/2020	
921943-80-9	Vanguard Developed Markets Index Admiral			8,824.921	134,404	15.230	134,404	119,948	0	2,636	0	12,103	0	12,103	0	12/31/2020	
922908-64-5	Vanguard Mid Cap Index Fund - Admiral			3,307.265	847,983	256.400	847,983	544,100	0	14,455	0	118,202	0	118,202	0	12/31/2020	
921908-87-7	Vanguard Real Estate Index Admiral			1,867.787	224,844	120.380	224,844	199,940	0	7,214	0	26,657	0	26,657	0	12/31/2020	
922908-68-6	Vanguard Small Cap Index Fund - Admiral			8,677.092	808,879	93.220	808,879	538,214	0	10,234	0	120,178	0	120,178	0	12/31/2020	
921937-60-3	Vanguard Total Bond Market Index Admiral			18,069.356	209,966	11.620	209,966	199,731	0	4,636	0	10,300	0	10,300	0	12/31/2020	
92837F-44-1	Virtus Ceredex Mid-Cap Value Equity R6			10,685.620	132,715	12.420	132,715	131,876	0	5,103	0	(5,343)	0	(5,343)	0	12/31/2020	
9499999. Subtotal - Mutual Funds					20,109,058	XXX	20,109,058	15,387,622	0	989,437	0	3,105,012	0	3,105,012	0	XXX	XXX
9799999 - Total Common Stocks					100,825,898	XXX	100,825,898	86,371,591	134,467	2,058,752	0	8,861,855	0	8,861,855	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					118,907,131	XXX	120,628,026	104,452,824	158,044	2,901,004	0	8,861,855	0	8,861,855	0	XXX	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
36230U-YL-7	G2 G2 759715 4.700% 10/20/61		12/01/2020	Interest Capitalization		590	590	0
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		10/01/2020	Interest Capitalization		4,224	4,224	0
690353-M8-7	OPIC 0.090% 02/15/28		01/15/2020	WELLS FARGO		2,383,333	2,383,333	7,980
690353-X5-1	OPIC AGENCY DEBENTURES 0.150% 08/15/29		10/29/2020	WELLS FARGO		150,000	150,000	48
90376P-AB-7	INT DEV FIN CORP 0.080% 04/20/35		01/13/2020	STIFEL NICHOLAS		4,500,000	4,500,000	0
91282C-AJ-0	US TREASURY N/B 0.250% 08/31/25		10/07/2020	MORGAN STANLEY FIXED INC		555,339	557,000	124
91282C-AM-3	US TREASURY N/B 0.250% 09/30/25		10/07/2020	MORGAN STANLEY FIXED INC		439,876	442,000	24
0599999. Subtotal - Bonds - U.S. Governments						8,033,362	8,037,147	8,176
195325-CU-7	COLOMBIA, REPUBLIC OF SOVEREIGN 5.000% 06/15/45	D	02/28/2020	GOLDMAN SACHS		2,420,000	2,000,000	21,667
71567P-AP-5	PERUSAHAAN PENERBIT SBSN SOVEREIGN 2.800% 06/23/30	D	06/16/2020	HONG KONG SHANGHAI BK		4,000,000	4,000,000	0
1099999. Subtotal - Bonds - All Other Governments						6,420,000	6,000,000	21,667
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		12/01/2020	Various		175,232	175,232	0
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		12/01/2020	Interest Capitalization		219,324	219,324	0
3137AV-NC-7	FHR FHR 4116 QZ 2.500% 10/15/41		12/01/2020	Interest Capitalization		57,326	57,326	0
3137F3-KA-1	FHR FHR 4768 ZQ 4.000% 10/15/47		12/01/2020	Interest Capitalization		175,345	175,345	0
3137FT-ZS-9	FHMS K110 X1 1.698% 04/25/30		06/17/2020	MORGAN STANLEY FIXED INC		2,524,474	0	21,739
3137FW-J3-5	FHMR 2020-P003 X 2.894% 08/25/35		09/15/2020	MORGAN STANLEY FIXED INC		5,160,899	0	54,274
31395W-VF-1	FHR FHR 3012 GZ 6.000% 08/15/35		12/01/2020	Interest Capitalization		62,008	62,008	0
62630W-CW-5	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 0.440% 11/01/24		01/07/2020	BARCLAYS		2,000,000	2,000,000	0
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.440% 01/16/25		02/03/2020	BARCLAYS		1,500,000	1,500,000	0
62630W-FH-5	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.430% 09/01/30		12/22/2020	BARCLAYS		2,000,000	2,000,000	0
63607V-AC-0	NFAGEN GENERAL 3.176% 01/01/36		12/04/2020	OPPENHEIMER & CO		3,000,000	3,000,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						16,874,608	9,189,235	76,013
00287Y-CR-8	ABBVIE INC 5.000% 12/15/21		11/19/2020	Tax Free Exchange		3,032,044	3,000,000	64,167
00287Y-CV-9	ABBVIE INC 3.850% 06/15/24		11/19/2020	Tax Free Exchange		998,458	1,000,000	16,469
010392-FS-2	ALABAMA POWER CO 4.300% 07/15/48		02/26/2020	SUSQUEHANNA		2,478,800	2,000,000	10,272
013092-AE-1	ALBERTSONS COS/SAFEWAY 4.875% 02/15/30		01/22/2020	BANK of AMERICA SEC		225,000	225,000	0
02343U-AG-0	AMCOR FINANCE USA INC 3.625% 04/28/26		04/23/2020	Tax Free Exchange		1,006,603	1,000,000	17,622
02343U-AH-8	AMCOR FINANCE USA INC 4.500% 05/15/28		04/23/2020	Tax Free Exchange		5,001,208	5,000,000	98,750
038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50		07/23/2020	BARCLAYS		4,000,000	4,000,000	0
095796-AH-1	BLUE RACER MID LLC/FINAN 7.625% 12/15/25		12/10/2020	BTIG LLC		1,542,320	1,483,000	0
097023-CT-0	BOEING CO 4.875% 05/01/25		04/30/2020	BANK of AMERICA SEC		10,000,000	10,000,000	0
09778P-AA-3	BON SECOURS MERCY 3.464% 06/01/30		04/08/2020	J P MORGAN SEC		10,000,000	10,000,000	0
125523-CF-5	CIGNA CORP 4.800% 07/15/46		07/14/2020	Tax Free Exchange		1,996,760	2,000,000	47,733
12563L-AN-7	CLIF 2020-1A A 2.080% 09/18/45		08/27/2020	BANK of AMERICA SEC		3,998,157	4,000,000	0
12662P-AD-0	CVR ENERGY INC 5.750% 02/15/28		01/10/2020	JEFFERIES & CO		2,500,000	2,500,000	0
14913R-2E-6	CATERPILLAR FINL SERVICE 0.454% 01/06/22		07/06/2020	J P MORGAN SEC		1,650,000	1,650,000	0
20268J-AF-0	COMMONSPIRIT HEALTH 2.782% 10/01/30		10/21/2020	Cantor Fitzgerald Fixed		5,028,600	5,000,000	0
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		01/01/2020	Interest Capitalization		0	0	0
23305J-AG-7	DBUBS 2017-BRBK C 3.530% 10/10/34		06/17/2020	WELLS FARGO		3,536,895	3,375,000	6,155
233063-AW-6	DBJPM 2020-C9 XA 1.714% 09/15/53		08/20/2020	DEUTSCHE BANK		4,398,944	0	52,624
233063-BF-2	DBJPM 2020-C9 C 3.492% 09/15/53		08/20/2020	DEUTSCHE BANK		6,437,382	6,250,000	16,922
233063-BG-0	DBJPM 2020-C9 XB 0.609% 09/15/53		08/20/2020	DEUTSCHE BANK		1,144,404	0	11,229
233293-AQ-2	DPL INC 4.350% 04/15/29		03/24/2020	Tax Free Exchange		454,107	500,000	0
240019-BV-0	DAYTON POWER & LIGHT 3.950% 06/15/49		04/09/2020	Tax Free Exchange		5,165,588	5,000,000	0
24704G-AA-1	Dell Equipment F20202 rust 2020-2 A1 0.315% 09/22/21		09/15/2020	RBC/DAIN		1,450,000	1,450,000	0
25525P-AA-5	DIVERSIFIED HEALTHCARE T 9.750% 06/15/25		09/11/2020	Various		3,251,109	2,897,000	77,764
29278N-AR-4	ENERGY TRANSFER PARTNERS 5.000% 05/15/50		01/07/2020	DEUTSCHE BANK		999,140	1,000,000	0
29379V-BZ-5	ENTERPRISE PRODUCTS 3.950% 01/31/60		01/06/2020	CITIGROUP GLOBAL MKTS		4,968,000	5,000,000	0
30291Y-AL-4	FREMF 2014-K716 C 3.929% 08/25/47		03/03/2020	J P MORGAN SEC		9,757,910	9,500,000	4,171
320209-AB-5	FIRST FINANCIAL BANCORP 5.250% 05/15/30		04/24/2020	STIFEL NICHOLAS		5,000,000	5,000,000	0
35137L-AK-1	FOX CORP 5.576% 01/25/49		03/06/2020	Tax Free Exchange		5,033,597	5,000,000	52,662
37045V-AT-7	GENERAL MOTORS CO 5.950% 04/01/49		01/08/2020	RBC/DAIN		3,323,760	3,000,000	49,088
37185L-AL-6	GENESIS ENERGY 7.750% 02/01/28		01/09/2020	BMO CAPITAL MARKETS CORP		2,083,000	2,083,000	0
37954F-AG-9	GLOBAL PART/GLP FINANCE 7.000% 08/01/27		02/18/2020	Tax Free Exchange		903,000	903,000	2,985
389375-AL-0	GRAY TELEVISION INC 4.750% 10/15/30		10/09/2020	Various		2,041,000	2,026,000	0
44891A-BP-1	HYUNDAI CAPITAL AMERICA 2.375% 10/15/27		09/15/2020	BNP SECURITIES		2,999,190	3,000,000	0
451102-BW-6	ICAHN ENTERPRISES/FIN 4.750% 09/15/24		03/06/2020	Tax Free Exchange		1,069,279	1,049,000	0
46284V-AL-5	IRON MOUNTAIN INC 5.625% 07/15/32		09/08/2020	CREDIT SUISSE FIRST BOSTON		2,153,500	2,000,000	24,375
46647P-BP-0	JPMORGAN CHASE & CO 2.956% 05/13/31		05/06/2020	J P MORGAN SEC		2,000,000	2,000,000	0
46647P-BV-7	JPMORGAN CHASE & CO 2.525% 11/19/41		11/12/2020	J P MORGAN SEC		5,000,000	5,000,000	0
52532X-AC-9	LEIDOS INC 3.625% 05/15/25		05/07/2020	CITIGROUP GLOBAL MKTS		1,992,840	2,000,000	0
57629W-CR-9	MASSMUTUAL GLOBAL FUND 0.370% 01/07/22		01/10/2020	BANK of AMERICA SEC		3,800,000	3,800,000	0
58506Y-AS-1	MEDSTAR HEALTH INC 3.626% 08/15/49		01/09/2020	J P MORGAN SEC		1,000,000	1,000,000	0

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
588056-AY-7	MERCER INTL INC 7.375% 01/15/25		09/09/2020	SUMRIDGE PARTNERS		203,403	197,000	2,260
59980A-AB-3	MCMLT 2017-2 M1 3.250% 07/25/59		05/05/2020	WELLS FARGO		3,071,250	3,000,000	1,625
59980M-AG-6	MCMLT 2018-2 M1 3.750% 05/25/58		05/11/2020	VINING SPARKS		5,298,017	5,097,310	6,372
61692A-AA-0	MSC 2019-NUGS A 2.450% 12/15/36		03/02/2020	MORGAN STANLEY FIXED INC		4,990,625	5,000,000	6,521
61770Y-AA-3	MSC 2020-CNP A 2.428% 04/05/42		12/09/2020	MORGAN STANLEY FIXED INC		1,053,672	1,000,000	674
63934E-AT-5	NAVISTAR FINANCIAL CORP 6.625% 11/01/25		01/08/2020	BANK of AMERICA SEC		1,704,343	1,666,000	21,085
670001-AE-6	NOVELIS CORP 4.750% 01/30/30		01/13/2020	CITIGROUP GLOBAL MKTS		1,000,000	1,000,000	0
694308-JM-0	PACIFIC GAS & EL 4.550% 07/01/30		11/10/2020	WELLS FARGO		5,194,344	4,730,000	78,314
694308-JM-0	PACIFIC GAS & EL 4.550% 07/01/30		07/13/2020	Taxable Exchange		2,235,500	2,000,000	0
694308-JN-8	PACIFIC GAS & EL 4.950% 07/01/50		07/13/2020	Taxable Exchange		2,321,520	2,000,000	0
694308-JR-9	PACIFIC GAS & EL 1.597% 11/15/21		11/12/2020	MITSUBISHI UFJ SECURITIES		1,510,000	1,510,000	0
74762E-AF-9	QUANTA SERVICES INC 2.900% 10/01/30		09/17/2020	BANK of AMERICA SEC		3,986,520	4,000,000	0
74841C-AB-7	QUICKEN LOANS LLC/QUICKN 3.875% 03/01/31		09/09/2020	J P MORGAN SEC HI-YIELD		1,053,000	1,053,000	0
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		06/18/2020	NOMURA SECURITIES INTERNATIONA		4,861,109	4,861,869	10,028
77340G-AJ-0	CGCMT 2017-2A AR 1.238% 10/15/29		02/12/2020	CITIGROUP GLOBAL MKTS		15,000,000	15,000,000	0
78397F-AC-7	SGCMS 2020-COVE B 2.937% 03/15/37		02/25/2020	SOCIETE GENERALE		8,996,910	8,735,000	7,839
80285W-AA-5	Santander Drive 20203 eivabl 2020-3 A1 0.282% 10/15/21		09/15/2020	RBC/DAIN		2,200,000	2,200,000	0
808513-BJ-3	SCHWAB CORP 4.000% 12/01/30		12/08/2020	CREDIT SUISSE FIRST BOSTON		2,000,000	2,000,000	0
816851-BK-4	SEMPRA ENERGY 4.875% Perpet.		06/10/2020	CITIGROUP GLOBAL MKTS		5,000,000	5,000,000	0
842587-80-0	SOUTHERN CO PFD		01/06/2020	BANK of AMERICA SEC		10,000,000	400,000	0
85022W-AP-9	SCFT 2020-AA A 1.970% 09/25/37		09/16/2020	CREDIT SUISSE FIRST BOSTON		4,999,752	5,000,000	0
87470L-AH-4	TALLGRASS NRG PRTNR/FIN 7.500% 10/01/25		09/11/2020	RBC/DAIN		1,750,000	1,750,000	0
89236T-HE-8	TOYOTA 0.371% 02/14/22		08/11/2020	J P MORGAN SEC		4,900,000	4,900,000	0
902973-AZ-9	U S BANCORP 5.300% Perpet.		08/31/2020	AMHERST SECURITIES GROUP		2,718,750	2,500,000	50,424
907818-FG-8	UNION PACIFIC CORP 3.839% 03/20/60		05/18/2020	Tax Free Exchange		5,979,262	5,000,000	0
91533B-AD-2	VIATRIS INC 2.700% 06/22/30		12/04/2020	WELLS FARGO		3,160,050	3,000,000	37,350
95002X-BH-7	WFCM 2020-C57 XA 2.101% 08/15/53		08/20/2020	WELLS FARGO		2,118,396	0	21,754
95763P-EF-4	WESTERN ALLIANCE BANK 5.250% 06/01/30		05/20/2020	PIPER JAFFRAY		2,000,000	2,000,000	0
976656-CG-1	WISC ELEC POWER 4.250% 06/01/44		12/10/2020	J P MORGAN SEC		2,477,160	2,000,000	3,069
443628-AG-7	HUDBAY MINERALS INC 7.625% 01/15/25	A	09/09/2020	J P MORGAN SEC		165,110	158,000	1,874
443628-AH-5	HUDBAY MINERALS INC 6.125% 04/01/29	A	09/09/2020	BARCLAYS		246,000	246,000	0
68245X-AM-1	BURGER KING 4.000% 10/15/30	A	10/14/2020	MORGAN STANLEY FIXED INC		2,000,000	2,000,000	6,000
89114Q-BG-2	TORONTO DOMINION BANK 2.125% 04/07/21	A	10/27/2020	TD SECURITIES		2,016,860	2,000,000	2,597
00119M-AA-7	AGL 2020-3A A 1.537% 01/15/33	D	02/12/2020	BARCLAYS		20,000,000	20,000,000	0
02154C-AF-0	ALTICE FINANCING SA 5.000% 01/15/28	D	01/08/2020	J P MORGAN SEC HI-YIELD		500,000	500,000	0
05492Q-AE-6	BDS 2020-FL5 B 1.958% 02/16/37	D	08/17/2020	WELLS FARGO		975,000	1,000,000	55
05875H-AA-1	BALLY 2018-1A A1 1.216% 04/20/31	D	06/24/2020	BARCLAYS		4,862,500	5,000,000	19,870
09659W-2K-9	BNP PARIBAS 3.052% 01/13/31	D	01/06/2020	BNP SECURITIES		5,000,000	5,000,000	0
225313-AM-7	CREDIT AGRICOLE SA 3.250% 01/14/30	D	01/08/2020	CREDIT AGRICOLE SECURITIES		4,969,600	5,000,000	0
22550U-AA-9	CREDIT SUISSE NEW YORK 0.550% 02/04/22	D	01/30/2020	CREDIT SUISSE FIRST BOSTON		4,500,000	4,500,000	0
29003B-AA-9	ELMW5 2020-2A A1 1.967% 07/24/31	D	06/26/2020	RBC/DAIN		3,000,000	3,000,000	0
314890-AA-2	FERGUSON FINANCE PLC 4.500% 10/24/28	D	01/07/2020	SEAPORT GROUP LLC		2,203,480	2,000,000	18,750
50201D-AA-1	LIKAK 6.750% 10/15/27	D	01/06/2020	RBC/DAIN		888,186	833,000	11,402
629571-AA-8	NABORS INDUSTRIES LTD 7.250% 01/15/26	D	01/07/2020	CITIGROUP GLOBAL MKTS		427,000	427,000	0
71654Q-DD-1	PETROLEOS MEXICANOS 7.690% 01/23/50	D	10/26/2020	Tax Free Exchange		844,189	812,000	16,131
92858R-AA-8	VMED O2 UK FINANCING I 4.250% 01/31/31	D	09/11/2020	BANK of AMERICA SEC		1,030,800	1,029,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						298,832,903	275,796,179	876,982
29278N-AT-0	ENERGY TRANSFER PARTNERS 7.125% 05/15/30		01/07/2020	CITIGROUP GLOBAL MKTS		1,000,000	1,000,000	0
69352P-AC-7	PPL CAPITAL FUNDING 2.905% Perpet.		08/10/2020	IMPERIAL CAPITAL LLC		1,654,205	2,114,000	7,507
4899999. Subtotal - Bonds - Hybrid Securities						2,654,205	3,114,000	7,507
8399997. Total - Bonds - Part 3						332,815,078	302,136,561	990,345
8399998. Total - Bonds - Part 5						24,197,339	24,237,117	160,520
8399999. Total - Bonds						357,012,417	326,373,678	1,150,865
59156R-85-0	METLIFE INC PFD		01/07/2020	WELLS FARGO	200,000.000	5,000,000	0.00	0
665859-85-6	NORTHERN TRUST CORP PREFERRED		03/12/2020	Morgan Stanley	30,262.000	686,133	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						5,686,133	XXX	0
8999997. Total - Preferred Stocks - Part 3						5,686,133	XXX	0
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						5,686,133	XXX	0
02079K-10-7	ALPHABET CLASS C		01/24/2020	S. G. COWEN SECURITIES CORP.	9,235.000	13,324,748		0
023135-10-6	AMAZON.COM INC		11/23/2020	S. G. COWEN SECURITIES CORP.	1,080.000	3,367,256		0
316773-10-0	FIFTH THIRD BANCORP		01/09/2020	S. G. COWEN SECURITIES CORP.	334,001.000	10,075,508		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
594918-10-4	MICROSOFT CORP		01/24/2020	S. G. COWEN SECURITIES CORP.	37,495.000	6,124,083		0
674215-20-7	OASIS PETROLEUM INC NEW COMMON		11/20/2020	Taxable Exchange	3,936.000	122,026		0
702149-10-5	PARTY CITY HOLDINGS INC PARTY CITY		08/11/2020	Taxable Exchange	16,611.000	31,063		0
78467J-10-0	SS&C TECHNOLOGIES		06/15/2020	S. G. COWEN SECURITIES CORP.	5,410.000	303,430		0
78467J-10-0	SS&C TECHNOLOGIES		01/01/2020	W-S Core Classic 0300000	279,486.000	16,802,698		0
89677Q-10-7	TRIP.COM GROUP LTD-ADR RECEIPTS	D	02/05/2020	S. G. COWEN SECURITIES CORP.	20,438.000	686,439		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						50,837,251	XXX	0
31337#-10-5	FHLB CINCINNATI		11/30/2020	PRIVATE PLACEMENT	14,543.000	1,454,300		0
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,454,300	XXX	0
024526-77-4	American Beacon Small Cap Value R6		12/31/2020	VARIOUS	1,645.000	39,998		0
025076-37-3	American Century Equity Income R6		12/31/2020	VARIOUS	10,061.000	91,956		0
298706-82-1	American Funds EuroPacific Gr R6		12/31/2020	VARIOUS	1,068.000	59,319		0
04314H-56-8	Artisan High Income Institutional		12/31/2020	VARIOUS	2,633.000	25,778		0
256201-10-4	Dodge & Cox Balanced Fund		12/31/2020	VARIOUS	8,808.000	779,777		0
411512-52-8	Harbor Capital Appreciation Retirement		12/31/2020	VARIOUS	10,268.000	777,316		0
4812C0-10-0	J P Morgan Core Bond R6		12/31/2020	VARIOUS	26,425.000	312,875		0
683974-60-4	Oppenheimer Developing Markets I		12/31/2020	VARIOUS	454.000	20,690		0
74254U-44-0	Principal Short-Term Income Inst		12/31/2020	VARIOUS	2,124.000	26,098		0
872797-30-3	T. Rowe Price I 2015 I		12/31/2020	VARIOUS	637.000	7,928		0
779562-20-6	T. Rowe Price New Horizons I		12/31/2020	VARIOUS	4,237.000	252,164		0
872797-84-0	T. Rowe Price Retirement Balanced I		12/31/2020	VARIOUS	49,304.000	516,929		0
872797-40-2	T. Rowe Price Retirement I 2020 I		12/31/2020	VARIOUS	1,164.000	15,099		0
872797-50-1	T. Rowe Price Retirement I 2025 I		12/31/2020	VARIOUS	14,672.000	187,506		0
872797-60-0	T. Rowe Price Retirement I 2030 I		12/31/2020	VARIOUS	1,846.000	25,124		0
872797-70-9	T. Rowe Price Retirement I 2035 I		12/31/2020	VARIOUS	2,065.000	28,682		0
872797-80-8	T. Rowe Price Retirement I 2040 I		12/31/2020	VARIOUS	426.000	10,779		0
872797-88-1	T. Rowe Price Retirement I 2045 I		12/31/2020	VARIOUS	182.000	2,574		0
872797-87-3	T. Rowe Price Retirement I 2050 I		12/31/2020	VARIOUS	260.000	3,553		0
872797-86-5	T. Rowe Price Retirement I 2055 I		12/31/2020	VARIOUS	202.000	2,878		0
872797-85-7	T. Rowe Price Retirement I 2060 I		12/31/2020	VARIOUS	407.000	5,760		0
89154X-52-6	Touchstone Mid Cap Growth Inst		12/31/2020	VARIOUS	6,621.000	224,048		0
89155T-64-9	Touchstone Mid Cap Institutional		12/31/2020	VARIOUS	4,504.000	180,966		0
922908-71-0	Vanguard 500 Index Fund - Admiral		12/31/2020	VARIOUS	902.000	268,905		0
921943-80-9	Vanguard Developed Markets Index Admiral		12/31/2020	VARIOUS	1,705.000	21,624		0
922908-64-5	Vanguard Mid Cap Index Fund - Admiral		12/31/2020	VARIOUS	409.000	90,219		0
921908-87-7	Vanguard Real Estate Index Admiral		12/31/2020	VARIOUS	1,538.000	154,735		0
922908-68-6	Vanguard Small Cap Index Fund - Admiral		12/31/2020	VARIOUS	1,218.000	96,696		0
921937-60-3	Vanguard Total Bond Market Index Admiral		12/31/2020	VARIOUS	11,574.000	127,893		0
92837F-44-1	Virtus Ceredex Mid-Cap Value Equity R6		12/31/2020	VARIOUS	1,576.000	20,368		0
9499999. Subtotal - Common Stocks - Mutual Funds						4,378,237	XXX	0
9799997. Total - Common Stocks - Part 3						56,669,788	XXX	0
9799998. Total - Common Stocks - Part 5						18,154,767	XXX	0
9799999. Total - Common Stocks						74,824,555	XXX	0
9899999. Total - Preferred and Common Stocks						80,510,688	XXX	0
9999999 - Totals						437,523,105	XXX	1,150,865

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
36176F-Z5-0	G2 G2 765164 3.640% 10/20/61		06/01/2020	Paydown		52,245	52,245	56,205	52,784	0	(539)	0	(539)	0	52,245	0	0	0	819	10/20/2061
36176F-Z9-2	G2 G2 765168 4.940% 11/20/61		09/03/2020	Paydown		3,543	3,543	3,790	3,562	0	(19)	0	(19)	0	3,543	0	0	0	131	11/20/2061
36203C-E4-0	GNMA GN 344955 7.500% 08/15/23		12/01/2020	Paydown		731	731	703	719	0	12	0	12	0	731	0	0	0	30	08/15/2023
36203G-JY-0	GNMA GN 348679 7.500% 05/15/23		10/01/2020	Paydown		11,162	11,162	10,720	10,984	0	178	0	178	0	11,162	0	0	0	332	05/15/2023
36206M-ZZ-3	GNMA 30 YR GN 415760 7.500% 11/15/25		12/01/2020	Paydown		2,211	2,211	2,182	2,192	0	19	0	19	0	2,211	0	0	0	92	11/15/2025
36206W-B2-0	GNMA 30 YR GN 423157 7.500% 10/15/29		12/01/2020	Paydown		833	833	834	833	0	0	0	0	0	833	0	0	0	34	10/15/2029
36209B-DX-3	GNMA 30 YR GN 466418 6.500% 12/15/28		12/01/2020	Paydown		51,102	51,102	51,820	51,562	0	(460)	0	(460)	0	51,102	0	0	0	2,248	12/15/2028
36209C-6Y-7	GNMA 30 YR GN 468087 7.000% 07/15/28		12/01/2020	Paydown		14,989	14,989	15,205	15,112	0	(123)	0	(123)	0	14,989	0	0	0	599	07/15/2028
36209D-JJ-4	GNMA 30 YR GN 468365 6.500% 05/15/29		12/01/2020	Paydown		355	355	355	354	0	0	0	0	0	355	0	0	0	13	05/15/2029
36209V-MH-4	GNMA GN 482860 6.500% 12/15/28		12/01/2020	Paydown		576	576	584	580	0	(4)	0	(4)	0	576	0	0	0	20	12/15/2028
36209V-NQ-3	GNMA GN 482899 6.500% 01/15/29		12/01/2020	Paydown		1,244	1,244	1,244	1,243	0	1	0	1	0	1,244	0	0	0	44	01/15/2029
36210J-TB-4	GNMA 30 YR GN 493846 6.500% 03/15/29		12/01/2020	Paydown		610	610	610	610	0	1	0	1	0	610	0	0	0	22	03/15/2029
36210K-VU-6	GNMA 30 YR GN 494827 8.000% 03/15/30		12/01/2020	Paydown		3,267	3,267	3,252	3,253	0	13	0	13	0	3,267	0	0	0	134	03/15/2030
36210Y-DP-7	GNMA 30 YR GN 506010 7.500% 10/15/29		12/01/2020	Paydown		3,405	3,405	3,408	3,404	0	0	0	0	0	3,405	0	0	0	140	10/15/2029
36211B-LY-8	GNMA 30 YR GN 508043 6.500% 06/15/29		12/01/2020	Paydown		3,068	3,068	2,965	2,995	0	72	0	72	0	3,068	0	0	0	106	06/15/2029
36211T-UE-3	GNMA 30 YR GN 522681 8.000% 03/15/30		07/01/2020	Paydown		7,029	7,029	6,998	7,001	0	28	0	28	0	7,029	0	0	0	303	03/15/2030
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		12/01/2020	Paydown		260,580	260,580	266,051	259,007	0	1,573	0	1,573	0	260,580	0	0	0	7,157	11/20/2060
38373R-6H-7	GNMA - CMO 2001-60 ZL 6.500% 12/20/31		12/01/2020	Paydown		36,835	36,835	36,356	36,541	0	294	0	294	0	36,835	0	0	0	1,317	12/20/2031
38373S-RX-7	GNMA - CMO 2003-21 PG 5.500% 03/20/33		12/01/2020	Paydown		212,179	212,179	212,179	212,179	0	0	0	0	0	212,179	0	0	0	6,590	03/20/2033
38373V-N8-9	GNMA - CMO 2002-81 Z 6.112% 09/16/42		12/01/2020	Paydown		181,001	181,001	179,107	180,144	0	857	0	857	0	181,001	0	0	0	9,263	09/16/2042
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.693% 02/16/44		12/01/2020	Paydown		182,990	182,990	176,593	180,046	0	2,944	0	2,944	0	182,990	0	0	0	4,713	02/16/2044
38373Y-UK-8	GNMA - CMO 2003-5 Z 6.298% 11/16/42		12/01/2020	Paydown		5,656	5,656	5,431	5,658	0	(2)	0	(2)	0	5,656	0	0	0	195	11/16/2042
38376G-P3-8	GNR 2011-53 B 3.906% 05/16/51		12/01/2020	Paydown		34,268	34,268	38,216	35,576	0	(1,308)	0	(1,308)	0	34,268	0	0	0	515	05/16/2051
38376G-WD-8	GNR 2010-122 IO 0.241% 02/16/44		12/01/2020	Paydown		0	0	21,919	3,964	0	(3,964)	0	(3,964)	0	0	0	0	0	3,321	02/16/2044
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		12/01/2020	Paydown		213,396	213,396	222,565	215,221	0	(1,825)	0	(1,825)	0	213,396	0	0	0	7,739	08/20/2026
38378B-TK-5	GNR 2012-53 IO 0.862% 03/16/47		12/01/2020	Paydown		0	0	186,999	42,960	0	(42,960)	0	(42,960)	0	0	0	0	0	26,194	03/16/2047
38378K-DQ-9	GNR 2013-46 IO 1.070% 08/16/42		12/01/2020	Paydown		0	0	39,648	10,036	0	(10,036)	0	(10,036)	0	0	0	0	0	2,641	08/16/2042
690353-2K-2	OPIC 0.100% 02/15/28		08/15/2020	Redemption 100.0000		212,593	212,593	212,593	212,593	0	0	0	0	0	212,593	0	0	0	1,526	02/15/2028
690353-C9-6	OPIC 0.110% 01/15/30		10/15/2020	Redemption 100.0000		422,642	422,642	422,642	422,642	0	0	0	0	0	422,642	0	0	0	3,866	01/15/2030
690353-D9-5	OPIC 0.080% 10/10/25		03/23/2020	BANK of AMERICA SEC		755,604	755,604	755,604	755,604	0	0	0	0	0	755,604	0	0	0	6,464	10/10/2025
690353-H9-1	OPIC US Agency Floating Rate 0.080% 09/15/22		06/15/2020	Redemption 100.0000		422,640	422,640	422,640	422,640	0	0	0	0	0	422,640	0	0	0	2,953	09/15/2022
690353-K4-8	OPIC OPIC 0.091% 10/15/39		03/23/2020	MERRILL LYNCH-NY--FX INC		2,413,750	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(86,250)	(86,250)	20,386	10/15/2039
690353-M8-7	OPIC 0.090% 02/15/28		01/15/2020	WELLS FARGO		4,675,000	4,675,000	4,675,000	4,675,000	0	0	0	0	0	4,675,000	0	0	0	15,653	02/15/2028
690353-M8-7	OPIC 0.090% 02/15/28		11/15/2020	Redemption 100.0000		455,554	455,554	455,554	455,554	0	0	0	0	0	455,554	0	0	0	3,839	02/15/2028
690353-X5-1	OPIC AGENCY DEBENTURES 0.150% 08/15/29		11/15/2020	Redemption 100.0000		62,500	62,500	62,500	62,500	0	0	0	0	0	62,500	0	0	0	594	08/15/2029
690353-ZZ-3	OPIC 0.110% 09/15/20		03/16/2020	WELLS FARGO		7,400,000	7,400,000	7,400,000	7,400,000	0	0	0	0	0	7,400,000	0	0	0	33,734	09/15/2020
912828-L6-5	U S TREASURY 1.375% 09/30/20		09/30/2020	Maturity		225,000	225,000	223,955	224,732	0	268	0	268	0	225,000	0	0	0	3,094	09/30/2020
912828-L9-9	U S TREASURY 1.375% 10/31/20		10/31/2020	Maturity		774,000	774,000	760,805	771,693	0	2,307	0	2,307	0	774,000	0	0	0	12,092	10/31/2020
0599999. Subtotal - Bonds - U.S. Governments						19,102,558	19,188,808	19,437,232	19,241,478	0	(52,673)	0	(52,673)	0	19,188,808	0	(86,250)	(86,250)	178,913	XXX
445545-AL-0	REPUBLIC OF HUNGARY SOVEREIGN 5.375% 03/25/24	D	04/06/2020	BNP SECURITIES		10,950,000	10,000,000	10,990,000	10,707,318	0	(41,544)	0	(41,544)	0	10,665,774	0	284,226	284,226	288,160	03/25/2024
1099999. Subtotal - Bonds - All Other Governments						10,950,000	10,000,000	10,990,000	10,707,318	0	(41,544)	0	(41,544)	0	10,665,774	0	284,226	284,226	288,160	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		12/03/2020	Various		497,583	497,583	497,583	497,583	0	0	0	0	0	497,583	0	0	0	13,645	07/01/2043
196479-XM-6	COLORADO HSG FIN AUTH 3.193% 11/01/27		11/02/2020	Redemption 100.0000		185,000	185,000	185,000	185,000	0	0	0	0	0	185,000	0	0	0	4,092	11/01/2027
3128MT-PK-8	FGCI FG H01326 5.500% 08/01/35		12/01/2020	Paydown		8,772	8,772	8,728	8,730	0	42	0	42	0	8,772	0	0	0	264	08/01/2035
3128PP-MF-7	FGLMC J10358 4.500% 07/01/24		12/01/2020	Paydown		18,967	18,967	19,334	19,135	0	(169)	0	(169)	0	18,967	0	0	0	478	07/01/2024
3128PQ-QX-2	FGLMC J11370 4.000% 12/01/24		12/01/2020	Paydown		108,810	108,810	111,266	110,036	0	(1,227)	0	(1,227)	0	108,810	0	0	0	2,295	12/01/2024
3128PR-LS-6	FG FG J12137 4.500% 05/01/25		12/01/2020	Paydown		44,684	44,684	46,388	45,509	0	(824)	0	(824)	0	44,684	0	0	0	1,217	05/01/2025
3128PR-V8-9	FG FG J12439 4.500% 06/01/25		12/01/2020	Paydown		59,592	59,592	63,353	61,550	0	(1,958)	0	(1,958)	0	59,592	0	0	0	1,299	06/01/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
3128PR-YD-5	FG FG J12508 4.500% 07/01/25		12/01/2020	Paydown		69,910	69,910	74,323	72,229	0	(2,319)	0	(2,319)	0	69,910	0	0	0	2,170	07/01/2025
3132J2-2X-0	FG FG K90790 3.000% 07/01/33		12/01/2020	Paydown		236,265	236,265	231,983	232,724	0	3,541	0	3,541	0	236,265	0	0	0	3,877	07/01/2033
31339D-A6-5	FHR FHR 2417 ZX 8.500% 01/15/32		12/01/2020	Paydown		104,616	104,616	114,406	109,275	0	(4,659)	0	(4,659)	0	104,616	0	0	0	4,487	01/15/2032
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		12/01/2020	Paydown		283,745	283,745	280,198	281,439	0	2,305	0	2,305	0	283,745	0	0	0	4,366	02/25/2032
31371M-JC-2	FNMA FN 255959 6.000% 10/01/35		12/01/2020	Paydown		2,437	2,437	2,479	2,471	0	(35)	0	(35)	0	2,437	0	0	0	25	10/01/2035
31374A-HS-2	FNMA FN 308141 8.000% 04/01/25		12/01/2020	Paydown		7,574	7,574	7,532	7,532	0	42	0	42	0	7,574	0	0	0	332	04/01/2025
31374Q-XD-2	FNMA FN 321176 7.500% 09/01/25		12/01/2020	Paydown		9,157	9,157	9,117	9,114	0	42	0	42	0	9,157	0	0	0	377	09/01/2025
3137A2-YK-1	FHMS FHR 3763 JM 4.000% 12/15/38		12/01/2020	Paydown		657,142	657,142	646,361	654,033	0	3,108	0	3,108	0	657,142	0	0	0	14,193	12/15/2038
3137A3-KF-5	FHR FHR 3753 DB 3.500% 11/15/37		03/01/2020	Paydown		31,332	31,332	29,863	31,260	0	71	0	71	0	31,332	0	0	0	183	11/15/2037
3137A6-B2-7	FHR FHMS K010 A2 4.333% 10/25/20		10/01/2020	Paydown		2,954,049	2,954,049	2,983,410	2,948,751	0	5,299	0	5,299	0	2,954,049	0	0	0	79,624	10/25/2020
3137AJ-MG-6	FHR FHMS K016 X1 1.481% 10/25/21		12/01/2020	Paydown		0	0	211,049	37,132	0	(37,132)	0	(37,132)	0	0	0	0	0	16,221	10/25/2021
3137AM-E7-8	FHMS FHMS K017 X1 1.286% 12/25/21		12/01/2020	Paydown		0	0	187,433	34,667	0	(34,667)	0	(34,667)	0	0	0	0	0	9,832	12/25/2021
3137AP-PA-2	FHLMC FHMS K018 X1 1.275% 01/25/22		12/01/2020	Paydown		0	0	256,032	47,055	0	(47,055)	0	(47,055)	0	0	0	0	0	17,564	01/25/2022
3137AR-H5-8	FHR 4057 CD 2.000% 04/15/39		12/01/2020	Paydown		453,280	453,280	433,449	446,312	0	6,968	0	6,968	0	453,280	0	0	0	5,372	04/15/2039
3137AV-XP-7	FHR FHMS K022 X1 1.180% 07/25/22		12/01/2020	Paydown		0	0	183,362	47,087	0	(47,087)	0	(47,087)	0	0	0	0	0	12,217	07/25/2022
3137B9-CT-0	FHR FHR 4318 LM 3.500% 06/15/38		10/01/2020	Paydown		2,000,000	2,000,000	2,033,281	2,005,896	0	(5,896)	0	(5,896)	0	2,000,000	0	0	0	49,609	06/15/2038
3137BM-7D-2	FHMS FHMS K051 X1 0.541% 09/25/25		12/01/2020	Paydown		0	0	67,718	40,072	0	(40,072)	0	(40,072)	0	0	0	0	0	5,651	09/25/2025
3137BR-QL-2	FHMS FHMS K057 X1 1.182% 07/25/26		12/01/2020	Paydown		0	0	144,817	98,081	0	(98,081)	0	(98,081)	0	0	0	0	0	14,872	07/25/2026
3137BV-ZA-7	FHMS FHMS K063 X1 0.287% 01/25/27		12/01/2020	Paydown		0	0	40,784	28,800	0	(28,800)	0	(28,800)	0	0	0	0	0	3,232	01/25/2027
3137FT-ZS-9	FHMS K110 X1 1.698% 04/25/30		12/01/2020	Paydown		0	0	1,666	1,666	0	(1,666)	0	(1,666)	0	0	0	0	0	65	04/25/2030
3137FW-J3-5	FHMR 2020-P003 X 2.894% 08/25/35		12/01/2020	Paydown		0	0	22,751	22,751	0	(22,751)	0	(22,751)	0	0	0	0	0	514	08/25/2035
3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		12/01/2020	Paydown		564,421	564,421	592,642	590,757	0	(26,335)	0	(26,335)	0	564,421	0	0	0	15,776	09/01/2043
3138W9-JV-3	FN FN AS0275 3.000% 08/01/33		12/01/2020	Paydown		170,288	170,288	170,102	170,076	0	213	0	213	0	170,288	0	0	0	3,009	08/01/2033
3138WG-LS-1	FN FN AS6636 3.000% 10/01/45		12/01/2020	Paydown		2,860,069	2,860,069	2,929,560	2,926,553	0	(66,484)	0	(66,484)	0	2,860,069	0	0	0	52,732	10/01/2045
31392A-CW-6	FNMA - CMO 2001-62 ZC 8.500% 11/25/31		12/01/2020	Paydown		96,065	96,065	105,090	100,029	0	(3,964)	0	(3,964)	0	96,065	0	0	0	4,910	11/25/2031
31392A-KC-1	FNMA - CMO 2001-50 Z 8.500% 11/25/31		12/01/2020	Paydown		56,524	56,524	61,647	58,782	0	(2,258)	0	(2,258)	0	56,524	0	0	0	2,612	11/25/2031
31392B-RX-6	FNMA - CMO 2002-6 ZC 8.500% 02/25/32		12/01/2020	Paydown		30,265	30,265	33,674	31,888	0	(1,622)	0	(1,622)	0	30,265	0	0	0	1,399	02/25/2032
31392F-3V-7	FNMA 2002-77 Z 5.500% 12/25/32		12/01/2020	Paydown		101,661	101,661	92,435	96,558	0	5,103	0	5,103	0	101,661	0	0	0	3,418	12/25/2032
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		12/01/2020	Paydown		535,179	535,179	513,218	524,315	0	10,864	0	10,864	0	535,179	0	0	0	19,803	03/25/2033
31392V-NQ-1	FGLMC FHR 2496 ZH 5.500% 09/15/32		12/01/2020	Paydown		258,792	258,792	234,449	246,659	0	12,133	0	12,133	0	258,792	0	0	0	8,062	09/15/2032
31393G-3L-6	FREDDIE MAC - CMO FHR 2531 Z 5.500% 12/15/32		12/01/2020	Paydown		255,677	255,677	237,504	246,921	0	8,756	0	8,756	0	255,677	0	0	0	7,871	12/15/2032
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		12/01/2020	Paydown		172,440	172,440	187,421	177,565	0	(5,125)	0	(5,125)	0	172,440	0	0	0	5,412	08/25/2033
31394R-VW-6	FHLMC FHR 2758 ZG 5.500% 03/15/34		12/01/2020	Paydown		553,377	553,377	537,135	545,808	0	7,568	0	7,568	0	553,377	0	0	0	16,172	03/15/2034
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		12/01/2020	Paydown		2,003	2,003	2,091	2,034	0	(31)	0	(31)	0	2,003	0	0	0	29	07/25/2024
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		12/01/2020	Paydown		262,641	262,641	266,499	262,751	0	(110)	0	(110)	0	262,641	0	0	0	6,152	03/25/2037
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		12/01/2020	Paydown		45,440	45,440	43,467	44,831	0	610	0	610	0	45,440	0	0	0	938	11/25/2024
31398F-YP-0	FNR 2009-93 CH 4.500% 11/25/24		12/01/2020	Paydown		1,777,747	1,777,747	1,788,303	1,774,691	0	3,056	0	3,056	0	1,777,747	0	0	0	41,017	11/25/2024
31398L-KQ-0	FHR FHR 3612 JB 4.500% 12/15/24		12/01/2020	Paydown		197,910	197,910	197,879	197,625	0	285	0	285	0	197,910	0	0	0	4,765	12/15/2024
31398L-NM-6	FHR FHR 3609 LE 3.000% 12/15/24		12/01/2020	Paydown		1,057	1,057	1,075	1,059	0	(2)	0	(2)	0	1,057	0	0	0	11	12/15/2024
31398L-W9-5	FHR FHR 3627 QH 4.000% 01/15/25		12/01/2020	Paydown		171,124	171,124	180,055	173,321	0	(2,196)	0	(2,196)	0	171,124	0	0	0	3,563	01/15/2025
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		12/01/2020	Paydown		114,752	114,752	109,803	113,323	0	1,429	0	1,429	0	114,752	0	0	0	2,118	02/25/2025
31398N-GA-6	FNR 2010-97 PX 4.500% 11/25/39		06/01/2020	Paydown		86,269	86,269	90,029	86,150	0	119	0	119	0	86,269	0	0	0	1,087	11/25/2039
31398V-4P-8	FHR FHR 3643 DB 4.500% 03/15/25		12/01/2020	Paydown		182,698	182,698	179,615	181,798	0	901	0	901	0	182,698	0	0	0	4,588	03/15/2025
31398V-J9-8	FHR FHMS K006 A2 4.251% 01/25/20		01/01/2020	Paydown		377,464	377,464	386,475	377,464	0	0	0	0	0	377,464	0	0	0	951	01/25/2020
31398W-MG-6	FHR FHR 3637 AY 4.000% 02/15/25		12/01/2020	Paydown		35,084	35,084	33,286	34,579	0	505	0	505	0	35,084	0	0	0	746	02/15/2025
31402L-K9-2	FNMA FN 732120 4.500% 08/01/33		12/01/2020	Paydown		23,723	23,723	22,656	22,861	0	862	0	862	0	23,723	0	0	0	697	08/01/2033
31405M-VT-1	FNMA FN 793626 5.500% 09/01/34		12/01/2020	Paydown		108,948	108,948	110,658	109,755	0	(807)	0	(807)	0	108,948	0	0	0	2,691	09/01/2034
31412S-D3-6	FN FN 933122 5.500% 01/01/38		12/01/2020	Paydown		106,915	106,915	108,550	107,933	0	(1,018)	0	(1,018)	0	106,915	0	0	0	3,471	01/01/2038
31414E-NX-8	FNMA FN 964006 5.000% 07/01/23		12/01/2020	Paydown		113,913	113,913	118,825	115,844	0	(1,931)	0	(1,931)	0	113,913	0	0	0	2,875	07/01/2023
31416X-LG-3	FNCN FN AB2126 3.000% 01/01/26		12/01/2020	Paydown		520,966	520,966	510,791	514,678	0	6,289	0	6,289	0	520,966	0	0	0	8,137	01/01/2026
31417H-C5-1	FN FN AB9991 3.000% 07/01/33		12/01/2020	Paydown		900,468	900,468	899,624	899,472	0	996	0	996	0	900,468	0	0	0	14,841	07/01/2033
31417V-RS-4	FNMA FN AC8596 4.000% 01/01/25		12/01/2020	Paydown		105,672	105,672	106,564	106,029	0	(356)	0	(356)	0	105,672	0	0	0	2,325	01/01/2025
31418B-C4-6	FN FN MA1890 4.000% 05/01/34		12/01/2020	Paydown		1,293,368	1,293,368	1,392,795	1,382,113	0	(88,745)	0	(88,745)	0	1,293,368	0	0	0	30,826	05/01/2034
31418M-JL-7	FNMA FN AD0266 5.500% 09/01/22		12/01/2020	Paydown		46,683	46,683	49,294	47,436	0	(753)	0	(753)	0	46,683	0	0	0	1,259	09/01/2022
31419K-U4-5	FNMA FN AE8702 3.500% 11/01/25		12/01/2020	Paydown		133,139	133,139	135,427	134,260	0	(1,121)	0	(1,121)	0	133,139	0	0	0	2,495	11/01/2025
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		05/01/2020	Redemption 100.0000		1,895,123	1,895,123	1,895,123	1,895,123	0	0	0	0	0	1,895,123	0	0	0	21,211	07/01/2041

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
										Change In Book/Adjusted Carrying Value										
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con- tractual Maturity Date
49130T-SR-8	KY ST HSG CORP HSG REV 4.296% 01/01/34		10/03/2020	Redemption 100.0000		755,000	755,000	755,000	755,000	0	0	0	0	0	755,000	0	0	0	34,786	01/01/2034
626207-YM-0	MEAG TXB PLT 6.655% 04/01/57		04/01/2020	Various		71,000	71,000	71,000	71,000	0	0	0	0	0	71,000	0	0	0	2,363	04/01/2057
62630W-AG-2	TXBL MUNI FUNDING TRUST VARIOU GENERAL 2.000% 07/31/28		01/15/2020	BARCLAYS		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	1,281	07/31/2028
62630W-AG-2	TXBL MUNI FUNDING TRUST VARIOU GENERAL 2.000% 07/31/28		02/03/2020	Call 100.0000		1,405,000	1,405,000	1,405,000	1,405,000	0	0	0	0	0	1,405,000	0	0	0	4,996	07/31/2028
62630W-CQ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.440% 12/01/30		03/23/2020	BARCLAYS		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	10,897	12/01/2030
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.440% 01/16/25		06/24/2020	Call 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	1,206	01/16/2025
663903-DM-1	NORTHEAST OH 6.038% 11/15/40		11/02/2020	Redemption 100.0000		2,000,000	2,000,000	2,140,820	2,114,859	0	(114,859)	0	(114,859)	0	2,000,000	0	0	0	120,760	11/15/2040
677555-T3-8	OH ECON DEV REV 3.000% 12/01/22		12/01/2020	Redemption 100.0000		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	2,625	12/01/2022
76252P-HJ-1	RIB FLOATER TRUST 0.440% 07/01/22		01/15/2020	BARCLAYS		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	513	07/01/2022
803321-LG-1	SARASOTA CNTY FLA UTIL SYS 7.401% 10/01/40		10/02/2020	Redemption 100.0000		5,750,000	5,750,000	6,550,113	6,418,857	0	(668,857)	0	(668,857)	0	5,750,000	0	0	0	425,558	10/01/2040
92812U-Q3-5	VASHSG 2013-D A 4.300% 12/25/43		12/02/2020	Redemption 100.0000		216,193	216,193	216,193	216,193	0	0	0	0	0	216,193	0	0	0	6,126	12/25/2043
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		12/03/2020	Redemption 100.0000		77,478	77,478	77,478	77,478	0	0	0	0	0	77,478	0	0	0	2,128	08/25/2042
3199999. Subtotal - Bonds - U.S. Special Revenues						34,660,451	34,660,451	36,928,031	35,940,318	0	(1,279,865)	0	(1,279,865)	0	34,660,451	0	0	0	1,179,281	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		12/01/2020	Paydown		12,325	12,325	10,630	11,383	0	941	0	941	0	12,325	0	0	0	444	05/25/2033
00079C-AE-9	ABFS 2001-2 A4 7.490% 12/25/31		12/01/2020	Paydown		104,929	104,929	84,023	35,164	0	69,765	0	69,765	0	104,929	0	0	0	2,245	12/25/2031
00130H-BW-4	AES CORP 5.500% 04/15/25		12/07/2020	Various		1,635,404	1,587,000	1,571,130	1,577,410	0	1,495	0	1,495	0	1,578,905	0	56,499	56,499	99,893	04/15/2025
00206R-AZ-5	AT&T INC 3.875% 08/15/21		06/29/2020	Call 103.8743		2,596,859	2,500,000	2,532,650	2,507,451	0	(2,251)	0	(2,251)	0	2,505,200	0	(5,200)	(5,200)	181,355	08/15/2021
00507V-AK-5	ACTIVISION BLIZZARD 3.400% 09/15/26		03/27/2020	GOLDMAN SACHS		3,809,376	3,669,000	3,666,836	3,645,064	0	879	0	879	0	3,645,943	0	163,433	163,433	67,917	09/15/2026
00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45		12/01/2020	Paydown		434,699	434,699	442,985	442,872	0	(8,173)	0	(8,173)	0	434,699	0	0	0	9,403	07/25/2045
00842C-AS-4	ABMT 2015-7 B1 3.748% 10/25/45		12/01/2020	Paydown		354,492	354,492	356,292	355,623	0	(1,132)	0	(1,132)	0	354,492	0	0	0	10,905	10/25/2045
009363-AM-4	AIRGAS INC 2.900% 11/15/22		12/22/2020	Call 104.8410		1,048,410	1,000,000	976,530	984,626	0	5,045	0	5,045	0	989,671	0	10,329	10,329	80,391	11/15/2022
02079K-AA-5	ALPHABET 3.625% 05/19/21		01/09/2020	WELLS FARGO		5,129,200	5,000,000	5,495,650	5,139,363	0	(3,335)	0	(3,335)	0	5,136,028	0	(6,828)	(6,828)	27,188	05/19/2021
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		12/01/2020	Paydown		157,672	160,647	135,930	132,589	0	25,083	0	25,083	0	157,672	0	0	0	5,749	01/25/2037
02343U-AC-9	AMCOR FINANCE USA INC 3.625% 04/28/26		04/23/2020	Tax Free Exchange		1,006,603	1,000,000	1,007,451	1,006,890	0	(287)	0	(287)	0	1,006,603	0	0	0	17,622	04/28/2026
02343U-AE-5	AMCOR FINANCE USA INC 4.500% 05/15/28		04/23/2020	Tax Free Exchange		5,001,208	5,000,000	5,001,296	5,001,148	0	60	0	60	0	5,001,208	0	0	0	98,750	05/15/2028
023765-AA-8	AMER AIRLINE 16-2 AA PTT 3.200% 06/15/28		12/15/2020	Redemption 100.0000		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	2,160	06/15/2028
02376A-AA-7	AMER AIRLINE 17-2 AA PTT 3.350% 10/15/29		10/15/2020	Redemption 100.0000		148,836	148,836	143,036	143,609	0	5,227	0	5,227	0	148,836	0	0	0	3,740	10/15/2029
02660T-ER-0	AHM 2005-2 5A1 5.564% 09/25/35		12/01/2020	Paydown		15,949	15,949	15,902	15,422	0	526	0	526	0	15,949	0	0	0	293	09/25/2035
037833-DN-7	APPLE INC 2.050% 09/11/26		04/01/2020	CITIGROUP GLOBAL MKTS		4,102,200	4,000,000	3,993,240	3,993,465	0	259	0	259	0	3,993,724	0	108,476	108,476	46,011	09/11/2026
038779-AA-2	ARBYS 2015-1A A2 4.969% 10/30/45		07/31/2020	Call 103.2344		2,487,949	2,410,000	2,410,000	2,410,000	0	0	0	0	0	2,410,000	0	0	0	167,764	10/30/2045
038779-AA-2	ARBYS 2015-1A A2 4.969% 10/30/45		07/30/2020	Paydown		1,430,000	1,430,000	1,430,000	1,430,000	0	0	0	0	0	1,430,000	0	0	0	53,253	10/30/2045
038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50		10/30/2020	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	81	07/30/2050
04684T-AE-1	A10 2017-1A A2 2.650% 03/15/36		05/15/2020	Paydown		492,104	492,104	492,001	492,102	0	2	0	2	0	492,104	0	0	0	3,818	03/15/2036
052769-AC-0	AUTODESK INC 3.125% 06/15/20		01/16/2020	GOLDMAN SACHS		3,011,820	3,000,000	2,995,680	2,999,523	0	(7)	0	(7)	0	2,999,515	0	12,305	12,305	8,073	06/15/2020
05329W-AK-8	AUTONATION, INC 5.500% 02/01/20		02/01/2020	Maturity		256,000	256,000	256,000	256,000	0	0	0	0	0	256,000	0	0	0	7,040	02/01/2020
05492M-AA-3	BCCFC 2019-1A A1 2.300% 10/20/20		08/20/2020	Paydown		2,078,351	2,078,351	2,078,351	2,078,351	0	0	0	0	0	2,078,351	0	0	0	16,727	10/20/2020
05535D-AA-2	BLACKROCK CAPITAL FINANCIAL 1996-R1 B1 7.750% 09/25/26		12/01/2020	Paydown		0	210,789	207,396	209,469	0	(209,469)	0	(209,469)	0	0	0	0	0	9,376	09/25/2026
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		12/01/2020	Paydown		327,134	327,134	335,312	329,988	0	(2,854)	0	(2,854)	0	327,134	0	0	0	5,012	03/10/2033
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		12/01/2020	Paydown		53,800	53,800	27,387	27,172	0	26,796	168	26,628	0	53,800	0	0	0	806	10/25/2036
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		12/01/2020	Paydown		84,711	84,711	84,433	86,031	0	(1,320)	0	(1,320)	0	84,711	0	0	0	2,805	09/25/2035
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		12/01/2020	Paydown		53,914	53,914	53,469	53,604	0	310	0	310	0	53,914	0	0	0	1,858	11/25/2035
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		12/01/2020	Paydown		144,685	144,685	141,667	143,258	0	1,427	0	1,427	0	144,685	0	0	0	5,595	11/25/2035
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		11/01/2020	Paydown		130,327	130,327	124,015	126,102	0	4,226	0	4,226	0	130,327	0	0	0	3,815	08/25/2035
05950P-AJ-2	BAFC 2006-H 3A2 3.084% 09/20/46		12/01/2020	Paydown		28,867	29,454	24,981	27,266	0	1,600	0	1,600	0	28,867	0	0	0	852	09/20/2046

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		12/01/2020	Paydown		406,055	407,445	341,118	365,372	0	40,683	0	40,683	0	406,055	0	0	0	10,577	09/25/2034
06054A-AV-1	BACM 2015-UBS7 ASB 3.429% 09/15/48		12/01/2020	Paydown		110,874	110,874	114,199	112,343	0	(1,468)	0	(1,468)	0	110,874	0	0	0	3,473	09/15/2048
097023-AZ-8	BOEING CO 4.875% 02/15/20		02/15/2020	Various		1,500,000	1,500,000	1,484,370	1,499,599	0	401	0	401	0	1,500,000	0	0	0	36,563	02/15/2020
118230-AQ-4	BUCKEYE PARTNERS 3.950% 12/01/26		09/14/2020	JEFFERIES & CO		6,895	7,000	6,530	6,572	0	37	0	37	0	6,609	0	286	286	236	12/01/2026
120568-AW-0	BUNGE LTD FINANCE CORP 3.500% 11/24/20		11/24/2020	Maturity		7,000,000	7,000,000	6,993,980	6,998,667	0	1,333	0	1,333	0	7,000,000	0	0	0	245,000	11/24/2020
124857-AE-3	CBS 4.300% 02/15/21		05/04/2020	Call 103.0190		3,090,570	3,000,000	3,096,060	3,013,474	0	(5,248)	0	(5,248)	0	3,008,227	0	(8,227)	(8,227)	183,378	02/15/2021
1248EP-BE-2	CCO HLDGS LLC/CAP CORP 5.750% 01/15/24		03/04/2020	Various		31,594	31,000	31,000	31,000	0	0	0	0	0	31,000	0	0	0	1,728	01/15/2024
1248ME-AG-4	CBASS 2007-CB4 A2D 3.821% 04/25/37		12/01/2020	Paydown		6,631	6,631	5,437	5,974	0	657	0	657	0	6,631	0	0	0	174	04/25/2037
125523-AA-8	CIGNA CORP 1.193% 03/17/20		03/17/2020	Maturity		1,400,000	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	0	0	7,961	03/17/2020
125523-CE-8	CIGNA CORP 4.800% 07/15/46		07/14/2020	Tax Free Exchange		1,996,760	2,000,000	1,996,574	1,996,689	0	71	0	71	0	1,996,760	0	0	0	95,733	07/15/2046
12558M-BK-7	CITHE 2003-1 A5 5.480% 07/20/34		12/01/2020	Paydown		184,407	184,407	184,297	184,407	0	0	0	0	0	184,407	0	0	0	5,417	07/20/2034
12563L-AN-7	CLIF 2020-1A A 2.080% 09/18/45		12/18/2020	Paydown		140,000	140,000	139,935	139,935	0	65	0	65	0	140,000	0	0	0	436	09/18/2045
12591R-AY-6	COMM 2014-CR15 ASB 3.595% 02/10/47		12/01/2020	Paydown		186,445	186,445	192,030	187,991	0	(1,546)	0	(1,546)	0	186,445	0	0	0	3,664	02/10/2047
12591U-AD-5	COMM 2014-UBS2 ASB 3.472% 03/10/47		12/01/2020	Paydown		772,178	772,178	795,313	778,596	0	(6,418)	0	(6,418)	0	772,178	0	0	0	14,610	03/10/2047
12591V-AC-5	COMM 2014-CR16 ASB 3.653% 04/10/47		12/01/2020	Paydown		552,992	552,992	569,552	557,251	0	(4,259)	0	(4,259)	0	552,992	0	0	0	10,850	04/10/2047
12625C-AA-1	COMM 2013-WWP A1 2.499% 03/10/31		12/01/2020	Paydown		392,366	392,366	392,365	392,178	0	188	0	188	0	392,366	0	0	0	5,354	03/10/2031
12626B-AE-4	COMM 2013-CR10 ASB 3.795% 08/10/46		12/01/2020	Paydown		603,820	603,820	621,907	608,243	0	(4,423)	0	(4,423)	0	603,820	0	0	0	12,391	08/10/2046
12628L-AJ-9	CSAB 2006-4 A6A 6.184% 12/25/36		12/01/2020	Paydown		45,743	45,743	19,526	17,258	0	28,485	0	28,485	0	45,743	0	0	0	363	12/25/2036
12653T-AA-9	CSMC 2018-J1 A1 3.500% 02/25/48		12/01/2020	Paydown		1,419,119	1,419,119	1,386,080	1,386,706	0	32,413	0	32,413	0	1,419,119	0	0	0	32,776	02/25/2048
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		12/01/2020	Paydown		260,230	260,230	246,792	252,423	0	7,807	0	7,807	0	260,230	0	0	0	8,696	02/25/2035
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		12/01/2020	Paydown		137,220	137,220	134,690	135,967	0	1,253	0	1,253	0	137,220	0	0	0	3,995	04/25/2034
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 01/25/21		10/01/2020	Paydown		6,123	6,123	6,169	6,123	0	0	0	0	0	6,123	0	0	0	51	01/25/2021
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		12/01/2020	Paydown		259,717	273,018	254,848	239,286	0	20,430	0	20,430	0	259,717	0	0	0	8,518	10/25/2035
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		12/01/2020	Paydown		361,713	376,029	361,107	357,400	0	4,312	0	4,312	0	361,713	0	0	0	11,529	05/25/2035
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		12/01/2020	Paydown		17,380	17,380	17,117	17,328	0	68	16	52	0	17,380	0	0	0	531	05/25/2035
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		12/01/2020	Paydown		41,466	42,228	38,198	36,150	0	5,316	0	5,316	0	41,466	0	0	0	1,194	07/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		12/01/2020	Paydown		96,873	98,611	85,964	83,175	0	13,698	0	13,698	0	96,873	0	0	0	2,904	08/25/2035
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		12/01/2020	Paydown		112,624	122,021	102,604	99,418	0	13,206	0	13,206	0	112,624	0	0	0	3,657	10/25/2035
12668A-NW-1	CWALT 2005-54CB 1A4 5.500% 11/25/35		12/01/2020	Paydown		26,088	28,664	26,844	25,792	0	296	0	296	0	26,088	0	0	0	961	11/25/2035
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		12/01/2020	Paydown		22,753	25,750	20,911	16,744	0	6,009	0	6,009	0	22,753	0	0	0	756	05/25/2036
12668W-AU-1	CWL 2007-4 A5W 4.567% 04/25/47		12/01/2020	Paydown		14,714	14,714	13,496	15,075	0	(361)	0	(361)	0	14,714	0	0	0	231	04/25/2047
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		12/01/2020	Paydown		22,608	23,081	19,800	18,846	0	3,762	0	3,762	0	22,608	0	0	0	877	11/25/2035
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		12/01/2020	Paydown		59,052	62,559	52,940	51,662	0	7,390	0	7,390	0	59,052	0	0	0	1,948	11/25/2035
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		12/01/2020	Paydown		41,917	44,407	37,644	36,734	0	5,183	0	5,183	0	41,917	0	0	0	1,383	11/25/2035
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		12/01/2020	Paydown		17,481	17,481	17,402	17,412	0	69	0	69	0	17,481	0	0	0	480	05/25/2034
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		12/01/2020	Paydown		28,401	28,401	26,664	27,469	0	932	0	932	0	28,401	0	0	0	861	06/25/2034
149123-CG-4	CATERPILLAR INC 2.600% 09/19/29		01/07/2020	JP MORGAN SEC		5,059,100	5,000,000	4,992,550	4,992,632	0	18	0	18	0	4,992,650	0	66,450	66,450	39,722	09/19/2029
14912L-7D-7	CATERPILLAR FINANCE SERV 1.931% 10/01/21		02/06/2020	WELLS FARGO		1,003,090	1,000,000	1,058,047	1,022,387	0	(1,378)	0	(1,378)	0	1,021,009	0	(17,919)	(17,919)	6,919	10/01/2021
14913Q-2M-0	CATERPILLAR FINL SERVICE 0.731% 05/15/23		09/14/2020	MIZUHO SECURITIES USA INC		1,612,166	1,600,000	1,574,128	1,579,679	0	4,343	0	4,343	0	1,584,022	0	28,145	28,145	23,554	05/15/2023
15132E-LC-0	CDMC 2005-1 A5 5.314% 02/18/35		12/01/2020	Paydown		116,673	116,673	116,601	115,654	0	1,019	0	1,019	0	116,673	0	0	0	3,928	02/18/2035
166754-AN-1	CHEVRON PHILLIPS CHEM 1.437% 05/01/20		05/01/2020	Maturity		1,100,000	1,100,000	1,101,320	1,100,329	0	(329)	0	(329)	0	1,100,000	0	0	0	14,395	05/01/2020
17312H-AD-1	CRMSI 2007-2 A4 4.994% 06/25/37		12/01/2020	Paydown		132,560	132,560	132,554	131,229	0	1,331	0	1,331	0	132,560	0	0	0	3,469	06/25/2037
17312H-AE-9	CRMSI 2007-2 A5 4.972% 06/25/37		12/01/2020	Paydown		24,600	24,600	24,599	23,757	0	843	0	843	0	24,600	0	0	0	1,234	06/25/2037
17321J-AE-4	CGMT 2013-GC15 AAB 3.942% 09/10/46		12/01/2020	Paydown		202,456	202,456	208,525	204,076	0	(1,620)	0	(1,620)	0	202,456	0	0	0	4,664	09/10/2046
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		12/01/2020	Paydown		356,449	356,449	349,181	349,612	0	6,837	0	6,837	0	356,449	0	0	0	7,169	10/25/2043
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		12/01/2020	Paydown		516,141	516,141	521,787	521,628	0	(5,486)	0	(5,486)	0	516,141	0	0	0	11,617	06/25/2044
18538R-AG-8	CLEARWATER PAPER CORP 4.500% 02/01/23		09/17/2020	Call 100.7500		113,848	113,000	112,859	112,866	0	27	0	27	0	112,893	0	107	107	6,582	02/01/2023
191216-CM-0	COCA-COLA CO 2.125% 09/06/29		01/07/2020	JEFFERIES & CO		4,907,900	5,000,000	4,833,700	4,837,903	0	334	0	334	0	4,838,237	0	69,663	69,663	36,302	09/06/2029
225310-AK-7	CREDIT ACCEPTANC 7.375% 03/15/23		03/16/2020	Various		987,887	970,000	963,458	966,442	0	353	0	353	0	966,795	0	3,205	3,205	53,656	03/15/2023
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		12/01/2020	Paydown		70,989	70,989	68,313	68,984	0	2,005	0	2,005	0	70,989	0	0	0	1,832	06/25/2033
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		12/01/2020	Paydown		317,867	317,867	307,735	312,569	0	5,298	0	5,298	0	317,867	0	0	0	8,961	12/25/2034
225470-M6-7	CSMC 2006-3 1A4A 6.396% 04/25/36		12/01/2020	Paydown		16,106	16,106	12,026	11,384	0	4,722	0	4,722	0	16,106	0	0	0	119	04/25/2036
225470-QY-2	CSMC 2005-5 A2F 5.865% 04/25/36		12/25/2020	Paydown		227,315	227,315	101,935	58,637	0	168,677	0	168,677	0	227,315	0	0	0	3,290	04/25/2036
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		12/15/2020	Redemption 100.0000		60,960	60,960	60,960	60,960	0	0	0	0	0	60,960	0	0	0	1,371	05/15/2034
233046-AK-7	DNKN 2019-1A A2II 4.021% 05/20/49		11/20/2020	Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	1,005	05/20/2049

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
233063-AW-6	DBJPM 2020-C9 XA 1.714% 09/15/53		12/01/2020	Paydown		0	0	2,006	2,006	0	(2,006)	0	(2,006)	0	0	0	0	0	66	09/15/2053
233293-AP-4	DPL INC 4.350% 04/15/29		03/24/2020	Tax Free Exchange		454,107	500,000	452,500	452,863	0	1,244	0	1,244	0	454,107	0	0	0	10,875	04/15/2029
240019-BT-5	DAYTON POWER & LIGHT 3.950% 06/15/49		04/09/2020	Tax Free Exchange		5,165,588	5,000,000	5,166,850	5,166,648	0	(1,060)	0	(1,060)	0	5,165,588	0	0	0	0	06/15/2049
24704G-AA-1	Dell Equipment F20202 rust 2020-2 A1 0.315% 09/22/21		12/22/2020	Paydown		429,455	429,455	429,455	429,455	0	0	0	0	0	429,455	0	0	0	231	09/22/2021
250847-EF-3	DETROIT EDISON 3.450% 10/01/20		07/01/2020	Call 100.0000		500,000	500,000	470,400	497,230	0	1,795	0	1,795	0	499,025	0	975	975	12,938	10/01/2020
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		12/01/2020	Paydown		31,441	33,621	30,634	31,133	0	308	0	308	0	31,441	0	0	0	879	09/25/2035
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		12/01/2020	Paydown		175,341	175,341	160,349	160,067	0	15,273	0	15,273	0	175,341	0	0	0	5,117	02/25/2036
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		12/01/2020	Paydown		16,530	16,530	14,258	13,085	0	3,446	0	3,446	0	16,530	0	0	0	364	07/25/2036
25470D-BA-6	DISCOVERY COMMUNICATIONS 3.500% 06/15/22		05/12/2020	TENDER OFFER		5,210,250	5,000,000	4,954,401	4,964,611	0	5,224	0	5,224	0	4,969,835	0	240,415	240,415	74,375	06/15/2022
256746-AE-8	DOLLAR TREE INC 1.835% 04/17/20		04/10/2020	Call 100.0000		1,200,000	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	0	0	11,386	04/17/2020
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		10/25/2020	Paydown		80,000	80,000	80,369	80,200	0	(200)	0	(200)	0	80,000	0	0	0	2,059	07/25/2047
26208F-AJ-0	DRIVE 2017-2 C 2.750% 09/15/23		02/15/2020	Paydown		379,073	379,073	379,056	379,072	0	1	0	1	0	379,073	0	0	0	987	09/15/2023
27890G-AB-6	ECLIPSE RESOURCES CORP 8.875% 07/15/23		11/13/2020	Call 102.2190		3,649,218	3,570,000	3,423,484	3,443,964	0	26,274	0	26,274	0	3,470,239	0	99,761	99,761	499,908	07/15/2023
28370T-AA-7	EL PASO PIPELINE 6.500% 04/01/20		04/01/2020	Various		3,000,000	3,000,000	2,999,870	2,999,740	0	260	0	260	0	3,000,000	0	0	0	97,500	04/01/2020
285512-AD-1	ELECTRONIC ARTS INC 4.800% 03/01/26		03/18/2020	BANK of AMERICA SEC		3,252,810	3,000,000	3,027,540	3,018,314	0	(465)	0	(465)	0	3,017,850	0	234,961	234,961	79,600	03/01/2026
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		08/01/2020	Redemption 100.0000		47,459	47,459	47,459	47,459	0	0	0	0	0	47,459	0	0	0	1,670	01/19/2031
29272W-AA-7	ENERGIZER HOLDINGS 6.375% 07/15/26		10/16/2020	Call 107.4500		479,227	446,000	446,000	446,000	0	0	0	0	0	446,000	0	0	0	68,847	07/15/2026
29273A-AA-4	ENERGIZER HOLDINGS INC 5.500% 06/15/25		06/25/2020	TENDER OFFER		736,313	714,000	694,365	697,986	0	1,261	0	1,261	0	699,247	0	37,066	37,066	21,380	06/15/2025
29379V-AP-8	ENTERPRISE PRODUCTS 5.200% 09/01/20		09/01/2020	Maturity		1,000,000	1,000,000	997,010	999,673	0	327	0	327	0	1,000,000	0	0	0	52,000	09/01/2020
294751-CQ-3	EQABS 2003-3 AF4 5.495% 12/25/33		12/01/2020	Paydown		73,953	73,953	73,953	73,514	0	439	0	439	0	73,953	0	0	0	2,042	12/25/2033
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		12/01/2020	Paydown		1,012,122	1,012,122	1,003,883	1,004,889	0	7,233	0	7,233	0	1,012,122	0	0	0	21,037	06/25/2043
30219G-AP-3	EXPRESS SCRIPTS INC 4.8% Due 7/15/2046		01/01/2020	Income		0	0	0	0	0	0	0	0	0	0	0	0	0	2,000	07/15/2046
30219G-AS-7	EXPRESS SCRIPTS INC 0.983% 11/30/20		11/30/2020	Maturity		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	271,357	11/30/2020
31620M-AQ-9	FIDELITY NATIONAL INFORM 4.500% 10/15/22		01/02/2020	Call 106.0978		1,060,978	1,000,000	998,170	999,136	0	1	0	1	0	999,136	0	864	864	70,603	10/15/2022
31620M-AT-3	FIDELITY NATIONAL INFORM 3.000% 08/15/26		04/01/2020	MARKET AXESS		5,099,650	5,000,000	4,944,550	4,961,270	0	1,342	0	1,342	0	4,962,612	0	137,038	137,038	95,000	08/15/2026
34417M-AB-3	FOCUS 2017-1A A2II 5.093% 04/30/47		10/30/2020	Paydown		40,000	40,000	41,175	41,078	0	(1,078)	0	(1,078)	0	40,000	0	0	0	1,273	04/30/2047
345838-AA-4	FOREST LABORATORIES INC 5.000% 12/15/21		05/15/2020	Tax Free Exchange		3,051,545	3,000,000	3,241,680	3,065,485	0	(13,939)	0	(13,939)	0	3,051,545	0	0	0	65,500	12/15/2021
35085A-AA-9	486 LESSER STREET TAX 0.250% 02/01/32		08/03/2020	Redemption 100.0000		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	2,518	02/01/2032
35137L-AE-5	FOX CORP 5.576% 01/25/49		03/06/2020	Tax Free Exchange		5,033,597	5,000,000	5,034,400	5,033,838	0	(240)	0	(240)	0	5,033,597	0	0	0	192,062	01/25/2049
36186L-AG-8	GMAC 2007-HE2 A6 6.749% 12/25/37		12/01/2020	Paydown		54,683	51,410	49,272	51,686	0	2,997	0	2,997	0	54,683	0	0	0	1,957	12/25/2037
36192B-AZ-0	GSMS 2012-GC6 AAB 3.314% 01/10/45		12/01/2020	Paydown		240,998	240,998	244,602	241,220	0	(222)	0	(222)	0	240,998	0	0	0	4,369	01/10/2045
36198F-AF-9	GSMS 2013-GC14 AAB 3.817% 08/10/46		12/01/2020	Paydown		1,040,429	1,040,429	1,071,605	1,047,519	0	(7,090)	0	(7,090)	0	1,040,429	0	0	0	21,695	08/10/2046
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		12/01/2020	Paydown		205,790	205,790	195,887	197,842	0	7,948	0	7,948	0	205,790	0	0	0	7,117	09/25/2035
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		01/01/2020	Paydown		13,082	13,082	13,474	13,082	0	0	0	0	0	13,082	0	0	0	40	08/10/2043
36249K-AC-4	GSMS 2010-C1 A2 4.592% 08/10/43		12/01/2020	Paydown		867,282	867,282	893,266	867,915	0	(634)	0	(634)	0	867,282	0	0	0	13,314	08/10/2043
364725-BC-4	GANNETT CO 5.500% 09/15/24		10/13/2020	Call 101.8330		173,116	170,000	177,225	170,002	0	3	0	3	0	170,005	0	(5)	(5)	11,635	09/15/2024
36962G-4R-2	GEN ELEC CAP CORP 4.375% 09/16/20		04/17/2020	TENDER OFFER		289,870	287,000	321,406	290,401	0	(1,491)	0	(1,491)	0	288,910	0	960	960	7,569	09/16/2020
36962G-4Y-7	GEN ELEC CAP CORP 4.625% 01/07/21		05/14/2020	TENDER OFFER		294,175	287,000	309,917	290,560	0	(1,338)	0	(1,338)	0	289,222	0	4,953	4,953	11,504	01/07/2021
37185L-AH-5	GENESIS ENERGY 6.750% 08/01/22		01/10/2020	TENDER OFFER		2,314,108	2,269,000	2,237,892	2,255,621	0	277	0	277	0	2,255,898	0	58,209	58,209	70,197	08/01/2022
37954F-AF-1	GLOBAL PART/GLP FINANCE 7.000% 08/01/27		02/18/2020	Tax Free Exchange		903,000	903,000	903,000	903,000	0	0	0	0	0	903,000	0	0	0	34,766	08/01/2027
382550-BA-8	GOODYEAR TIRE & RUBBER 8.750% 08/15/20		08/15/2020	Maturity		143,000	143,000	160,130	144,521	0	(1,521)	0	(1,521)	0	143,000	0	0	0	12,513	08/15/2020
389375-AK-2	GRAY TELEVISION INC 5.125% 10/15/24		10/19/2020	Call 102.5630		2,051,260	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	154,899	10/15/2024
39121J-AE-0	GREAT RIVER ENERGY 6.254% 07/01/38		07/01/2020	Redemption 100.0000		273,847	273,847	248,067	252,582	0	21,264	0	21,264	0	273,847	0	0	0	115,231	07/01/2038
428040-CW-7	HERTZ 2017-1A C 5.270% 10/25/21		08/04/2020	CREDIT SUISSE FIRST BOSTON		1,954,375	2,000,000	2,023,672	2,009,564	0	(6,961)	0	(6,961)	0	2,002,603	0	(48,228)	(48,228)	64,704	10/25/2021
451102-BU-0	ICAHN ENTERPRISES/FIN 4 3/4% Due 9/15/2024		03/15/2020	Income		0	0	0	0	0	0	0	0	0	0	0	0	0	26,159	09/15/2024
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		12/01/2020	Paydown		27,054	27,054	4,388	421	0	26,633	0	26,633	0	27,054	0	0	0	293	05/25/2036
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		12/01/2020	Paydown		17,489	18,014	14,812	12,316	0	5,173	0	5,173	0	17,489	0	0	0	707	02/25/2036
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		12/01/2020	Paydown		106,764	105,057	79,560	75,587	0	31,176	0	31,176	0	106,764	0	0	0	4,188	12/25/2035
457030-AJ-3	INGLES MARKETS INC 5.750% 06/15/23		08/27/2020	Call 100.9580		516,905	512,000	512,000	512,000	0	0	0	0	0	512,000	0	0	0	23,152	06/15/2023
45866F-AC-8	INTERCONTINENTALEXCHANGE 2.750% 12/01/20		06/25/2020	Call 100.8400		5,042,000	5,000,000	4,994,400	4,998,857	0	521	0	521	0	4,999,378	0	622	622	119,917	12/01/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
459745-GQ-2	INTL LEASE FIN 4.625% 04/15/21		07/15/2020	TENDER OFFER		89,980	88,000	88,000	88,000	0	0	0	0	0	88,000	0	1,980	1,980	3,109	04/15/2021
46284P-AP-9	IRON MOUNTAIN INC 5.750% 08/15/24		07/02/2020	Call 100.9580		201,916	200,000	206,600	200,653	0	(549)	0	(549)	0	200,104	0	(104)	(104)	12,042	08/15/2024
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 6.060% 09/25/35		12/01/2020	Paydown		1,676	1,676	1,676	1,676	0	0	0	0	0	1,676	0	0	0	48	09/25/2035
46412Q-AE-7	IRWHE 2006-2 2A4 6.670% 02/25/36		12/01/2020	Paydown		8,144	8,144	7,954	6,220	0	1,924	0	1,924	0	8,144	0	0	0	301	02/25/2036
46412R-AD-7	IRWHE 2007-1 2A3 6.650% 08/25/37		12/01/2020	Paydown		222,679	222,679	158,098	155,309	0	67,370	0	67,370	0	222,679	0	0	0	8,007	08/25/2037
46590M-AT-7	JPMCC 2016-JP2 XA 1.797% 08/15/49		12/01/2020	Paydown		0	0	80,754	53,264	0	(53,264)	0	(53,264)	0	0	0	0	0	7,446	08/15/2049
466247-ZQ-9	JPMMT 2005-S3 1A3 5.750% 01/25/36		12/01/2020	Paydown		87,980	94,244	76,912	69,263	0	18,880	163	18,717	0	87,980	0	0	0	2,758	01/25/2036
46634N-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		01/01/2020	Paydown		152,799	152,799	154,325	152,553	0	246	0	246	0	152,799	0	0	0	587	06/15/2043
46634N-AG-1	JPMCC 2010-C1 A3 5.058% 06/15/43		02/01/2020	Paydown		313,185	313,185	316,314	312,740	0	444	0	444	0	313,185	0	0	0	2,288	06/15/2043
46634N-AG-1	JPMCC 2010-C1 A3 5.058% 06/15/43		03/03/2020	Redemption 100.0000		686,815	686,815	693,678	685,841	0	(78)	0	(78)	0	685,763	0	1,053	1,053	8,685	06/15/2043
46636D-AL-0	JPMCC 2011-C4 ASB 3.734% 07/15/46		12/01/2020	Paydown		109,837	109,837	110,935	109,786	0	51	0	51	0	109,837	0	0	0	2,651	07/15/2046
46636V-AD-8	JPMCC 2011-C5 ASB 3.678% 08/15/46		12/01/2020	Paydown		139,534	139,534	140,929	139,558	0	(24)	0	(24)	0	139,534	0	0	0	3,380	08/15/2046
46639J-AF-7	JPMCC 2013-C10 ASB 2.702% 12/15/47		12/01/2020	Paydown		303,421	303,421	291,213	299,862	0	3,558	0	3,558	0	303,421	0	0	0	4,461	12/15/2047
46651Y-AC-4	JPMMT 2019-9 A3 3.500% 05/25/50		12/01/2020	Paydown		2,457,381	2,457,381	2,491,938	2,491,313	0	(33,932)	0	(33,932)	0	2,457,381	0	0	0	53,683	05/25/2050
47760Q-AA-1	JIMMY 2017-1A A2I 3.610% 07/30/47		10/30/2020	Paydown		1,960,000	1,960,000	1,967,656	1,960,948	0	(948)	0	(948)	0	1,960,000	0	0	0	70,350	07/30/2047
47760Q-AA-1	JIMMY 2017-1A A2I 3.610% 07/30/47		12/16/2020	Redemption 100.0000		972,500	972,500	976,299	972,971	0	(471)	0	(471)	0	972,500	0	0	0	39,593	07/30/2047
491674-BE-6	KU ENERGY CORP 3.250% 11/01/20		03/09/2020	MORGAN STANLEY FIXED INC		3,019,650	3,000,000	2,814,569	2,980,354	0	4,511	0	4,511	0	2,984,864	0	34,786	34,786	35,208	11/01/2020
50075N-BA-1	KRAFT FOODS INC 5.375% 02/10/20		02/10/2020	Maturity		500,000	500,000	495,880	499,880	0	120	0	120	0	500,000	0	0	0	13,438	02/10/2020
501044-CH-2	KROGER CO 6.150% 01/15/20		01/15/2020	Maturity		500,000	500,000	561,225	500,300	0	(300)	0	(300)	0	500,000	0	0	0	15,375	01/15/2020
501889-AB-5	LKQ CORP 4.750% 05/15/23		01/10/2020	Call 101.5830		1,015,830	1,000,000	955,569	980,858	0	122	0	122	0	980,981	0	19,019	19,019	23,087	05/15/2023
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		12/01/2020	Paydown		44,696	48,094	40,971	39,250	0	5,447	0	5,447	0	44,696	0	0	0	1,436	11/25/2036
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		12/01/2020	Paydown		90,985	98,688	80,895	82,736	0	8,249	0	8,249	0	90,985	0	0	0	3,529	01/25/2037
525221-DF-1	LXS 2005-6 A2		12/01/2020	Income		0	0	0	0	0	0	0	0	0	0	0	0	0	2,102	11/25/2035
525221-DL-8	LXS 2005-6 A4		12/01/2020	Income		0	0	0	0	0	0	0	0	0	0	0	0	0	5,395	11/25/2035
52522H-AN-2	LXS 2006-8 3A5 4.480% 06/25/36		12/01/2020	Paydown		14,512	14,417	13,580	13,579	0	932	0	932	0	14,512	0	0	0	369	06/25/2036
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		12/01/2020	Paydown		0	2,319	1,823	2,181	0	(2,181)	0	(2,181)	0	0	0	0	0	61	11/25/2036
52524M-AV-1	LXS 2007-9 WF3 6.320% 04/25/37		10/01/2020	Paydown		0	15,171	9,865	11,805	0	(11,805)	0	(11,805)	0	0	0	0	0	251	04/25/2037
532716-AU-1	L BRANDS INC. 5.625% 02/15/22		10/16/2020	TENDER OFFER		172,838	165,000	165,000	165,000	0	0	0	0	0	165,000	0	7,838	7,838	10,854	02/15/2022
571903-AL-7	MARRIOTT INTERNATIONAL-CL A 3.375% 10/15/20		07/30/2020	Call 100.0000		3,280,000	3,280,000	3,312,013	3,304,595	0	(24,595)	0	(24,595)	0	3,280,000	0	0	0	87,638	10/15/2020
573334-AD-1	MARTIN MIDSTREAM PARTNER 7.250% 02/15/21		08/26/2020	Taxable Exchange		542,938	595,000	448,880	595,000	0	560	146,120	(145,560)	0	449,440	0	93,497	93,497	42,658	02/15/2021
57643L-LF-1	MABS 2005-AB1 A6 5.971% 11/25/35		12/01/2020	Paydown		7,227	7,227	7,227	6,698	0	530	0	530	0	7,227	0	0	0	144	11/25/2035
585055-BC-9	MEDTRONIC INC 3.625% 03/15/24		10/29/2020	Call 110.9300		1,109,300	1,000,000	998,060	999,070	0	174	0	174	0	999,244	0	756	756	149,981	03/15/2024
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/01/2020	Redemption 100.0000		363,500	363,500	363,500	363,500	0	0	0	0	0	363,500	0	0	0	15,481	08/01/2025
599809-AE-0	MCMLT 2015-1 A3 3.000% 06/25/56		10/01/2020	Paydown		1,673,995	1,673,995	1,715,060	1,677,807	0	(3,812)	0	(3,812)	0	1,673,995	0	0	0	24,548	06/25/2056
617458-AG-9	MSC 2011-C1 A4 5.033% 09/15/47		10/01/2020	Paydown		4,371,028	4,371,028	4,458,326	4,371,887	0	(859)	0	(859)	0	4,371,028	0	0	0	97,355	09/15/2047
61746B-EE-2	MORGAN STANLEY 1.398% 01/20/22		03/04/2020	MORGAN STANLEY FIXED INC		5,033,950	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	33,950	33,950	58,942	01/20/2022
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		12/01/2020	Paydown		84,376	84,376	46,677	39,897	0	44,479	0	44,479	0	84,376	0	0	0	961	10/25/2036
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		12/01/2020	Paydown		18,041	18,041	7,188	7,014	0	11,069	42	11,027	0	18,041	0	0	0	189	08/25/2036
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		12/01/2020	Paydown		75,352	75,352	47,876	30,038	0	45,314	0	45,314	0	75,352	0	0	0	2,108	10/25/2046
61761A-AY-4	MSBAM 2012-C5 A3 2.825% 08/15/45		12/01/2020	Paydown		740,991	740,991	755,800	743,280	0	(2,289)	0	(2,289)	0	740,991	0	0	0	11,431	08/15/2045
61763K-AY-0	MSBAM 2014-C15 ASB 3.654% 04/15/47		12/01/2020	Paydown		592,532	592,532	610,295	597,835	0	(5,303)	0	(5,303)	0	592,532	0	0	0	22,092	04/15/2047
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		12/01/2020	Paydown		283,202	283,202	276,122	277,702	0	5,500	0	5,500	0	283,202	0	0	0	5,309	07/25/2043
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		12/01/2020	Paydown		65,087	65,087	54,126	50,888	0	14,199	0	14,199	0	65,087	0	0	0	1,654	03/25/2047
655663-D@-8	NORDSON CORP PP 2.620% 07/26/21		07/26/2020	Redemption 100.0000		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	10,480	07/26/2021
67059T-AB-1	NUSTAR LOGISTICS 4.800% 09/01/20		01/09/2020	Various		1,011,250	1,000,000	998,070	999,780	0	12	0	12	0	999,793	0	11,457	11,457	17,286	09/01/2020
67087M-AA-4	OBP 2010-OBP A 4.646% 07/15/45		01/01/2020	Paydown		3,000,000	3,000,000	3,277,734	3,019,232	0	(19,232)	0	(19,232)	0	3,000,000	0	0	0	11,616	07/15/2045
674215-AG-3	OASIS PETROLEUM INC NEW 6.875% 03/15/22		11/20/2020	Taxable Exchange		122,026	356,000	71,553	356,000	0	219	284,447	(284,228)	0	71,772	0	50,254	50,254	12,238	03/15/2022
679574-AG-8	OLD DOMINION ELECTRIC 6.210% 12/01/28		12/01/2020	Various		208,333	208,333	208,333	208,333	0	0	0	0	0	208,333	0	0	0	12,938	12/01/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
679574-AH-6	OLD DOMINION ELECTRIC 5.676% 12/01/28		12/01/2020	Redemption 100.0000		83,336	83,336	83,336	83,336	0	0	0	0	0	83,336	0	0	0	4,730	12/01/2028
693476-BL-6	PNC FUNDING CORP 4.375% 08/11/20		08/11/2020	Various		2,000,000	2,000,000	1,989,120	1,999,106	0	894	0	894	0	2,000,000	0	0	0	87,500	08/11/2020
69353R-FF-0	PNC BANK NA 0.717% 07/27/22		09/14/2020	RBC/DAIN		3,623,328	3,600,000	3,600,000	3,600,000	0	0	0	0	0	3,600,000	0	23,328	23,328	60,409	07/27/2022
694308-GE-1	PACIFIC GAS & EL 6.050% 03/01/34		07/13/2020	Various		4,557,020	4,000,000	3,792,320	3,853,774	0	3,466	0	3,466	0	3,857,241	0	699,779	699,779	250,133	03/01/2034
702150-AD-5	PARTY CITY HOLDINGS INC 6.625% 08/01/26		08/11/2020	Taxable Exchange		209,571	750,000	158,580	758,290	0	(935)	598,663	(599,598)	0	158,692	0	50,879	50,879	24,844	08/01/2026
713448-BR-8	PEPSICO INC 3.125% 11/01/20		11/01/2020	Maturity		1,000,000	1,000,000	1,019,470	1,002,076	0	(2,076)	0	(2,076)	0	1,000,000	0	0	0	31,250	11/01/2020
72703P-AC-7	PLNT 2019-1A A2 3.858% 12/05/49		12/05/2020	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,216	12/05/2049
73019#-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		09/13/2020	Redemption 100.0000		69,511	69,511	69,511	69,511	0	0	0	0	0	69,511	0	0	0	1,564	09/13/2027
74387L-AC-5	PFMT 2019-1 A2 3.000% 12/25/49		12/01/2020	Paydown		4,149,496	4,149,496	4,173,486	4,172,898	0	(23,402)	0	(23,402)	0	4,149,496	0	0	0	86,881	12/25/2049
747525-AS-2	QUALCOMM 0.944% 01/30/23		03/04/2020	MIZUHO SECURITIES USA INC		5,044,500	5,000,000	5,021,800	5,012,172	0	(703)	0	(703)	0	5,011,469	0	33,031	33,031	46,557	01/30/2023
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		12/01/2020	Paydown		33,402	54,628	45,702	47,421	0	(14,019)	0	(14,019)	0	33,402	0	0	0	1,992	06/25/2036
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		12/25/2020	Paydown		616,794	616,794	616,697	616,697	0	96	0	96	0	616,794	0	0	0	6,504	10/25/2063
755111-BT-7	RAYTHEON CO 3.125% 10/15/20		03/09/2020	MORGAN STANLEY FIXED INC		4,623,098	4,580,000	4,302,036	4,553,387	0	6,504	0	6,504	0	4,559,891	0	63,206	63,206	58,045	10/15/2020
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		02/01/2020	Paydown		2,227	2,227	1,232	833	0	1,394	0	1,394	0	2,227	0	0	0	21	04/25/2037
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		12/01/2020	Paydown		5,009	5,009	3,654	2,812	0	2,198	0	2,198	0	5,009	0	0	0	147	05/25/2036
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		12/01/2020	Paydown		374,825	415,302	375,957	388,329	0	(13,503)	0	(13,503)	0	374,825	0	0	0	14,610	11/25/2035
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		12/01/2020	Paydown		12,010	15,183	12,511	13,784	0	(1,774)	0	(1,774)	0	12,010	0	0	0	491	03/25/2036
76112H-AD-9	RAST 2006-A9CB A4 6.000% 09/25/36		12/01/2020	Paydown		74,920	70,428	48,902	35,589	0	39,331	0	39,331	0	74,920	0	0	0	3,396	09/25/2036
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		12/01/2020	Paydown		135,457	131,144	85,524	85,515	0	49,942	0	49,942	0	135,457	0	0	0	4,717	04/25/2036
77846E-AE-5	RPT 2017-ROSS B 1.409% 06/15/33		07/15/2020	Paydown		220,254	220,254	220,254	220,254	0	0	0	0	0	220,254	0	0	0	3,784	06/15/2033
78013X-RJ-9	ROYAL BANK OF CANADA 0.558% 07/22/20		05/22/2020	RBC/DAIN		4,105,945	4,100,000	4,100,000	4,100,000	0	0	0	0	0	4,100,000	0	5,945	5,945	50,171	07/22/2020
785592-AE-6	SABINE PASS LIQUEFACTION 5.625% 02/01/21		06/08/2020	Various		421,110	413,000	423,418	414,880	0	(761)	0	(761)	0	414,118	0	(1,118)	(1,118)	27,921	02/01/2021
80285W-AA-5	Santander Drive 20203 eivabl 2020-3 A1 0.282% 10/15/21		12/15/2020	Paydown		2,051,575	2,051,575	2,051,575	2,051,575	0	0	0	0	0	2,051,575	0	0	0	853	10/15/2021
816851-BD-0	SEMPRA ENERGY 0.737% 01/15/21		10/09/2020	Call 100.0000		650,000	650,000	648,746	649,076	0	685	0	685	0	649,761	0	239	239	12,012	01/15/2021
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		12/01/2020	Paydown		716,185	716,185	696,490	696,081	0	20,104	0	20,104	0	716,185	0	0	0	16,289	09/25/2043
83546D-AD-0	SONIC 2016-1A A2 4.472% 05/20/46		01/22/2020	Paydown		2,319,083	2,319,083	2,319,083	2,319,083	0	0	0	0	0	2,319,083	0	0	0	27,646	05/20/2046
85022W-AP-9	SCFT 2020-AA A 1.970% 09/25/37		12/25/2020	Paydown		419,436	419,436	419,415	419,415	0	21	0	21	0	419,436	0	0	0	1,282	09/25/2037
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		12/01/2020	Paydown		177,127	177,127	176,434	181,233	0	(4,106)	0	(4,106)	0	177,127	0	0	0	5,962	11/25/2036
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		08/01/2020	Redemption 100.0000		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	10,688	02/01/2030
88642R-AA-7	TIDEWATER INC. PP 8.000% 08/01/22		11/12/2020	Various		106,388	105,100	108,873	107,213	0	(680)	0	(680)	0	106,533	0	(145)	(145)	8,828	08/01/2022
89376V-AA-8	TRANSMONTAIGE PARTNERS 6.125% 02/15/26		12/14/2020	STIFEL NICHOLAS		1,494,748	1,483,000	1,483,000	1,483,000	0	0	0	0	0	1,483,000	0	11,748	11,748	121,071	02/15/2026
89417E-AG-4	TRAVELERS COS INC 3.900% 11/01/20		03/09/2020	TD SECURITIES		2,030,560	2,000,000	2,007,740	2,000,681	0	(168)	0	(168)	0	2,000,513	0	30,047	30,047	28,167	11/01/2020
90268T-AD-6	UBSC 2011-C1 AAB 3.187% 01/10/45		12/01/2020	Paydown		1,567,626	1,567,626	1,591,070	1,569,523	0	(1,897)	0	(1,897)	0	1,567,626	0	0	0	27,354	01/10/2045
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		12/01/2020	Paydown		698,827	698,827	709,302	699,745	0	(918)	0	(918)	0	698,827	0	0	0	11,433	05/10/2045
90270Y-BG-3	UBSBB 2013-C5 AAB 2.687% 03/10/46		12/01/2020	Paydown		1,038,870	1,038,870	1,070,032	1,044,930	0	(6,060)	0	(6,060)	0	1,038,870	0	0	0	16,945	03/10/2046
90276Y-AF-0	UBSCM 2019-C16 XA 1.557% 04/15/52		12/01/2020	Paydown		0	0	56,098	51,979	0	(51,979)	0	(51,979)	0	0	0	0	0	4,471	04/15/2052
90349D-AC-6	UBSBB 2012-C3 A3 2.728% 08/10/49		02/01/2020	Paydown		23,305	23,305	23,887	23,294	0	11	0	11	0	23,305	0	0	0	68	08/10/2049
907818-FF-0	UNION PACIFIC CORP 3.839% 03/20/60		05/18/2020	Tax Free Exchange		5,979,262	5,000,000	5,991,420	5,988,783	0	(9,522)	0	(9,522)	0	5,979,262	0	0	0	63,983	03/20/2060
90932Q-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		09/03/2020	Redemption 100.0000		166,499	166,499	166,499	166,499	0	0	0	0	0	166,499	0	0	0	4,681	09/03/2026
913017-BV-0	UNITED TECHNOLOGIES 3.100% 06/01/22		03/04/2020	Call 104.5222		4,022,014	3,848,000	3,772,128	3,824,202	0	1,599	0	1,599	0	3,825,801	0	22,199	22,199	204,830	06/01/2022
91830M-AG-1	VNDO 2013-PENN B 3.947% 12/13/29		11/01/2020	Paydown		2,000,000	2,000,000	2,047,099	2,004,866	0	(4,866)	0	(4,866)	0	2,000,000	0	0	0	73,680	12/13/2029
92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		12/01/2020	Paydown		1,062,795	1,062,795	1,094,627	1,071,349	0	(8,554)	0	(8,554)	0	1,062,795	0	0	0	23,246	05/15/2047
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		03/10/2020	Paydown		89,452	89,452	89,452	89,432	0	21	0	21	0	89,452	0	0	0	591	09/13/2028
92936Q-AE-8	WFRBS 2012-C6 A3 3.143% 04/15/45		01/01/2020	Paydown		154,421	154,421	155,957	154,280	0	141	0	141	0	154,421	0	0	0	404	04/15/2045
92938G-AE-8	WFRBS 2013-C17 ASB 3.558% 12/15/46		12/01/2020	Paydown		190,215	190,215	195,912	191,632	0	(1,417)	0	(1,417)	0	190,215	0	0	0	3,702	12/15/2046
92938V-AR-6	WFRBS 2014-C19 ASB 3.618% 03/15/47		12/01/2020	Paydown		1,063,381	1,063,381	1,095,220	1,071,848	0	(8,467)	0	(8,467)	0	1,063,381	0	0	0	21,602	03/15/2047
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		12/01/2020	Paydown		75,180	93,632	70,570	86,115	0	(10,935)	0	(10,935)	0	75,180	0	0	0	2,340	05/25/2036
93935W-AD-6	WMALT MORTGAGE 2006-9 A3 4.534% 10/25/36		12/01/2020	Paydown		61,621	61,621	32,357	26,850	0	34,772	0	34,772	0	61,621	0	0	0	779	10/25/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
94974B-GF-1	WELLS FARGO CO 2.150% 01/30/20		01/30/2020	Maturity		450,000	450,000	445,928	449,666	0	334	0	334	0	450,000	0	0	0	4,838	01/30/2020
95001T-BH-7	WFMBS 2019-1 B1 4.036% 11/25/48		12/01/2020	Paydown		117,700	117,700	118,610	118,434	0	(734)	0	(734)	0	117,700	0	0	0	2,600	11/25/2048
95002X-BH-7	WFCM 2020-C57 XA 2.101% 08/15/53		12/01/2020	Paydown		0	0	5,364	5,364	0	(5,364)	0	(5,364)	0	0	0	0	0	163	08/15/2053
95058X-AH-1	WEN 2019-1A A2II 4.080% 06/15/49		12/15/2020	Paydown		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	4,080	06/15/2049
958254-AF-1	WESTERN GAS PARTNERS LP 4.650% 07/01/26		04/20/2020	BARCLAYS		879,015	1,000,000	997,960	998,556	0	(8)	0	(8)	0	998,548	0	(119,533)	(119,533)	37,086	07/01/2026
96950F-AD-6	WILLIAMS PARTNERS 5.250% 03/15/20		03/15/2020	Maturity		500,000	500,000	499,599	499,908	0	92	0	92	0	500,000	0	0	0	13,125	03/15/2020
980745-D*-1	WOODWARD GOVERNOR CO PP 3.420% 11/15/20		11/15/2020	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	38,475	11/15/2020
552704-AB-4	MEG ENERGY CORP 6.375% 01/30/23	A	02/18/2020	Call 101.0630		606,378	600,000	588,000	595,248	0	195	0	195	0	595,444	0	4,556	4,556	27,416	01/30/2023
552704-AC-2	MEG ENERGY CORP 7.000% 03/31/24	A	01/10/2020	GOLDMAN SACHS		1,010,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	10,000	10,000	19,890	03/31/2024
91831A-AB-7	VRX ESCROW CORP 5.875% 05/15/23	A	11/30/2020	Call 101.2591		538,699	532,000	512,540	516,295	0	703	0	703	0	516,998	0	15,002	15,002	15,811	05/15/2023
91911K-AE-2	VALEANT PHARMA 5.500% 03/01/23	A	12/18/2020	Various		539,000	539,000	539,674	538,940	0	60	0	60	0	539,000	0	0	0	32,529	03/01/2023
C1467#-AA-5	CSL GROUP INC. PP 5.440% 03/15/21		03/15/2020	Redemption 100.0000		41,667	41,667	41,667	41,667	0	0	0	0	0	41,667	0	0	0	1,133	03/15/2021
00507U-AF-8	ALLERGAN FUNDING SCS 3.850% 06/15/24	D	05/14/2020	Tax Free Exchange		999,252	1,000,000	996,325	998,121	0	131	0	131	0	998,252	0	1,000	1,000	15,935	06/15/2024
00772B-AQ-4	AERCAP 4.625% 10/30/20	D	08/19/2020	Call 100.7836		2,302,905	2,285,000	2,340,708	2,331,289	0	(35,307)	0	(35,307)	0	2,295,982	0	(10,982)	(10,982)	102,744	10/30/2020
00913R-AD-8	AIR LIQUIDE FINANCE 2.500% 09/27/26	D	04/01/2020	Various		9,174,101	9,173,000	8,727,142	8,801,149	0	12,697	0	12,697	0	8,813,846	0	360,255	360,255	118,485	09/27/2026
05541V-AA-4	BG ENERGY CAPITAL PLC 4.000% 12/09/20	D	12/09/2020	Maturity		3,750,000	3,750,000	3,897,423	3,767,584	0	(17,584)	0	(17,584)	0	3,750,000	0	0	0	150,000	12/09/2020
14214X-B@-8	CARILLION PLC PP 4.850% 01/06/19	D	02/24/2020	PRIVATE PLACEMENT		0	2,000,000	0	0	0	0	0	0	0	0	0	0	0	0	01/06/2019
26874R-AA-6	ENI SPA 4.150% 10/01/20	D	10/01/2020	Maturity		1,000,000	1,000,000	1,052,300	1,005,708	0	(5,708)	0	(5,708)	0	1,000,000	0	0	0	41,500	10/01/2020
36164Q-MS-4	GE CAPITAL INTL FUNDING 2.342% 11/15/20	D	04/17/2020	Various		24,969,268	24,907,000	24,891,333	24,903,479	0	1,274	0	1,274	0	24,904,752	0	64,515	64,515	256,014	11/15/2020
44328M-AC-8	HSBC BANK PLC 4.125% 08/12/20	D	08/12/2020	Various		3,000,000	3,000,000	2,982,030	2,998,556	0	1,444	0	1,444	0	3,000,000	0	0	0	123,750	08/12/2020
53944V-AQ-2	LLOYDS BANK PLC 0.703% 05/07/21	D	05/21/2020	TENDER OFFER		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	54,203	05/07/2021
552081-AD-3	LYONDELLBASELL IND NV 6.000% 11/15/21	D	11/05/2020	Call 105.4930		1,054,930	1,000,000	1,140,170	1,036,339	0	(16,044)	0	(16,044)	0	1,020,294	0	(20,294)	(20,294)	113,263	11/15/2021
71654Q-CW-0	PETROLEOS MEXICANOS 7.690% 01/23/50	D	10/26/2020	Tax Free Exchange		844,189	812,000	844,789	844,582	0	(392)	0	(392)	0	844,189	0	0	0	68,167	01/23/2050
75405T-AA-7	RASGAS II 5.298% 09/30/20	D	04/01/2020	Redemption 100.0000		55,600	55,600	55,600	55,600	0	0	0	0	0	55,600	0	0	0	1,473	09/30/2020
75405T-AA-7	RASGAS II 5.298% 09/30/20	D	09/30/2020	Maturity		56,500	56,500	56,500	56,500	0	0	0	0	0	56,500	0	0	0	2,993	09/30/2020
77340G-AA-9	ROCKT 2017-2A A 1.507% 10/15/29	D	03/04/2020	Paydown		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	188,701	10/15/2029
78010X-AE-1	ROYAL BK OF SCOTLAND PLC 5.625% 08/24/20	D	08/24/2020	Maturity		1,300,000	1,300,000	1,336,517	1,329,086	0	(29,086)	0	(29,086)	0	1,300,000	0	0	0	73,125	08/24/2020
80685Q-AA-4	SCHLUMBERGER OILFIELD UK 4.200% 01/15/21	D	04/01/2020	TD SECURITIES		1,000,000	1,000,000	1,018,030	1,001,828	0	(610)	0	(610)	0	1,001,218	0	(1,218)	(1,218)	30,100	01/15/2021
80685Q-AA-4	SCHLUMBERGER OILFIELD UK 4.200% 01/15/21	D	06/29/2020	Call 102.1068		1,021,068	1,000,000	1,018,030	1,001,828	0	(1,118)	0	(1,118)	0	1,000,710	0	(710)	(710)	61,202	01/15/2021
89152U-AD-4	TOTAL CAPITAL SA 4.450% 06/24/20	D	06/24/2020	Maturity		500,000	500,000	558,730	503,801	0	(3,801)	0	(3,801)	0	500,000	0	0	0	11,125	06/24/2020
F0933*-AA-4	BELLON SA PP 5.200% 02/15/22	D	10/27/2020	Call 103.5359		1,657,072	1,600,481	1,600,481	1,600,481	0	0	0	0	0	1,600,481	0	0	0	156,461	02/15/2022
F0933*-AA-4	BELLON SA PP 5.200% 02/15/22	D	02/15/2020	Redemption 100.0000		764,362	764,362	764,362	764,362	0	0	0	0	0	764,362	0	0	0	19,873	02/15/2022
G1969#-AC-0	BALFOUR BEATTY PP 4.530% 03/05/20	D	03/05/2020	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	22,650	03/05/2020
G2163#-AH-1	COOKSON GRP PLC PP 4.970% 12/16/20	C	08/27/2020	Call 101.3212		1,013,212	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	60,565	12/16/2020
T6645*-AA-5	MARR SpA PP 5.370% 07/11/20	C	07/11/2020	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	107,400	07/11/2020
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						325,841,911	324,975,556	322,924,712	322,669,019	0	364,202	1,029,619	(665,417)	0	322,003,606	0	2,744,530	2,744,530	8,611,694	XXX
8399997. Total - Bonds - Part 4						390,554,920	388,824,815	390,279,975	388,558,133	0	(1,009,880)	1,029,619	(2,039,499)	0	386,518,639	0	2,942,506	2,942,506	10,258,048	XXX
8399998. Total - Bonds - Part 5						24,178,352	24,237,117	24,197,339		0	(28,079)	0	(28,079)	0	24,169,260	0	9,092	9,092	356,201	XXX
8399999. Total - Bonds						414,733,272	413,061,932	414,477,314	388,558,133	0	(1,037,959)	1,029,619	(2,067,578)	0	410,687,899	0	2,951,598	2,951,598	10,614,249	XXX
74460W-80-0	PUBLIC STORAGE PFD		07/10/2020	TENDER OFFER	21,000.000	525,000	0.00	434,700	434,700	0	0	0	0	0	434,700	0	90,300	90,300	14,893	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						525,000	XXX	434,700	434,700	0	0	0	0	0	434,700	0	90,300	90,300	14,893	XXX
8999997. Total - Preferred Stocks - Part 4						525,000	XXX	434,700	434,700	0	0	0	0	0	434,700	0	90,300	90,300	14,893	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						525,000	XXX	434,700	434,700	0	0	0	0	0	434,700	0	90,300	90,300	14,893	XXX
16119P-10-8	CHARTER COMMUNICATIONS INC-A		08/21/2020	S. G. COWEN SECURITIES CORP.	1,751.000	1,070,664		398,475	849,375	(450,900)	0	0	(450,900)	0	398,475	0	672,189	672,189	0	
46625H-10-0	JP MORGAN CHASE & CO		03/01/2020	S. G. COWEN SECURITIES CORP.	100,080.000	13,159,519		13,159,519	13,951,152	(791,633)	0	0	(791,633)	0	13,159,519	0	0	0	0	
674215-20-7	OASIS PETROLEUM INC NEW COMMON		11/20/2020	Cash Adjustment	0.000	0		10	10	0	0	0	0	0	10	0	(10)	(10)	0	

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
702149-10-5	PARTY CITY HOLDINGS INC PARTY CITY		08/11/2020	Cash Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
78467J-10-0	SS&C TECHNOLOGIES		03/01/2020	S. G. COWEN SECURITIES CORP.	279,486.000	16,802,698		16,802,698	17,160,440	(357,742)	0	0	(357,742)	0	16,802,698	0	0	0	0	
780259-10-7	ROYAL DUTCH SHELL PLC-ADR	D	10/20/2020	S. G. COWEN SECURITIES CORP.	526,633.000	12,636,305		23,566,827	31,582,181	(8,015,354)	0	0	(8,015,354)	0	23,566,827	0	(10,930,522)	(10,930,522)	832,080	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						43,669,186	XXX	53,927,529	63,543,158	(9,615,629)	0	0	(9,615,629)	0	53,927,529	0	(10,258,343)	(10,258,343)	832,080	XXX
024526-77-4	American Beacon Small Cap Value R6		12/31/2020	VARIOUS	1,879.000	42,601		52,280	45,705	6,575	0	0	6,575	0	52,280	0	(9,679)	(9,679)	0	
025076-37-3	American Century Equity Income R6		12/31/2020	VARIOUS	58,599.000	507,996		534,241	535,595	(1,354)	0	0	(1,354)	0	534,241	0	(26,245)	(26,245)	0	
298706-82-1	American Funds EuroPacific Gr R6		12/31/2020	VARIOUS	10,457.000	590,580		430,862	580,901	(150,039)	0	0	(150,039)	0	430,862	0	159,718	159,718	0	
04314H-56-8	Artisan High Income Institutional		12/31/2020	VARIOUS	3,022.000	29,302		29,365	29,588	(223)	0	0	(223)	0	29,365	0	(63)	(63)	0	
256201-10-4	Dodge & Cox Balanced Fund		12/31/2020	VARIOUS	2,109.000	226,280		278,900	214,287	64,613	0	0	64,613	0	278,900	0	(52,621)	(52,621)	0	
411512-52-8	Harbor Capital Appreciation Retirement		12/31/2020	VARIOUS	26,921.000	2,415,072		1,860,879	2,037,915	(177,035)	0	0	(177,035)	0	1,860,879	0	554,193	554,193	0	
4812C0-10-0	J P Morgan Core Bond R6		12/31/2020	VARIOUS	9,190.000	100,922		98,823	108,804	(9,981)	0	0	(9,981)	0	98,823	0	2,099	2,099	0	
683974-60-4	Oppenheimer Developing Markets I		12/31/2020	VARIOUS	2,317.000	102,929		95,239	105,631	(10,392)	0	0	(10,392)	0	95,239	0	7,690	7,690	0	
74254U-44-0	Principal Short-Term Income Inst		12/31/2020	VARIOUS	5,921.000	73,461		70,675	72,769	(2,094)	0	0	(2,094)	0	70,675	0	2,786	2,786	0	
872797-30-3	T. Rowe Price I 2015 I		12/31/2020	VARIOUS	2,786.000	34,560		32,526	34,688	(2,162)	0	0	(2,162)	0	32,526	0	2,034	2,034	0	
779562-20-6	T. Rowe Price New Horizons I		12/31/2020	VARIOUS	13,951.000	956,191		813,630	830,354	(16,724)	0	0	(16,724)	0	813,630	0	142,561	142,561	0	
872797-84-0	T. Rowe Price Retirement Balanced I		12/31/2020	VARIOUS	167.000	2,105		1,929	1,965	(36)	0	0	(36)	0	1,929	0	176	176	0	
872797-40-2	T. Rowe Price Retirement I 2020 I		12/31/2020	VARIOUS	2,472.000	28,500		28,114	32,063	(3,950)	0	0	(3,950)	0	28,114	0	386	386	0	
872797-50-1	T. Rowe Price Retirement I 2025 I		12/31/2020	VARIOUS	1,054.000	16,515		16,289	14,098	2,191	0	0	2,191	0	16,289	0	226	226	0	
872797-60-0	T. Rowe Price Retirement I 2030 I		12/31/2020	VARIOUS	4,621.000	57,279		60,115	62,890	(2,775)	0	0	(2,775)	0	60,115	0	(2,836)	(2,836)	0	
872797-70-9	T. Rowe Price Retirement I 2035 I		12/31/2020	VARIOUS	66,355.000	801,181		867,975	921,671	(53,696)	0	0	(53,696)	0	867,975	0	(66,794)	(66,794)	0	
872797-80-8	T. Rowe Price Retirement I 2040 I		12/31/2020	VARIOUS	553.000	11,847		11,165	7,761	3,404	0	0	3,404	0	11,165	0	682	682	0	
872797-88-1	T. Rowe Price Retirement I 2045 I		12/31/2020	VARIOUS	142.000	1,718		1,669	2,012	(342)	0	0	(342)	0	1,669	0	49	49	0	
872797-87-3	T. Rowe Price Retirement I 2050 I		12/31/2020	VARIOUS	1.000	11		10	14	(4)	0	0	(4)	0	10	0	1	1	0	
872797-86-5	T. Rowe Price Retirement I 2055 I		12/31/2020	VARIOUS	20.000	105		106	286	(179)	0	0	(179)	0	106	0	(1)	(1)	0	
872797-85-7	T. Rowe Price Retirement I 2060 I		12/31/2020	VARIOUS	1,200.000	15,903		16,001	17,145	(1,143)	0	0	(1,143)	0	16,001	0	(98)	(98)	0	
89154X-52-6	Touchstone Mid Cap Growth Inst		12/31/2020	VARIOUS	29,022.000	1,014,092		755,248	982,093	(226,845)	0	0	(226,845)	0	755,248	0	258,844	258,844	0	
89155T-64-9	Touchstone Mid Cap Institutional		12/31/2020	VARIOUS	14,293.000	490,110		551,595	574,274	(22,679)	0	0	(22,679)	0	551,595	0	(61,485)	(61,485)	0	
922908-71-0	Vanguard 500 Index Fund - Admiral		12/31/2020	VARIOUS	5,616.000	1,526,262		1,223,353	1,674,297	(450,944)	0	0	(450,944)	0	1,223,353	0	302,909	302,909	0	
921943-80-9	Vanguard Developed Markets Index Admiral		12/31/2020	VARIOUS	122.000	1,852		1,935	1,719	215	0	0	215	0	1,935	0	(83)	(83)	0	
922908-64-5	Vanguard Mid Cap Index Fund - Admiral		12/31/2020	VARIOUS	2,542.000	471,908		400,825	561,016	(160,191)	0	0	(160,191)	0	400,825	0	71,083	71,083	0	
921908-87-7	Vanguard Real Estate Index Admiral		12/31/2020	VARIOUS	97.000	11,717		10,234	12,807	(2,573)	0	0	(2,573)	0	10,234	0	1,483	1,483	0	
922908-68-6	Vanguard Small Cap Index Fund - Admiral		12/31/2020	VARIOUS	3,975.000	273,048		245,731	315,535	(69,804)	0	0	(69,804)	0	245,731	0	27,316	27,316	0	
921937-60-3	Vanguard Total Bond Market Index Admiral		12/31/2020	VARIOUS	6,404.000	67,983		67,519	70,760	(3,241)	0	0	(3,241)	0	67,519	0	464	464	0	
92837F-44-1	Virtus Ceredex Mid-Cap Value Equity R6		12/31/2020	VARIOUS	12,353.000	137,059		160,357	159,601	756	0	0	756	0	160,357	0	(23,298)	(23,298)	0	
9499999. Subtotal - Common Stocks - Mutual Funds						10,009,089	XXX	8,717,590	10,008,244	(1,290,652)	0	0	(1,290,652)	0	8,717,590	0	1,291,497	1,291,497	0	XXX
9799997. Total - Common Stocks - Part 4						53,678,275	XXX	62,645,119	73,551,402	(10,906,281)	0	0	(10,906,281)	0	62,645,119	0	(8,966,846)	(8,966,846)	832,080	XXX
9799998. Total - Common Stocks - Part 5						15,917,325	XXX	18,154,767		0	0	0	0	0	18,154,767	0	(2,237,442)	(2,237,442)	450,993	XXX
9799999. Total - Common Stocks						69,595,600	XXX	80,799,886	73,551,402	(10,906,281)	0	0	(10,906,281)	0	80,799,886	0	(11,204,288)	(11,204,288)	1,283,073	XXX
9899999. Total - Preferred and Common Stocks						70,120,600	XXX	81,234,586	73,986,102	(10,906,281)	0	0	(10,906,281)	0	81,234,586	0	(11,113,988)	(11,113,988)	1,297,966	XXX
9999999 - Totals						484,853,872	XXX	495,711,900	462,544,235	(10,906,281)	(1,037,959)	1,029,619	(12,973,859)	0	491,922,485	0	(8,162,390)	(8,162,390)	11,912,215	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
36176F-Z5-0	G2 G2 765164 3.640% 10/20/61		05/01/2020	Interest Capitalization	06/01/2020	Paydown	523	523	523	523	0	0	0	0	0	0	0	0	4	0
36176F-Z9-2	G2 G2 765168 4.940% 11/20/61		08/01/2020	Interest Capitalization	09/03/2020	Paydown	118	118	118	118	0	0	0	0	0	0	0	0	2	0
90376P-AA-9	INT DEV FIN CORP AGENCY DEBENTURES 0.091% 10/15/40		01/14/2020	BANK of AMERICA SEC	03/19/2020	BANK of AMERICA SEC	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	0	0	5,983	0
0599999. Subtotal - Bonds - U.S. Governments							2,000,641	2,000,641	2,000,641	2,000,641	0	0	0	0	0	0	0	0	5,989	0
62630W-CQ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.440% 12/01/30		03/12/2020	BARCLAYS	03/23/2020	BARCLAYS	3,780,000	3,780,000	3,780,000	3,780,000	0	0	0	0	0	0	0	0	15,860	1,507
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.440% 01/16/25		03/10/2020	BARCLAYS	06/24/2020	Call 100.0000	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	0	0	13,689	989
3199999. Subtotal - Bonds - U.S. Special Revenues							6,780,000	6,780,000	6,780,000	6,780,000	0	0	0	0	0	0	0	0	29,549	2,496
00287Y-CE-7	ABBVIE INC 5.000% 12/15/21		05/15/2020	Tax Free Exchange	11/19/2020	Tax Free Exchange	3,000,000	3,051,545	3,032,044	3,032,044	0	(19,501)	0	(19,501)	0	0	0	0	139,167	62,500
00287Y-CJ-6	ABBVIE INC 3.850% 06/15/24		05/14/2020	Tax Free Exchange	11/19/2020	Tax Free Exchange	1,000,000	998,252	998,458	998,458	0	205	0	205	0	0	0	0	35,719	15,935
02665W-BS-9	AMERICAN HONDA FINANCE 0.542% 07/20/20		03/27/2020	TD SECURITIES	07/20/2020	Maturity	2,500,000	2,476,700	2,500,000	2,500,000	0	23,300	0	23,300	0	0	0	0	21,937	10,155
03254T-AC-7	PARTY CITY HOLDINGS INC 10.000% 08/15/26		08/11/2020	Taxable Exchange	10/13/2020	SEAPORT GROUP LLC	88,237	82,655	75,443	82,655	0	0	0	0	0	0	(7,212)	(7,212)	0	0
03254T-AC-7	PARTY CITY HOLDINGS INC 10.000% 08/15/26		08/11/2020	Taxable Exchange	08/11/2020	Cash Adjustment	1	0	0	0	0	0	0	0	0	0	0	0	0	0
233851-BR-4	DAIMLER FINANCE NA LLC 2.250% 03/02/20		01/14/2020	LLOYDS SECURITIES	03/02/2020	Maturity	3,300,000	3,301,369	3,300,000	3,300,000	0	(1,369)	0	(1,369)	0	0	0	0	37,125	26,938
340711-AT-7	FLORIDA GAS TRANSMISSION 5.450% 07/15/20		03/11/2020	STIFEL NICHOLAS	07/15/2020	Maturity	1,200,000	1,211,640	1,200,000	1,200,000	0	(11,640)	0	(11,640)	0	0	0	0	32,700	10,537
451102-BU-0	ICAHN ENTERPRISES/FIN 4.750% 09/15/24		01/06/2020	JEFFERIES & CO	01/06/2020	JEFFERIES & CO	191,000	194,820	195,059	194,820	0	0	0	0	0	0	239	239	3,100	3,100
451102-BU-0	ICAHN ENTERPRISES/FIN 4.750% 09/15/24		01/06/2020	JEFFERIES & CO	03/06/2020	Tax Free Exchange	1,049,000	1,069,980	1,069,279	1,069,279	0	(701)	0	(701)	0	0	0	0	0	17,024
573334-AH-2	MARTIN MIDSTREAM PARTNER 11.500% 02/28/25		08/26/2020	Taxable Exchange	10/28/2020	Various	595,000	542,938	537,041	543,996	0	1,059	0	1,059	0	0	(6,955)	(6,955)	13,457	0
581557-BM-6	MCKESSON CORP 3.650% 11/30/20		07/15/2020	US BANCORP	11/30/2020	Maturity	1,370,000	1,386,316	1,370,000	1,370,000	0	(16,316)	0	(16,316)	0	0	0	0	25,003	6,468
702150-AE-3	PARTY CITY HOLDINGS INC 5.335% 07/15/25		08/11/2020	Taxable Exchange	10/13/2020	WELLS FARGO	163,237	95,853	120,387	97,367	0	1,514	0	1,514	0	0	23,020	23,020	1,955	0
702150-AE-3	PARTY CITY HOLDINGS INC 5.335% 07/15/25		08/11/2020	Taxable Exchange	08/11/2020	Cash Adjustment	1	0	0	0	0	0	0	0	0	0	0	0	0	0
136069-VX-6	CANADIAN IMPERIAL BANK 2.100% 10/05/20	A	07/02/2020	TD SECURITIES	10/05/2020	Maturity	1,000,000	1,004,630	1,000,000	1,000,000	0	(4,630)	0	(4,630)	0	0	0	0	10,500	5,367
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							15,456,476	15,416,698	15,397,711	15,388,619	0	(28,079)	0	(28,079)	0	0	9,092	9,092	320,663	158,024
8399998. Total - Bonds							24,237,117	24,197,339	24,178,352	24,169,260	0	(28,079)	0	(28,079)	0	0	9,092	9,092	356,201	160,520
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
46625H-10-0	JP MORGAN CHASE & CO		01/01/2020	W-S Core Classic 0300000	11/12/2020	S. G. COWEN SECURITIES CORP.	100,080.000	13,159,519	11,336,542	13,159,519	0	0	0	0	0	0	(1,822,978)	(1,822,978)	360,288	0
78462F-10-3	SPDR TRUST SERIES 1		01/31/2020	GOLDMAN SACHS	08/27/2020	S. G. COWEN SECURITIES CORP.	6,213.000	1,999,066	2,164,996	1,999,066	0	0	0	0	0	0	165,931	165,931	17,221	0
969457-10-0	WILLIAMS COS INC		03/11/2020	INVESTMENT TECHNOLOGY GROUP	04/06/2020	TENDER OFFER	183,710.000	2,996,182	2,415,787	2,996,182	0	0	0	0	0	0	(580,395)	(580,395)	73,484	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								18,154,767	15,917,325	18,154,767	0	0	0	0	0	0	(2,237,442)	(2,237,442)	450,993	0
9799998. Total - Common Stocks								18,154,767	15,917,325	18,154,767	0	0	0	0	0	0	(2,237,442)	(2,237,442)	450,993	0
9899999. Total - Preferred and Common Stocks								18,154,767	15,917,325	18,154,767	0	0	0	0	0	0	(2,237,442)	(2,237,442)	450,993	0
9999999 - Totals								42,352,106	40,095,677	42,324,027	0	(28,079)	0	(28,079)	0	0	(2,228,350)	(2,228,350)	807,194	160,520

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
CATHOLIC HEALTH INITIATV CP			08/27/2020	J P MORGAN SEC	01/14/2021	998,444	0	0	0	0	1,000,000	998,444	1,411	0	0.400	0.406	MAT	0	0
CATHOLIC HEALTH INITIATV CP			10/27/2020	J P MORGAN SEC	03/25/2021	1,198,262	0	0	0	0	1,200,000	1,198,262	770	0	0.350	0.355	MAT	0	0
CATHOLIC HEALTH INITIATV CP			11/05/2020	J P MORGAN SEC	04/08/2021	2,496,578	0	0	0	0	2,500,000	2,496,578	1,267	0	0.320	0.325	MAT	0	0
INTERCONTINENTALEXCHANGE CP			12/28/2020	J P MORGAN SEC	05/11/2021	2,496,743	0	0	0	0	2,500,000	2,496,743	97	0	0.350	0.355	MAT	0	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						7,190,027	0	0	0	0	7,200,000	7,190,027	3,545	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						7,190,027	0	0	0	0	7,200,000	7,190,027	3,545	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7699999. Total - Issuer Obligations						7,190,027	0	0	0	0	7,200,000	7,190,027	3,545	0	XXX	XXX	XXX	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						7,190,027	0	0	0	0	7,200,000	7,190,027	3,545	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						7,190,027	0	0	0	0	XXX	7,190,027	3,545	0	XXX	XXX	XXX	0	0

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A $ 7,190,027 1B $ 0 1C $ 0 1D $ 0 1E $ 0 1F $ 0 1G $ 0
2A $ 0 2B $ 0 2C $ 0
3A $ 0 3B $ 0 3C $ 0
4A $ 0 4B $ 0 4C $ 0
5A $ 0 5B $ 0 5C $ 0
6 $ 0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/26/2020	05/27/2021	2,382		192.66		12,806		14,914		14,914	2,108						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2020	06/14/2021	4,689		192.58		25,194		30,431		30,431	5,238						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/24/2020	09/27/2021	2,953		193.38		15,931		20,403		20,403	4,473						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/26/2020	03/27/2023	1,513		193.61		14,093		15,300		15,300	1,207						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/25/2020	11/27/2023	6,759		196.34		60,644		66,370		66,370	5,726						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/13/2020	08/14/2023	1,542		194.51		14,490		15,855		15,855	1,365						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2020	10/14/2021	5,769		195.01		31,388		35,075		35,075	3,688						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/12/2020	03/14/2022	3,225		190.05		24,152		32,997		32,997	8,844						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2020	07/14/2021	3,653		193.79		19,753		21,884		21,884	2,131						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2020	10/13/2023	2,805		195.01		26,365		28,863		28,863	2,498						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/24/2020	07/27/2022	355		194.32		2,726		2,990		2,990	264						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2020	11/14/2022	1,304		194.75		10,008		11,490		11,490	1,483						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2020	02/14/2022	554		202.13		4,312		2,106		2,106	(2,206)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/12/2020	03/12/2021	3,631		190.05		19,251		27,520		27,520	8,269						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/11/2020	09/14/2021	3,494		194.63		18,972		21,138		21,138	2,166						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/24/2020	04/27/2021	3,158		192.51		16,963		19,108		19,108	2,144						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2020	06/27/2023	1,612		192.87		15,021		17,673		17,673	2,651						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/26/2020	05/26/2022	1,536		192.66		11,692		13,843		13,843	2,151						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/25/2020	11/27/2023	2,903		196.34		27,474		28,509		28,509	1,035						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/26/2020	05/25/2023	1,365		192.66		12,703		14,907		14,907	2,204						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/11/2020	09/14/2023	1,387		194.63		12,366		14,372		14,372	2,006						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2020	10/27/2022	511		193.65		3,901		4,760		4,760	859						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2020	04/13/2022	982		192.49		7,447		8,680		8,680	1,233						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2020	05/13/2022	379		192.69		2,884		3,376		3,376	492						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/13/2020	08/12/2022	2,858		194.51		21,906		24,040		24,040	2,133						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2020	10/27/2021	1,967		193.65		10,630		13,733		13,733	3,103						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/11/2020	06/14/2022	4,377		192.58		33,299		40,141		40,141	6,842						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2020	08/26/2022	514		194.6		3,940		4,342		4,342	402						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of 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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2020	05/14/2021	5,745		192.69		30,885		35,044		35,044	4,159						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/25/2020	08/14/2023	2,010		194.51		17,734		20,665		20,665	2,931						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/24/2020	09/27/2022	543		193.38		4,137		5,055		5,055	918						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/26/2020	02/25/2022	601		194.79		4,528		4,331		4,331	(197)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2020	10/14/2022	1,702		195.01		13,081		14,471		14,471	1,390						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/24/2020	07/27/2023	1,719		194.32		16,132		17,704		17,704	1,572						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/24/2020	09/27/2023	2,798		193.38		26,130		31,025		31,025	4,895						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2020	02/14/2023	1,450		202.13		13,654		8,581		8,581	(5,072)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2020	08/25/2023	493		194.6		4,637		5,076		5,076	439						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/24/2020	04/27/2022	2,540		192.51		19,267		22,658		22,658	3,391						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/22/2020	12/27/2022	1,121		196.21		8,668		9,295		9,295	627						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/14/2020	01/13/2023	2,833		201.22		15,162		17,308		17,308	2,146						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2020	02/12/2021	3,260		202.13		18,123		1,304		1,304	(16,818)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/11/2020	09/14/2022	2,852		194.63		21,923		24,352		24,352	2,430						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2020	07/14/2023	3,917		193.79		36,660		41,203		41,203	4,543						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/11/2020	06/14/2023	2,825		192.58		26,275		31,242		31,242	4,967						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/24/2020	09/27/2023	2,472		193.38		21,892		27,412		27,412	5,520						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2020	05/12/2023	2,019		192.69		18,789		21,884		21,884	3,095						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/11/2020	12/14/2023	264		196.85		2,376		2,549		2,549	173						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2020	12/14/2023	2,184		196.85		20,726		21,079		21,079	353						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/25/2020	06/27/2022	6,248		192.87		47,598		56,729		56,729	9,132						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/13/2020	08/13/2021	3,553		194.51		19,279		20,711		20,711	1,432						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2020	10/27/2023	2,153		193.65		19,057		23,838		23,838	4,781						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/25/2020	11/22/2022	1,115		196.34		8,629		8,979		8,979	350						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/25/2020	11/24/2021	2,771		196.34		15,178		15,848		15,848	671						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2020	11/12/2021	4,036		194.75		21,929		26,113		26,113	4,183						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2020	07/14/2022	1,073		193.79		8,216		9,274		9,274	1,058						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2020	03/26/2021	4,989		193.61		26,951		24,348		24,348	(2,603)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2020	08/25/2023	498		194.6		4,443		5,129		5,129	687						0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of 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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/26/2020	02/27/2023	4,569		194.79		41,741		42,675		42,675	934						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2020	12/14/2022	1,854		196.85		14,381		14,648		14,648	267						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/22/2020	12/27/2023	1,687		196.21		15,954		16,903		16,903	949						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/12/2020	11/14/2023	200		194.75		1,782		2,117		2,117	334						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2020	10/27/2023	491		193.65		4,579		5,431		5,431	852						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/23/2020	12/27/2021	2,181		196.21		11,941		13,132		13,132	1,190						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2020	10/13/2023	1,200		195.01		10,694		12,347		12,347	1,654						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2020	11/14/2023	2,270		194.75		21,304		23,989		23,989	2,685						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/26/2020	02/26/2021	2,639		194.79		14,186		9,631		9,631	(4,555)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/11/2020	12/14/2021	3,800		196.85		20,869		21,279		21,279	410						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/25/2020	06/25/2021	2,722		192.87		14,648		17,421		17,421	2,774						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/24/2020	04/27/2023	3,028		192.51		28,101		32,919		32,919	4,818						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/27/2020	08/27/2021	3,448		194.6		18,721		20,378		20,378	1,657						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/12/2020	03/14/2023	2,526		190.05		23,088		30,636		30,636	7,548						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/24/2020	07/27/2021	2,619		194.32		14,201		15,166		15,166	965						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2020	04/14/2023	3,792		192.49		35,113		41,034		41,034	5,921						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2020	04/14/2021	4,083		192.49		21,929		24,173		24,173	2,244						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/26/2020	03/25/2022	186		193.61		1,418		1,501		1,501	82						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/11/2020	09/14/2023	2,435		194.63		22,894		25,231		25,231	2,336						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2018	09/14/2021	7,486		194.1	64,804			47,610		47,610	(25,302)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2019	01/14/2022	11,874		185.28	99,220			159,229		159,229	(31,585)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/26/2018	11/24/2021	145		186.01	1,204			1,827		1,827	(404)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2018	03/12/2021	3,431		191.19	29,586			22,611		22,611	(13,690)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2018	07/27/2021	5,390		193.89	46,712			32,607		32,607	(19,241)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2018	12/14/2021	9,929		185.31	82,432			131,563		131,563	(26,710)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/11/2019	07/14/2021	1,760		192.06	12,912			12,548		12,548	(6,195)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2019	09/14/2022	13,088		195.3	119,110			107,056		107,056	(33,112)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/24/2020	01/27/2022	385		200.20		2,957		1,696		1,696	(1,261)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/10/2019	10/14/2021	777		195.71	5,852			4,427		4,427	(2,563)						0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2019	02/12/2021	1,746		186.19	12,220			19,428		19,428	(5,202)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2019	12/27/2022	3,885		198.98	35,790			25,174		25,174	(11,033)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/23/2018	05/27/2021	1,649		193.41	14,291			10,820		10,820	(4,981)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/25/2019	04/27/2021	277		187.62	1,966			2,785		2,785	(909)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/26/2019	03/25/2022	3,911		188.21	33,488			45,245		45,245	(10,637)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/26/2018	02/26/2021	644		192.59	5,605			3,400		3,400	(2,762)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/12/2019	09/14/2021	1,628		195.3	12,211			9,232		9,232	(5,520)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2019	05/13/2022	10,411		187.21	88,874			130,551		130,551	(26,756)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/27/2018	08/27/2021	3,274		194.85	28,582			18,860		18,860	(11,362)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2019	09/27/2022	554		196.63	5,069			4,202		4,202	(1,391)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/12/2018	07/14/2021	1,234		194.53	10,752			6,823		6,823	(4,478)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2018	11/12/2021	5,921		186.79	49,106			70,461		70,461	(16,875)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/25/2019	07/27/2021	725		193.12	5,348			4,741		4,741	(2,566)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2019	09/27/2021	1,063		196.63	8,026			5,389		5,389	(3,571)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/14/2018	05/14/2021	2,877		193.24	24,964			16,458		16,458	(11,135)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2019	11/22/2022	10,246		197.55	94,116			76,227		76,227	(24,999)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2019	05/14/2021	2,596		187.21	18,419			27,284		27,284	(8,281)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/13/2019	08/13/2021	230		195.66	1,733			1,191		1,191	(810)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2019	03/14/2022	12,643		185.88	106,220			167,388		167,388	(32,744)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/10/2019	10/14/2022	17,827		195.71	162,936			144,937		144,937	(44,390)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/26/2018	03/26/2021	267		191.06	2,300			1,826		1,826	(1,044)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2019	06/27/2022	657		191.71	5,821			6,428		6,428	(1,735)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/22/2019	05/27/2021	1,296		187.5	9,210			13,388		13,388	(4,173)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2020	01/13/2023	7,976		201.22		74,472		48,735		48,735	(25,737)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/12/2019	12/14/2021	1,127		198.73	8,602			5,309		5,309	(3,460)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2019	11/12/2021	1,344		197.16	10,176			6,976		6,976	(4,301)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2019	02/14/2022	6,375		186.19	53,534			81,985		81,985	(16,894)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/12/2018	04/14/2021	2,087		192.11	18,085			12,962		12,962	(8,203)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/24/2019	10/27/2022	2,482		197.03	22,739			18,738		18,738	(6,105)						0001

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2018	01/27/2021	1,118		197.76	10,033			1,430		1,430	(5,699)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2019	12/27/2021	2,171		198.98	16,589			9,184		9,184	(7,620)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/24/2020	01/27/2021	1,848		200.2		10,175		887		887	(9,288)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/10/2019	01/14/2021	2,229		185.28	15,529			26,793		26,793	(6,018)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/12/2019	12/14/2022	5,032		198.73	46,400			35,324		35,324	(11,875)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2019	06/14/2021	1,018		189.5	7,373			8,952		8,952	(3,463)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2019	08/27/2021	208		197.5	1,579			905		905	(716)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/26/2019	03/26/2021	2,359		188.21	16,783			22,010		22,010	(8,092)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2018	08/13/2021	4,160		193.53	36,064			26,746		26,746	(14,475)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2019	11/14/2022	5,914		197.16	54,102			44,828		44,828	(14,371)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/26/2019	11/24/2021	638		197.55	4,838			3,253		3,253	(2,028)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/11/2019	04/14/2021	1,693		186.67	11,945			18,367		18,367	(5,299)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/24/2019	10/27/2021	71		197.03	539			364		364	(232)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2018	06/25/2021	1,826		194.42	15,940			9,878		9,878	(6,811)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/26/2019	02/26/2021	1,603		185.87	11,235			18,373		18,373	(4,746)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2020	01/14/2022	2,599		201.22		20,083		10,163		10,163	(9,921)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/24/2019	01/27/2022	4,018		185.17	33,554			54,523		54,523	(10,567)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2018	04/27/2021	1,940		192.29	16,748			12,046		12,046	(7,565)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2020	01/14/2021	4,776		201.22		26,428		430		430	(25,998)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2018	09/27/2021	1,436		194.95	12,460			8,575		8,575	(4,826)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2019	08/26/2022	552		197.5	5,090			3,847		3,847	(1,418)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2018	06/14/2021	6,504		191.57	55,821			46,895		46,895	(23,415)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/26/2019	07/27/2022	4,018		193.12	35,851			36,566		36,566	(10,528)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/11/2018	10/14/2021	4,510		191.13	38,273			38,380		38,380	(14,342)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2019	03/12/2021	7,516		185.88	52,667			86,279		86,279	(22,472)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2018	02/12/2021	1,206		190.79	10,442			8,065		8,065	(4,822)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2019	06/25/2021	610		191.71	4,481			4,394		4,394	(2,197)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/23/2019	05/26/2022	2,181		187.50	18,650			27,049		27,049	(5,606)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2019	08/12/2022	16,713		195.66	152,382			130,359		130,359	(43,620)						0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of 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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/11/2018	01/14/2021	1,813		195.81	16,153			3,590		3,590	(9,699)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/25/2018	10/27/2021	5,396		188.10	45,168			58,224		58,224	(16,080)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2019	06/14/2022	12,116		189.50	105,846			134,731		134,731	(31,502)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/24/2020	01/27/2023	5,075		200.20		47,244		33,545		33,545	(13,699)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2018	12/27/2021	3,850		184.69	32,066			53,203		53,203	(10,125)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/25/2019	04/27/2022	3,182		187.62	27,104			38,693		38,693	(8,369)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/11/2019	04/13/2022	20,180		186.67	171,022			257,900		257,900	(52,468)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/24/2019	01/27/2021	1,075		185.17	7,482			13,047		13,047	(2,934)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/26/2019	02/25/2022	296		185.87	2,486			3,894		3,894	(778)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/11/2019	07/14/2022	16,615		192.06	147,105			160,331		160,331	(43,530)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2020	01/14/2021	503		3,283.15		96,171		237,314		237,314	141,144						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2020	01/14/2021	137		3,283.15		14,570		57		57	(14,513)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/15/2020	01/15/2021	51		3,716.90		1,157		3,178		3,178	2,021						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/15/2020	01/15/2021	8,624		3,289.29		1,628,237		3,778,399		3,778,399	2,150,162						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/15/2020	01/15/2021	409		3,330.41		33,762		24		24	(33,738)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/15/2020	01/15/2021	643		3,322.18		108,757		261,122		261,122	152,365						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/15/2020	01/15/2021	2,908		3,651.11		98,532		313,554		313,554	215,022						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/15/2020	01/15/2021	745		3,289.29		79,177		267		267	(78,910)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2020	01/27/2021	407		3,243.63		81,902		209,755		209,755	127,853						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2020	01/27/2021	134		3,243.63		26,100		960		960	(25,140)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/14/2020	02/12/2021	468		3,380.16		92,236		184,038		184,038	91,802						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/14/2020	02/12/2021	23		3,819.58		581		1,068		1,068	487						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/14/2020	02/12/2021	194		3,380.16		21,530		2		2	(21,528)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/14/2020	02/12/2021	336		3,422.41		29,256		6		6	(29,250)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/14/2020	02/12/2021	450		3,413.96		78,347		152,741		152,741	74,394						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/14/2020	02/12/2021	723		3,380.16		80,447		45		45	(80,402)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/27/2020	02/26/2021	156		2,978.76		24,406		51,270		51,270	26,864						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/27/2020	02/26/2021	602		2,978.76		131,354		468,360		468,360	337,007						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/13/2020	03/15/2021	670		2,711.02		167,799		407,131		407,131	239,332						0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/13/2020	03/15/2021	1,654		3,009.23		285,074		1,203,840		1,203,840	918,766						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/13/2020	03/15/2021	5,952		2,738.13		1,655,543		5,847,967		5,847,967	4,192,423						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/13/2020	03/12/2021	465		2,711.02		158,621		481,962		481,962	323,340						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/13/2020	03/15/2021	364		2,744.91		84,218		186,750		186,750	102,532						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/13/2020	03/15/2021	6,273		2,711.02		2,140,848		6,327,910		6,327,910	4,187,062						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/13/2020	03/15/2021	64		3,063.45		9,536		43,495		43,495	33,959						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/13/2020	03/12/2021	207		2,711.02		55,919		139,246		139,246	83,327						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	03/27/2020	03/26/2021	111		2,541.47		26,170		95,319		95,319	69,150						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	03/27/2020	03/26/2021	292		2,541.47		81,510		350,715		350,715	269,205						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	04/14/2020	04/14/2021	923		2,846.06		267,166		838,674		838,674	571,508						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	04/14/2020	04/14/2021	435		2,846.06		87,332		268,267		268,267	180,934						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/15/2020	04/15/2021	6,722		2,783.36		2,012,084		6,325,705		6,325,705	4,313,621						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/15/2020	04/15/2021	705		2,811.19		197,840		645,341		645,341	447,501						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/15/2020	04/15/2021	1,424		3,256.53		123,940		733,481		733,481	609,541						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/15/2020	04/15/2021	342		2,834.02		61,762		118,395		118,395	56,633						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/15/2020	04/15/2021	557		2,783.36		116,441		246,457		246,457	130,016						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/15/2020	04/15/2021	33		3,312.20		2,372		15,638		15,638	13,267						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	04/27/2020	04/27/2021	128		2,878.48		25,543		76,928		76,928	51,385						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	04/27/2020	04/27/2021	297		2,878.48		90,951		261,179		261,179	170,228						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	05/14/2020	05/14/2021	586		2,852.50		172,718		531,172		531,172	358,455						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	05/14/2020	05/14/2021	411		2,852.50		81,970		280,953		280,953	198,983						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	05/15/2020	05/14/2021	1,158		2,892.34		316,337		980,028		980,028	663,691						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	05/15/2020	05/14/2021	204		2,935.29		30,586		48,046		48,046	17,460						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	05/15/2020	05/14/2021	94		3,465.08		3,957		33,669		33,669	29,711						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	05/15/2020	05/14/2021	8,801		2,863.70		2,560,594		7,670,531		7,670,531	5,109,937						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	05/15/2020	05/14/2021	1,930		3,407.80		105,571		778,382		778,382	672,810						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	05/15/2020	05/14/2021	399		2,863.70		75,794		131,897		131,897	56,103						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/20/2020	02/12/2021	5,009		3,380.16		960,789		1,850,909		1,850,909	890,120						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/20/2020	02/12/2021	1,936		3,751.98		66,488		154,770		154,770	88,282						0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/27/2020	05/27/2021	33		3,036.13		5,816		16,621		16,621	10,805						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/27/2020	05/27/2021	271		3,036.13		74,539		202,744		202,744	128,205						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/12/2020	06/14/2021	392		3,041.31		87,924		217,441		217,441	129,517						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/12/2020	06/14/2021	998		3,041.31		311,895		746,744		746,744	434,848						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2020	06/15/2021	1,607		3,587.91		106,436		457,578		457,578	351,142						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2020	06/15/2021	6,222		3,066.59		1,858,392		4,377,663		4,377,663	2,519,271						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2020	06/15/2021	9,784		3,097.26		2,748,412		6,622,876		6,622,876	3,874,464						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2020	06/15/2021	151		3,143.25		23,937		26,960		26,960	3,023						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2020	06/15/2021	360		3,066.59		72,442		93,917		93,917	21,475						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/26/2020	06/25/2021	86		3,009.05		16,770		50,796		50,796	34,026						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/26/2020	06/25/2021	244		3,009.05		72,030		190,611		190,611	118,581						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/14/2020	07/14/2021	233		3,197.52		44,648		104,608		104,608	59,960						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/14/2020	07/14/2021	410		3,197.52		117,821		255,085		255,085	137,264						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2020	07/15/2021	120		3,307.22		17,114		16,062		16,062	(1,053)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2020	07/15/2021	252		3,226.56		47,334		51,588		51,588	4,254						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2020	07/15/2021	398		3,258.83		103,177		219,453		219,453	116,275						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2020	07/15/2021	2,953		3,775.08		161,038		533,577		533,577	372,539						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2020	07/15/2021	7,777		3,226.56		2,198,278		4,491,265		4,491,265	2,292,987						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/27/2020	07/27/2021	17		3,239.41		3,360		7,154		7,154	3,794						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/27/2020	07/27/2021	229		3,239.41		45,942		135,397		135,397	89,455						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/14/2020	08/13/2021	5,436		3,372.85		1,505,156		2,560,753		2,560,753	1,055,597						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/14/2020	08/13/2021	343		3,372.85		61,295		52,564		52,564	(8,730)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/14/2020	08/13/2021	1,225		3,406.58		314,919		545,644		545,644	230,725						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/14/2020	08/13/2021	1,440		3,946.23		79,637		158,756		158,756	79,119						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/14/2020	08/13/2021	201		3,457.17		26,579		18,950		18,950	(7,628)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/14/2020	08/13/2021	320		3,372.85		56,648		103,372		103,372	46,725						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/14/2020	08/13/2021	539		3,372.85		149,340		264,742		264,742	115,402						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/27/2020	08/27/2021	130		3,484.55		24,198		29,741		29,741	5,543						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/27/2020	08/27/2021	381		3,484.55		108,048		156,931		156,931	48,883						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	09/14/2020	09/14/2021	751		3,383.54		218,780		371,252		371,252	152,472						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	09/14/2020	09/14/2021	196		3,383.54		37,582		68,821		68,821	31,239						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	5,638		3,401.20		1,380,758		2,603,201		2,603,201	1,222,443						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	1,891		3,435.21		426,468		825,257		825,257	398,789						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	2,009		3,979.40		133,893		222,096		222,096	88,203						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	254		3,401.20		48,782		40,953		40,953	(7,829)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	207		3,486.23		30,204		21,090		21,090	(9,114)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/25/2020	09/27/2021	353		3,298.46		83,808		199,230		199,230	115,422						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/25/2020	09/27/2021	96		3,298.46		22,190		41,339		41,339	19,149						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	10/14/2020	10/14/2021	236		3,488.67		44,031		69,228		69,228	25,197						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	10/14/2020	10/14/2021	612		3,488.67		179,127		261,369		261,369	82,242						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/15/2020	10/15/2021	6,510		3,483.34		1,904,834		2,685,046		2,685,046	780,212						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/15/2020	10/15/2021	1,635		3,518.17		441,494		634,172		634,172	192,677						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/15/2020	10/15/2021	286		3,483.34		53,150		41,169		41,169	(11,981)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/15/2020	10/15/2021	191		3,570.42		26,459		16,991		16,991	(9,468)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/15/2020	10/15/2021	2,374		4,075.51		140,187		206,680		206,680	66,493						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2020	10/27/2021	101		3,390.68		19,778		38,879		38,879	19,101						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2020	10/27/2021	283		3,390.68		84,568		142,810		142,810	58,242						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/13/2020	11/15/2021	332		3,585.15		58,062		39,535		39,535	(18,527)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/13/2020	11/15/2021	1,451		3,621.00		375,678		478,498		478,498	102,820						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/13/2020	11/15/2021	1,481		4,194.63		82,314		94,912		94,912	12,598						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/13/2020	11/15/2021	194		3,674.78		24,617		13,790		13,790	(10,827)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/13/2020	11/12/2021	338		3,585.15		58,467		83,730		83,730	25,263						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/13/2020	11/12/2021	616		3,585.15		171,860		227,914		227,914	56,054						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/13/2020	11/15/2021	8,344		3,585.15		2,327,231		2,948,462		2,948,462	621,231						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/27/2020	11/26/2021	326		3,638.35		88,875		110,484		110,484	21,609						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/27/2020	11/26/2021	56		3,638.35		9,090		12,239		12,239	3,149						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	12/14/2020	12/14/2021	261		3,647.49		46,884		59,981		59,981	13,096						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	12/14/2020	12/14/2021	461		3,647.49		131,712		156,490		156,490	24,778						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2020	12/15/2021	1,374		3,731.57		370,519		373,079		373,079	2,560						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2020	12/15/2021	282		3,694.62		50,040		26,297		26,297	(23,743)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2020	12/15/2021	150		3,786.99		18,909		7,899		7,899	(11,010)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2020	12/15/2021	2,521		4,322.71		121,089		117,704		117,704	(3,385)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2020	12/15/2021	8,061		3,694.62		2,352,739		2,369,288		2,369,288	16,549						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	12/24/2020	12/27/2021	88		3,703.06		15,860		17,859		17,859	1,999						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	12/24/2020	12/27/2021	252		3,703.06		73,348		77,636		77,636	4,287						0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										2,551,815	38,259,780	0	85,590,668	XXX	85,590,668	43,612,776	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										2,551,815	38,259,780	0	85,590,668	XXX	85,590,668	43,612,776	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
PREMIER OIL PLC PP Warrant G7216B186	Premier Oil	N/A		US - Chicago Board 213800QKYDSBDFTH2K71	07/28/2017	05/31/2022	86,668		42.75	36,262			50,069		50,069							
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board 549300UOMTB7PD2UT305	01/31/2018	07/31/2042	1,663		-							(249)						
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										36,262	0	0	50,069	XXX	50,069	(249)	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										36,262	0	0	50,069	XXX	50,069	(249)	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										2,588,077	38,259,780	0	85,640,737	XXX	85,640,737	43,612,527	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										2,588,077	38,259,780	0	85,640,737	XXX	85,640,737	43,612,527	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2020	01/14/2021	15		3,398.06		(703)					703						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2020	01/14/2021	55		3,348.81		(8,217)		(22,315)		(22,315)	(14,098)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2020	01/14/2021	80		3,389.85		(3,928)					3,928						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2020	01/14/2021	34		3,357.02		(2,190)					2,190						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2020	01/14/2021	31		3,406.27		(3,661)		(10,785)		(10,785)	(7,124)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2020	01/14/2021	8		3,430.89		(272)					272						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2020	01/14/2021	97		3,414.48		(11,114)		(33,186)		(33,186)	(22,072)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2020	01/14/2021	88		3,430.89		(9,411)		(28,854)		(28,854)	(19,443)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2020	01/14/2021	232		3,381.64		(30,594)		(86,969)		(86,969)	(56,374)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/15/2020	01/15/2021	592		3,535.99		(37,795)		(120,860)		(120,860)	(83,064)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/15/2020	01/15/2021	2,959		3,453.75		(289,114)		(827,247)		(827,247)	(538,134)						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of 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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/15/2020	01/15/2021	5,716		3,684.00		(141,002)		(479,253)		(479,253)	(338,251)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2020	01/27/2021	52		3,357.16		(6,834)					6,834						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2020	01/27/2021	19		3,381.48		(2,226)					2,226						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2020	01/27/2021	43		3,389.59		(5,090)					5,090						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2020	01/27/2021	20		3,316.61		(2,957)					2,957						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2020	01/27/2021	236		3,373.38		(29,491)		(92,100)		(92,100)	(62,609)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2020	01/27/2021	90		3,365.27		(11,622)		(35,801)		(35,801)	(24,179)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2020	01/27/2021	28		3,340.94		(3,942)		(11,681)		(11,681)	(7,739)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2020	01/27/2021	21		3,308.50		(3,346)		(9,476)		(9,476)	(6,131)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2020	01/27/2021	32		3,389.59		(3,780)		(12,126)		(12,126)	(8,346)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2020	02/12/2021	51		3,532.27		(1,934)					1,934						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2020	02/12/2021	153		3,481.56		(21,027)		(46,192)		(46,192)	(25,165)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2020	02/12/2021	3,072		3,785.78		(93,571)		(190,945)		(190,945)	(97,375)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2020	02/12/2021	63		3,532.27		(7,126)		(16,388)		(16,388)	(9,262)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2020	02/12/2021	154		3,506.92		(19,277)		(43,325)		(43,325)	(24,048)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2020	02/12/2021	74		3,498.47		(3,708)					3,708						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2020	02/12/2021	427		3,633.67		(28,888)		(67,583)		(67,583)	(38,695)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2020	02/12/2021	25		3,523.82		(1,030)					1,030						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2020	02/12/2021	57		3,515.37		(6,888)		(15,604)		(15,604)	(8,716)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2020	02/12/2021	44		3,506.92		(2,070)					2,070						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2020	02/12/2021	40		3,447.76		(6,274)		(13,373)		(13,373)	(7,099)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/27/2020	02/26/2021	53		3,097.91		(8,011)		(35,251)		(35,251)	(27,241)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/27/2020	02/26/2021	26		3,038.34		(4,644)		(18,413)		(18,413)	(13,769)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/27/2020	02/26/2021	33		3,083.02		(5,160)		(22,104)		(22,104)	(16,944)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/27/2020	02/26/2021	25		3,045.78		(2,940)		(6,601)		(6,601)	(3,661)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/27/2020	02/26/2021	303		3,090.46		(47,008)		(203,860)		(203,860)	(156,852)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/27/2020	02/26/2021	131		3,090.46		(12,370)		(28,407)		(28,407)	(16,037)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/27/2020	02/26/2021	187		3,068.12		(31,081)		(129,612)		(129,612)	(98,532)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/13/2020	03/15/2021	5,888		2,914.35		(1,055,388)		(4,801,647)		(4,801,647)	(3,746,259)						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/13/2020	03/12/2021	20		2,833.02		(3,942)		(10,950)		(10,950)	(7,008)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/13/2020	03/12/2021	160		2,805.91		(34,017)		(92,555)		(92,555)	(58,538)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/13/2020	03/12/2021	53		2,819.46		(14,543)		(49,140)		(49,140)	(34,597)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/13/2020	03/12/2021	107		2,826.24		(29,016)		(98,609)		(98,609)	(69,594)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/13/2020	03/15/2021	4,619		3,036.34		(784,253)		(3,243,951)		(3,243,951)	(2,459,698)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/13/2020	03/12/2021	236		2,792.35		(68,437)		(225,742)		(225,742)	(157,305)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/13/2020	03/15/2021	1,718		2,846.57		(446,276)		(1,510,050)		(1,510,050)	(1,063,773)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/13/2020	03/12/2021	27		2,765.24		(6,296)		(16,628)		(16,628)	(10,333)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/13/2020	03/12/2021	27		2,765.24		(8,106)		(26,137)		(26,137)	(18,030)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/13/2020	03/12/2021	43		2,812.68		(12,058)		(40,488)		(40,488)	(28,430)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/27/2020	03/26/2021	21		2,630.42		(3,726)		(16,367)		(16,367)	(12,641)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/27/2020	03/26/2021	67		2,636.78		(14,858)		(74,181)		(74,181)	(59,323)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/27/2020	03/26/2021	101		2,617.71		(23,438)		(114,034)		(114,034)	(90,596)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/27/2020	03/26/2021	50		2,655.84		(8,179)		(37,507)		(37,507)	(29,328)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/27/2020	03/26/2021	61		2,624.07		(14,024)		(68,836)		(68,836)	(54,811)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/27/2020	03/26/2021	23		2,617.71		(4,219)		(18,171)		(18,171)	(13,952)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/27/2020	03/26/2021	47		2,592.30		(11,556)		(54,431)		(54,431)	(42,875)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/27/2020	03/26/2021	16		2,592.30		(3,149)		(13,038)		(13,038)	(9,889)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/27/2020	03/26/2021	15		2,643.13		(3,276)		(16,486)		(16,486)	(13,211)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/14/2020	04/14/2021	15		2,945.67		(2,187)		(8,003)		(8,003)	(5,816)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/14/2020	04/14/2021	35		2,902.98		(8,841)		(29,779)		(29,779)	(20,938)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/14/2020	04/14/2021	14		2,967.02		(1,798)		(6,799)		(6,799)	(5,001)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/14/2020	04/14/2021	400		2,931.44		(95,508)		(331,729)		(331,729)	(236,221)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/14/2020	04/14/2021	14		2,967.02		(3,023)		(10,939)		(10,939)	(7,916)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/14/2020	04/14/2021	8		2,931.44		(1,253)		(4,484)		(4,484)	(3,231)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/14/2020	04/14/2021	231		2,959.90		(51,850)		(186,067)		(186,067)	(134,217)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/14/2020	04/14/2021	113		2,988.36		(13,760)		(53,905)		(53,905)	(40,146)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/14/2020	04/14/2021	284		2,952.79		(39,140)		(144,761)		(144,761)	(105,621)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/14/2020	04/14/2021	244		2,938.56		(57,394)		(200,918)		(200,918)	(143,524)						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/15/2020	04/15/2021	5,298		3,089.53		(774,128)		(3,513,676)		(3,513,676)	(2,739,548)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/15/2020	04/15/2021	672		2,985.15		(127,107)		(509,739)		(509,739)	(382,632)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/15/2020	04/15/2021	1,458		2,922.53		(324,858)		(1,186,924)		(1,186,924)	(862,066)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/27/2020	04/27/2021	68		2,993.62		(16,146)		(52,699)		(52,699)	(36,553)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/27/2020	04/27/2021	62		2,979.23		(8,628)		(31,264)		(31,264)	(22,636)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/27/2020	04/27/2021	55		2,986.42		(7,426)		(27,200)		(27,200)	(19,774)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/27/2020	04/27/2021	219		2,972.03		(54,534)		(174,117)		(174,117)	(119,582)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/27/2020	04/27/2021	10		3,000.82		(2,445)		(8,041)		(8,041)	(5,596)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/27/2020	04/27/2021	10		3,000.82		(1,338)		(5,014)		(5,014)	(3,676)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2020	05/14/2021	63		2,938.08		(9,432)		(37,792)		(37,792)	(28,360)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2020	05/14/2021	26		2,966.60		(3,508)		(14,798)		(14,798)	(11,290)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2020	05/14/2021	236		2,966.60		(53,907)		(190,013)		(190,013)	(136,106)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2020	05/14/2021	47		2,952.34		(11,095)		(38,417)		(38,417)	(27,322)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2020	05/14/2021	100		2,995.13		(12,184)		(54,346)		(54,346)	(42,162)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2020	05/14/2021	170		2,959.47		(23,571)		(98,206)		(98,206)	(74,635)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2020	05/14/2021	164		2,945.21		(39,359)		(135,182)		(135,182)	(95,823)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2020	05/14/2021	51		2,952.34		(7,285)		(29,925)		(29,925)	(22,640)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2020	05/14/2021	11		2,959.47		(2,445)		(8,537)		(8,537)	(6,092)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2020	05/14/2021	118		2,938.08		(28,899)		(98,364)		(98,364)	(69,465)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2020	05/14/2021	10		2,973.73		(2,285)		(8,128)		(8,128)	(5,843)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/15/2020	05/14/2021	1,064		3,071.32		(187,067)		(733,107)		(733,107)	(546,040)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/15/2020	05/14/2021	6,871		3,178.71		(885,393)		(4,085,397)		(4,085,397)	(3,200,004)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/15/2020	05/14/2021	2,024		3,006.89		(423,616)		(1,511,830)		(1,511,830)	(1,088,214)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/20/2020	02/12/2021	1,959		3,549.17		(188,847)		(439,157)		(439,157)	(250,310)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/27/2020	05/27/2021	8		3,165.17		(1,557)		(5,006)		(5,006)	(3,450)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/27/2020	05/27/2021	75		3,157.58		(15,021)		(47,878)		(47,878)	(32,858)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/27/2020	05/27/2021	63		3,127.21		(13,761)		(42,178)		(42,178)	(28,417)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/27/2020	05/27/2021	51		3,134.80		(10,822)		(33,489)		(33,489)	(22,668)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/27/2020	05/27/2021	74		3,142.39		(15,565)		(48,655)		(48,655)	(33,091)						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of 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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2020	05/27/2021	13		3,180.35		(1,254)		(4,787)		(4,787)	(3,532)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2020	05/27/2021	20		3,157.58		(2,092)		(7,619)		(7,619)	(5,527)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/12/2020	06/14/2021	131		3,162.96		(31,442)		(83,815)		(83,815)	(52,372)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/12/2020	06/14/2021	76		3,155.36		(18,515)		(49,055)		(49,055)	(30,540)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/12/2020	06/14/2021	189		3,140.15		(31,165)		(86,499)		(86,499)	(55,334)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/12/2020	06/14/2021	303		3,132.55		(77,917)		(202,406)		(202,406)	(124,489)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/12/2020	06/14/2021	40		3,124.95		(6,930)		(18,945)		(18,945)	(12,015)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/12/2020	06/14/2021	22		3,170.57		(3,332)		(9,571)		(9,571)	(6,239)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/12/2020	06/14/2021	360		3,147.76		(89,599)		(235,682)		(235,682)	(146,083)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/12/2020	06/14/2021	129		3,140.15		(32,614)		(85,297)		(85,297)	(52,682)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/12/2020	06/14/2021	38		3,162.96		(5,785)		(16,462)		(16,462)	(10,678)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/12/2020	06/14/2021	103		3,132.55		(17,372)		(47,850)		(47,850)	(30,478)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2020	06/15/2021	1,607		3,127.92		(419,339)		(1,045,079)		(1,045,079)	(625,741)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2020	06/15/2021	9,730		3,288.92		(1,730,523)		(5,010,122)		(5,010,122)	(3,279,599)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2020	06/15/2021	4,670		3,403.91		(597,157)		(1,973,236)		(1,973,236)	(1,376,080)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/26/2020	06/25/2021	12		3,099.32		(2,929)		(8,621)		(8,621)	(5,693)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/26/2020	06/25/2021	18		3,136.93		(2,131)		(8,230)		(8,230)	(6,099)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/26/2020	06/25/2021	19		3,129.41		(4,123)		(12,558)		(12,558)	(8,435)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/26/2020	06/25/2021	98		3,114.37		(22,606)		(67,664)		(67,664)	(45,058)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/26/2020	06/25/2021	64		3,121.89		(14,398)		(43,476)		(43,476)	(29,078)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/26/2020	06/25/2021	51		3,106.84		(11,974)		(35,538)		(35,538)	(23,565)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/26/2020	06/25/2021	27		3,106.84		(3,715)		(13,530)		(13,530)	(9,815)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/26/2020	06/25/2021	41		3,099.32		(5,733)		(20,596)		(20,596)	(14,863)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/14/2020	07/14/2021	13		3,317.43		(1,644)		(4,527)		(4,527)	(2,883)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/14/2020	07/14/2021	51		3,325.42		(6,073)		(16,887)		(16,887)	(10,814)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/14/2020	07/14/2021	178		3,309.43		(38,931)		(94,197)		(94,197)	(55,266)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/14/2020	07/14/2021	160		3,293.45		(36,526)		(86,988)		(86,988)	(50,462)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/14/2020	07/14/2021	14		3,317.43		(3,088)		(7,537)		(7,537)	(4,449)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/14/2020	07/14/2021	58		3,325.42		(12,096)		(29,768)		(29,768)	(17,672)						0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of 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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/14/2020	07/14/2021	40		3,293.45		(5,338)		(14,250)		(14,250)	(8,912)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/14/2020	07/14/2021	48		3,277.46		(6,844)		(17,877)		(17,877)	(11,034)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/14/2020	07/14/2021	81		3,285.45		(11,205)		(29,546)		(29,546)	(18,341)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/15/2020	07/15/2021	4,856		3,581.48		(506,083)		(1,479,372)		(1,479,372)	(973,289)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/15/2020	07/15/2021	366		3,460.49		(54,859)		(143,901)		(143,901)	(89,042)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/15/2020	07/15/2021	2,953		3,291.09		(716,440)		(1,550,295)		(1,550,295)	(833,855)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/27/2020	07/27/2021	37		3,368.99		(4,617)		(17,911)		(17,911)	(13,294)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/27/2020	07/27/2021	74		3,336.59		(10,608)		(38,022)		(38,022)	(27,414)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/27/2020	07/27/2021	17		3,336.59		(2,397)		(5,611)		(5,611)	(3,214)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/27/2020	07/27/2021	118		3,352.79		(15,853)		(58,995)		(58,995)	(43,142)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/14/2020	08/13/2021	1,440		3,440.31		(338,456)		(604,486)		(604,486)	(266,030)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/14/2020	08/13/2021	44		3,482.47		(9,420)		(18,110)		(18,110)	(8,690)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/14/2020	08/13/2021	20		3,482.47		(2,285)		(4,622)		(4,622)	(2,338)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/14/2020	08/13/2021	26		3,490.90		(5,351)		(10,341)		(10,341)	(4,991)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/14/2020	08/13/2021	282		3,474.04		(60,990)		(116,480)		(116,480)	(55,490)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/14/2020	08/13/2021	99		3,474.04		(11,658)		(23,466)		(23,466)	(11,808)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/14/2020	08/13/2021	187		3,524.63		(35,582)		(70,479)		(70,479)	(34,898)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/14/2020	08/13/2021	200		3,516.20		(19,604)		(40,473)		(40,473)	(20,869)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/14/2020	08/13/2021	4,044		3,743.86		(395,586)		(862,218)		(862,218)	(466,632)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/14/2020	08/13/2021	1,177		3,617.38		(172,263)		(345,447)		(345,447)	(173,184)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/27/2020	08/27/2021	218		3,589.09		(47,451)		(73,110)		(73,110)	(25,659)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/27/2020	08/27/2021	85		3,641.35		(16,276)		(25,573)		(25,573)	(9,298)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/27/2020	08/27/2021	21		3,632.64		(4,144)		(6,499)		(6,499)	(2,355)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/27/2020	08/27/2021	43		3,632.64		(4,366)		(5,084)		(5,084)	(718)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/27/2020	08/27/2021	65		3,597.80		(7,661)		(9,241)		(9,241)	(1,580)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/27/2020	08/27/2021	57		3,580.38		(12,800)		(19,643)		(19,643)	(6,843)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/27/2020	08/27/2021	15		3,554.24		(2,085)		(2,599)		(2,599)	(514)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/27/2020	08/27/2021	8		3,589.09		(948)		(1,152)		(1,152)	(204)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2020	09/14/2021	86		3,527.34		(9,628)		(19,857)		(19,857)	(10,229)						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2020	09/14/2021	237		3,535.80		(48,441)		(90,417)		(90,417)	(41,977)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2020	09/14/2021	14		3,493.51		(1,814)		(3,670)		(3,670)	(1,856)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2020	09/14/2021	109		3,468.13		(26,125)		(46,975)		(46,975)	(20,850)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2020	09/14/2021	56		3,476.59		(13,255)		(23,962)		(23,962)	(10,707)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2020	09/14/2021	288		3,485.05		(66,329)		(120,403)		(120,403)	(54,074)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2020	09/14/2021	71		3,485.05		(9,399)		(18,911)		(18,911)	(9,512)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2020	09/14/2021	25		3,434.29		(3,961)		(7,723)		(7,723)	(3,762)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2020	09/14/2021	61		3,527.34		(12,628)		(23,481)		(23,481)	(10,853)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	3,668		3,775.33		(243,257)		(770,482)		(770,482)	(527,226)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	2,009		3,469.22		(409,195)		(826,315)		(826,315)	(417,120)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	1,853		3,647.79		(215,583)		(533,708)		(533,708)	(318,125)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/25/2020	09/27/2021	69		3,405.66		(11,554)		(23,242)		(23,242)	(11,688)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/25/2020	09/27/2021	78		3,446.89		(11,791)		(35,307)		(35,307)	(23,516)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/25/2020	09/27/2021	27		3,438.64		(4,149)		(8,466)		(8,466)	(4,317)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/25/2020	09/27/2021	64		3,380.92		(11,802)		(31,895)		(31,895)	(20,093)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/25/2020	09/27/2021	211		3,397.41		(37,236)		(103,066)		(103,066)	(65,830)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2020	10/14/2021	150		3,593.33		(34,808)		(53,143)		(53,143)	(18,335)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2020	10/14/2021	149		3,575.89		(35,949)		(54,537)		(54,537)	(18,588)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2020	10/14/2021	57		3,584.61		(13,405)		(20,385)		(20,385)	(6,981)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2020	10/14/2021	169		3,593.33		(21,453)		(36,198)		(36,198)	(14,745)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2020	10/14/2021	193		3,645.66		(39,438)		(61,282)		(61,282)	(21,844)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2020	10/14/2021	42		3,549.72		(6,305)		(10,436)		(10,436)	(4,131)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2020	10/14/2021	24		3,628.22		(2,671)		(4,545)		(4,545)	(1,874)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2020	10/14/2021	62		3,636.94		(13,058)		(20,216)		(20,216)	(7,158)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/15/2020	10/15/2021	4,183		3,866.51		(458,521)		(727,282)		(727,282)	(268,761)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/15/2020	10/15/2021	2,374		3,553.01		(595,711)		(863,247)		(863,247)	(267,536)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/15/2020	10/15/2021	1,588		3,735.88		(249,852)		(390,152)		(390,152)	(140,299)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/27/2020	10/27/2021	37		3,450.02		(5,830)		(12,460)		(12,460)	(6,630)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/27/2020	10/27/2021	42		3,483.92		(10,164)		(18,356)		(18,356)	(8,191)						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2020	10/27/2021	63		3,475.45		(15,357)		(27,597)		(27,597)	(12,240)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2020	10/27/2021	5		3,526.31		(634)		(1,474)		(1,474)	(840)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2020	10/27/2021	22		3,500.88		(2,875)		(6,489)		(6,489)	(3,614)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2020	10/27/2021	42		3,543.26		(8,786)		(16,458)		(16,458)	(7,672)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2020	10/27/2021	137		3,492.40		(32,355)		(58,732)		(58,732)	(26,377)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2020	10/27/2021	37		3,492.40		(4,972)		(11,120)		(11,120)	(6,148)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/13/2020	11/15/2021	1,421		3,845.07		(205,785)		(279,846)		(279,846)	(74,061)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/13/2020	11/12/2021	46		3,692.70		(5,115)		(7,990)		(7,990)	(2,875)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/13/2020	11/15/2021	1,481		3,656.85		(346,815)		(454,092)		(454,092)	(107,277)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/13/2020	11/12/2021	20		3,656.85		(2,506)		(3,850)		(3,850)	(1,344)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/13/2020	11/12/2021	39		3,728.56		(3,697)		(5,865)		(5,865)	(2,167)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/13/2020	11/12/2021	38		3,746.48		(7,113)		(10,043)		(10,043)	(2,930)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/13/2020	11/15/2021	6,893		3,979.52		(669,695)		(917,756)		(917,756)	(248,060)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/13/2020	11/12/2021	223		3,701.67		(23,920)		(37,465)		(37,465)	(13,545)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/13/2020	11/12/2021	193		3,683.74		(42,289)		(58,618)		(58,618)	(16,329)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/13/2020	11/12/2021	41		3,674.78		(9,140)		(12,621)		(12,621)	(3,482)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/13/2020	11/12/2021	11		3,719.59		(1,080)		(1,705)		(1,705)	(625)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/13/2020	11/12/2021	345		3,692.70		(74,036)		(102,859)		(102,859)	(28,823)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/27/2020	11/26/2021	40		3,747.50		(3,950)		(5,967)		(5,967)	(2,017)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/27/2020	11/26/2021	97		3,738.40		(20,336)		(26,688)		(26,688)	(6,352)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/27/2020	11/26/2021	61		3,802.08		(10,794)		(14,522)		(14,522)	(3,729)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/27/2020	11/26/2021	71		3,756.60		(14,125)		(18,659)		(18,659)	(4,534)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/27/2020	11/26/2021	97		3,747.50		(19,863)		(26,154)		(26,154)	(6,290)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/27/2020	11/26/2021	16		3,756.60		(1,526)		(2,318)		(2,318)	(792)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	12/14/2020	12/14/2021	154		3,747.80		(34,619)		(42,546)		(42,546)	(7,927)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	12/14/2020	12/14/2021	22		3,766.03		(4,830)		(5,964)		(5,964)	(1,135)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	12/14/2020	12/14/2021	19		3,738.68		(4,284)		(5,250)		(5,250)	(966)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	12/14/2020	12/14/2021	73		3,756.91		(8,432)		(11,748)		(11,748)	(3,315)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	12/14/2020	12/14/2021	33		3,802.51		(3,106)		(4,421)		(4,421)	(1,315)						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	12/14/2020	12/14/2021	166		3,756.91		(36,602)		(45,048)		(45,048)	(8,446)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	12/14/2020	12/14/2021	127		3,766.03		(14,168)		(19,775)		(19,775)	(5,607)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	12/14/2020	12/14/2021	99		3,811.63		(18,953)		(23,698)		(23,698)	(4,746)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	12/14/2020	12/14/2021	28		3,729.56		(3,646)		(5,010)		(5,010)	(1,364)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2020	12/15/2021	2,521		3,768.51		(619,506)		(630,338)		(630,338)	(10,832)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2020	12/15/2021	5,571		4,101.03		(536,773)		(543,280)		(543,280)	(6,507)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2020	12/15/2021	1,343		3,962.48		(199,672)		(202,474)		(202,474)	(2,802)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	12/24/2020	12/27/2021	17		3,786.38		(2,058)		(2,560)		(2,560)	(501)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	12/24/2020	12/27/2021	49		3,869.70		(9,303)		(10,392)		(10,392)	(1,088)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	12/24/2020	12/27/2021	116		3,814.15		(25,515)		(28,259)		(28,259)	(2,744)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	12/24/2020	12/27/2021	56		3,823.41		(5,936)		(7,508)		(7,508)	(1,572)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	12/24/2020	12/27/2021	20		3,860.44		(3,900)		(4,347)		(4,347)	(447)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	12/24/2020	12/27/2021	15		3,814.15		(1,652)		(2,084)		(2,084)	(432)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	12/24/2020	12/27/2021	42		3,804.89		(9,378)		(10,378)		(10,378)	(1,001)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	12/24/2020	12/27/2021	25		3,823.41		(5,269)		(5,840)		(5,840)	(571)						0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										0	(18,395,887)	0	(50,884,994)	XXX	(50,884,994)	(32,489,121)	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	(18,395,887)	0	(50,884,994)	XXX	(50,884,994)	(32,489,121)	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	(18,395,887)	0	(50,884,994)	XXX	(50,884,994)	(32,489,121)	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	(18,395,887)	0	(50,884,994)	XXX	(50,884,994)	(32,489,121)	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of 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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										2,551,815	19,863,893	0	34,705,674	XXX	34,705,674	11,123,655	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										36,262	0	0	50,069	XXX	50,069	(249)	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										2,588,077	19,863,893	0	34,755,743	XXX	34,755,743	11,123,406	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges crediting rate for fixed indexed annuity products linked to changes in equity indices.

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/12/2020	03/14/2022	03/13/2020	Closing Sale	32		190.05		236	236		236								0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/12/2020	03/12/2021	03/13/2020	Closing Sale	32		190.05		167	167		167								0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/12/2020	03/14/2023	03/13/2020	Closing Sale	26		190.05		241	241		241								0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2019	12/27/2019	Closing Sale			174.70			3,689		3,689					3,689			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/14/2018	05/14/2020	05/14/2020	Closing Sale	295		193.24	2,143						52			(2,143)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2019	03/13/2020	03/13/2020	Closing Sale	4,896		185.88	24,843		20,415		20,415		(40,220)			(4,428)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2017	04/14/2020	04/14/2020	Closing Sale	1,884		176.74	15,651		29,675		29,675		(26,421)			14,024			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2018	07/27/2020	07/27/2020	Closing Sale	464		193.89	3,375		200		200		(4)			(3,175)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/26/2019	02/27/2020	02/27/2020	Closing Sale	3,831		185.87	19,438		34,169		34,169		(31,471)			14,732			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2017	09/25/2020	09/25/2020	Closing Sale	3,114		183.03	26,790		32,232		32,232		(24,128)			5,442			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2017	03/13/2020	03/13/2020	Closing Sale	2,042		175.82	16,873		29,056		29,056		(30,662)			12,183			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2019	08/14/2020	08/14/2020	Closing Sale	4,452		195.66	23,953						(3,959)			(23,952)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/11/2018	10/14/2020	10/14/2020	Closing Sale	2,192		191.13	15,671		8,506		8,506		(5,726)			(7,165)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/11/2018	01/14/2020	01/14/2020	Closing Sale	1,139		195.81	8,474		6,161		6,161		4,442			(2,313)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2017	07/27/2020	07/27/2020	Closing Sale	1,423		180.60	12,079		19,524		19,524		(14,276)			7,445			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2018	08/14/2020	08/14/2020	Closing Sale	3,715		193.53	27,034		3,641		3,641		(1,387)			(23,394)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2017	02/14/2020	02/14/2020	Closing Sale	1,763		175.82	14,570		46,389		46,389		(26,547)			31,819			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/24/2017	08/27/2020	08/27/2020	Closing Sale	389		179.90	3,290		5,720		5,720		(4,181)			2,430			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2018	06/26/2020	06/26/2020	Closing Sale	7,083		194.42	51,775						4,605			(51,775)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/26/2019	11/25/2020	11/25/2020	Closing Sale	3,138		197.55	17,050						(1,938)			(17,050)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/12/2019	09/14/2020	09/14/2020	Closing Sale	4,972		195.30	26,703						(6,808)			(26,702)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2017	12/22/2020	12/22/2020	Closing Sale	763		191.36	6,862		3,845		3,845		(798)			(3,017)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2017	09/14/2020	09/14/2020	Closing Sale	2,471		182.94	21,244		28,883		28,883		(19,276)			7,639			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/27/2018	08/27/2020	08/27/2020	Closing Sale	380		194.85	2,775						155			(2,775)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2017	12/14/2020	12/14/2020	Closing Sale	3,915		189.52	34,874		28,698		28,698		(9,250)			(6,176)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2018	12/14/2020	12/14/2020	Closing Sale	2,704		185.31	18,788		31,199		31,199		(20,658)			12,412			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2017	02/27/2020	02/27/2020	Closing Sale	3,360		176.77	27,918		60,553		60,553		(47,185)			32,635			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2018	06/12/2020	06/12/2020	Closing Sale	4,411		191.57	31,772		4,455		4,455		(6,206)			(27,317)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2018	12/27/2019	12/27/2019	Closing Sale			184.69			3,811		3,811					3,811			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/12/2019	12/14/2020	12/14/2020	Closing Sale	4,222		198.73	23,073						(443)			(23,072)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/10/2019	10/14/2020	10/14/2020	Closing Sale	4,614		195.71	24,833						(6,266)			(24,832)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2018	04/27/2020	04/27/2020	Closing Sale	2,605		192.29	18,888		573		573		(1,148)			(18,315)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2017	07/14/2020	07/14/2020	Closing Sale	3,495		179.99	29,563		48,226		48,226		(37,150)			18,663			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/26/2018	02/27/2020	02/27/2020	Closing Sale	4,284		192.59	31,185		9,424		9,424		1,585			(21,761)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/11/2017	08/14/2020	08/14/2020	Closing Sale	1,587		180.27	13,442		22,592		22,592		(16,448)			9,150			0001

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/23/2019	05/27/2020	05/27/2020	Closing Sale	3,387		187.50	17,336		17,475		17,475		(23,169)			140			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2018	01/27/2020	01/27/2020	Closing Sale	121		197.76	910		296		296		617			(613)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/12/2017	01/14/2020	01/14/2020	Closing Sale	4,873		174.83	40,044		128,607		128,607		(78,572)			88,563			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/12/2018	04/14/2020	04/14/2020	Closing Sale	890		192.11	6,464		338		338		(399)			(6,126)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2018	09/14/2020	09/14/2020	Closing Sale	2,854		194.10	20,720		1,513		1,513		(687)			(19,207)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/11/2019	07/14/2020	07/14/2020	Closing Sale	3,832		192.06	20,166		6,630		6,630		(12,254)			(13,537)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2018	11/13/2020	11/13/2020	Closing Sale	1,777		186.79	12,384		14,148		14,148		(11,185)			1,765			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2018	03/14/2020	03/16/2020	Closing Sale	230		191.19	1,663						(238)			(1,663)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/23/2018	05/27/2020	05/27/2020	Closing Sale	1,396		193.41	10,152						240			(10,152)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2018	09/25/2020	09/25/2020	Closing Sale	580		194.95	4,226						122			(4,226)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/27/2017	10/27/2020	10/27/2020	Closing Sale	564		187.82	4,982		3,290		3,290		(1,994)			(1,692)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2019	06/26/2020	06/26/2020	Closing Sale	2,384		191.71	12,522		2,765		2,765		(8,027)			(9,757)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/10/2019	01/14/2020	01/14/2020	Closing Sale	4,377		185.28	22,059		69,772		69,772		(38,783)			47,713			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/11/2019	04/14/2020	04/14/2020	Closing Sale	4,741		186.67	24,161		27,593		27,593		(35,481)			3,432			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2017	03/27/2020	03/27/2020	Closing Sale	3,547		175.64	29,281		63,740		63,740		(53,861)			34,459			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/25/2019	07/27/2020	07/27/2020	Closing Sale	2,734		193.12	14,467		3,281		3,281		(6,886)			(11,186)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2017	06/26/2020	06/26/2020	Closing Sale	1,014		180.46	8,601		12,585		12,585		(10,291)			3,984			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2019	11/13/2020	11/13/2020	Closing Sale	3,840		197.16	20,818						(2,796)			(20,817)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/25/2019	04/27/2020	04/27/2020	Closing Sale	3,374		187.62	17,281		16,498		16,498		(22,294)			(783)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2018	03/13/2020	03/13/2020	Closing Sale	2,124		191.19	15,347						(2,194)			(15,347)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2019	09/25/2020	09/25/2020	Closing Sale	3,153		196.63	17,050						(2,153)			(17,050)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2017	11/13/2020	11/13/2020	Closing Sale	2,112		187.49	18,612		15,334		15,334		(8,212)			(3,278)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2019	02/14/2020	02/14/2020	Closing Sale	3,980		186.19	20,155		63,438		63,438		(31,503)			43,283			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2017	10/14/2020	10/14/2020	Closing Sale	4,471		186.07	39,104		39,975		39,975		(22,333)			871			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2019	12/23/2020	12/23/2020	Closing Sale	2,890		198.98	15,813						(226)			(15,812)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2019	06/12/2020	06/12/2020	Closing Sale	4,871		189.50	25,290		15,002		15,002		(24,829)			(10,288)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2017	06/12/2020	06/12/2020	Closing Sale	1,357		181.28	11,562		15,334		15,334		(12,634)			3,772			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/26/2018	03/27/2020	03/27/2020	Closing Sale	105		191.06	756		267		267		(132)			(489)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2017	12/27/2019	12/27/2019	Closing Sale			191.36			1,989		1,989					1,989			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2019	05/14/2020	05/14/2020	Closing Sale	6,880		187.21	35,162		37,702		37,702		(48,567)			2,540			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/26/2019	03/27/2020	03/27/2020	Closing Sale	3,331		188.21	17,117		17,990		17,990		(19,795)			872			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/25/2018	10/27/2020	10/27/2020	Closing Sale	574		188.10	4,039		3,187		3,187		(2,931)			(853)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2018	02/14/2020	02/14/2020	Closing Sale	362		190.79	2,615		4,101		4,101		(444)			1,486			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/24/2019	10/27/2020	10/27/2020	Closing Sale	2,812		197.03	15,235						(1,917)			(15,235)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/26/2018	11/25/2020	11/25/2020	Closing Sale	962		186.01	6,695		9,941		9,941		(6,739)			3,246			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2018	12/22/2020	12/22/2020	Closing Sale	2,312		184.69	16,055		27,073		27,073		(18,995)			11,018			0001

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/24/2017	05/27/2020	05/27/2020	Closing Sale	1,832		180.14	15,510		22,935		22,935		(19,186)			7,425			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/27/2019	08/27/2020	08/27/2020	Closing Sale	3,504		197.50	19,030						285			(19,030)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2017	11/27/2020	11/25/2020	Closing Sale	2,425		188.44	21,479		19,159		19,159		(7,672)			(2,320)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/11/2017	05/14/2020	05/14/2020	Closing Sale	2,589		179.60	21,855		33,891		33,891		(28,555)			12,036			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/12/2018	07/14/2020	07/14/2020	Closing Sale	997		194.53	7,294						583			(7,294)			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2017	04/27/2020	04/27/2020	Closing Sale	2,923		178.92	24,581		39,725		39,725		(34,319)			15,144			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/24/2019	01/27/2020	01/27/2020	Closing Sale	3,121		185.17	15,722		46,916		46,916		(27,979)			31,194			0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2017	01/27/2020	01/27/2020	Closing Sale	4,617		174.80	37,929		117,264		117,264		(74,488)			79,335			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/14/2019	01/14/2020	01/14/2020	Closing Sale	644		2,582.61	123,968		64,151		64,151		(293,281)			(59,817)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/14/2019	01/14/2020	01/14/2020	Closing Sale	201		2,582.61	23,400		16,710		16,710		(52,312)			(6,690)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/15/2019	01/15/2020	01/15/2020	Closing Sale	2,536		2,871.33	164,845		1,060,039		1,060,039		(746,801)			895,193			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/15/2019	01/15/2020	01/15/2020	Closing Sale	37		2,897.43	2,104		14,487		14,487		(10,228)			12,383			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/15/2019	01/15/2020	01/15/2020	Closing Sale	716		2,636.40	121,098		119,060		119,060		(304,052)			(2,039)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/15/2019	01/15/2020	01/15/2020	Closing Sale	7,942		2,610.30	1,465,738		2,024,409		2,024,409		(3,457,808)			558,670			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/15/2019	01/15/2020	01/15/2020	Closing Sale	768		2,610.30	86,045		279,275		279,275		(189,278)			193,231			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/15/2019	01/15/2020	01/15/2020	Closing Sale	527		2,639.30	50,387		176,398		176,398		(123,306)			126,010			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2019	01/27/2020	01/27/2020	Closing Sale	468		2,664.76	87,360		57,095		57,095		(177,696)			(30,265)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2019	01/27/2020	01/27/2020	Closing Sale	112		2,664.76	12,814		12,610		12,610		(25,206)			(204)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/14/2019	02/14/2020	02/14/2020	Closing Sale	242		2,745.73	25,736		27,142		27,142		(35,548)			1,407			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/14/2019	02/14/2020	02/14/2020	Closing Sale	516		2,745.73	93,173		58,443		58,443		(158,473)			(34,729)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2019	02/14/2020	02/14/2020	Closing Sale	4,550		2,775.60	823,385		1,176,507		1,176,507		(1,264,158)			353,122			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2019	02/14/2020	02/14/2020	Closing Sale	517		2,803.36	84,865		91,484		91,484		(138,318)			6,619			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2019	02/14/2020	02/14/2020	Closing Sale	827		2,775.60	85,393		205,550		205,550		(105,390)			120,157			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2019	02/14/2020	02/14/2020	Closing Sale	26		3,164.18	704		5,587		5,587		(1,913)			4,884			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2019	02/14/2020	02/14/2020	Closing Sale	1,744		3,136.43	55,680		425,158		425,158		(160,997)			369,478			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2019	02/14/2020	02/14/2020	Closing Sale	414		2,810.30	34,567		88,476		88,476		(46,556)			53,909			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/27/2019	02/27/2020	02/27/2020	Closing Sale	146		2,792.38	15,341		14,454		14,454		(20,786)			(887)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/27/2019	02/27/2020	02/27/2020	Closing Sale	501		2,792.38	90,720		55,966		55,966		(132,615)			(34,754)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/14/2019	03/13/2020	03/13/2020	Closing Sale	238		2,808.48	24,315		24,166		24,166		(29,253)			(150)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/14/2019	03/13/2020	03/13/2020	Closing Sale	501		2,808.48	89,408						(127,672)			(89,408)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/15/2019	03/13/2020	03/13/2020	Closing Sale	5,769		2,850.70	1,012,673						(1,259,533)			(1,012,673)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/15/2019	03/13/2020	03/13/2020	Closing Sale	4,684		2,822.48	819,609						(1,146,549)			(819,609)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/15/2019	03/13/2020	03/13/2020	Closing Sale	680		2,822.48	67,573		130,841		130,841		(80,396)			63,267			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/15/2019	03/13/2020	03/13/2020	Closing Sale	1,380		3,189.40	35,837						(106,970)			(35,837)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/15/2019	03/13/2020	03/13/2020	Closing Sale	328		2,857.76	25,805		51,477		51,477		(33,968)			25,673			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/15/2019	03/13/2020	03/13/2020	Closing Sale	56		3,217.63	1,216						(3,453)			(1,216)			0001

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2019	03/27/2020	03/27/2020	Closing Sale	178		2,805.37	32,435						(45,528)			(32,435)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2019	03/27/2020	03/27/2020	Closing Sale	75		2,805.37	8,190		8,988		8,988		(11,851)			798			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/12/2019	04/14/2020	04/14/2020	Closing Sale	687		2,907.41	121,756						(118,447)			(121,756)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/12/2019	04/14/2020	04/14/2020	Closing Sale	400		2,907.41	40,438		37,941		37,941		(20,978)			(2,497)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2019	04/15/2020	04/15/2020	Closing Sale	1,117		3,225.19	40,575						(66,007)			(40,575)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2019	04/15/2020	04/15/2020	Closing Sale	24		3,283.31	610						(887)			(610)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2019	04/15/2020	04/15/2020	Closing Sale	622		2,934.64	99,056						(103,254)			(99,056)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2019	04/15/2020	04/15/2020	Closing Sale	465		2,941.90	35,971		29,212		29,212		(22,865)			(6,759)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2019	04/15/2020	04/15/2020	Closing Sale	5,423		2,905.58	959,553						(945,916)			(959,553)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2019	04/15/2020	04/15/2020	Closing Sale	621		2,905.58	61,217		61,582		61,582		(39,354)			365			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/26/2019	04/27/2020	04/27/2020	Closing Sale	123		2,939.88	12,382		3,968		3,968		(6,993)			(8,414)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/26/2019	04/27/2020	04/27/2020	Closing Sale	298		2,939.88	54,075						(43,036)			(54,075)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	05/14/2020	Closing Sale	335		2,834.41	38,055		35,745		35,745		(48,506)			(2,310)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	05/14/2020	Closing Sale	674		2,834.41	126,633		12,190		12,190		(159,640)			(114,443)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/15/2019	05/15/2020	05/15/2020	Closing Sale	645		2,850.96	70,587		99,790		99,790		(88,810)			29,203			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/15/2019	05/15/2020	05/15/2020	Closing Sale	1,133		2,879.47	189,290						(246,575)			(189,290)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/15/2019	05/15/2020	05/15/2020	Closing Sale	1,769		3,164.57	74,153						(195,106)			(74,153)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/15/2019	05/15/2020	05/15/2020	Closing Sale	91		3,221.58	2,694						(7,730)			(2,694)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/15/2019	05/15/2020	05/15/2020	Closing Sale	7,282		2,850.96	1,344,323		92,774		92,774		(1,642,994)			(1,251,549)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/15/2019	05/15/2020	05/15/2020	Closing Sale	403		2,886.60	35,712		47,983		47,983		(49,730)			12,270			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/24/2019	05/27/2020	05/27/2020	Closing Sale	99		2,826.06	11,132		10,231		10,231		(18,618)			(901)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/24/2019	05/27/2020	05/27/2020	Closing Sale	242		2,826.06	45,416		25,747		25,747		(60,204)			(19,669)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2019	06/12/2020	06/12/2020	Closing Sale	379		2,886.98	41,134		39,204		39,204		(48,231)			(1,930)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2019	06/12/2020	06/12/2020	Closing Sale	885		2,886.98	159,432		91,500		91,500		(182,470)			(67,932)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2019	06/15/2020	06/15/2020	Closing Sale	329		2,923.07	28,784		32,071		32,071		(38,994)			3,287			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2019	06/15/2020	06/15/2020	Closing Sale	5,039		2,886.98	907,851		855,405		855,405		(1,042,025)			(52,447)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2019	06/15/2020	06/15/2020	Closing Sale	35		3,262.29	1,080						(2,480)			(1,080)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2019	06/15/2020	06/15/2020	Closing Sale	10,010		2,915.85	1,600,933		1,507,620		1,507,620		(2,019,831)			(93,312)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2019	06/15/2020	06/15/2020	Closing Sale	635		2,886.98	68,627		84,876		84,876		(84,253)			16,249			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2019	06/15/2020	06/15/2020	Closing Sale	1,411		3,204.55	60,066						(135,580)			(60,066)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/27/2019	06/26/2020	06/26/2020	Closing Sale	73		2,924.92	8,153		5,252		5,252		(8,630)			(2,901)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/27/2019	06/26/2020	06/26/2020	Closing Sale	246		2,924.92	45,360		20,710		20,710		(42,999)			(24,650)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/12/2019	07/14/2020	07/14/2020	Closing Sale	402		3,013.77	71,387		42,003		42,003		(45,340)			(29,384)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/12/2019	07/14/2020	07/14/2020	Closing Sale	211		3,013.77	21,781		3,969		3,969		(7,911)			(17,811)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2019	07/15/2020	07/15/2020	Closing Sale	504		3,014.30	51,204		12,140		12,140		(21,889)			(39,064)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2019	07/15/2020	07/15/2020	Closing Sale	26		3,406.16	634						(564)			(634)			0001

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2019	07/15/2020	07/15/2020	Closing Sale	253		3,051.98	20,290						(8,686)			(20,290)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2019	07/15/2020	07/15/2020	Closing Sale	417		3,044.44	66,047		74,276		74,276		(45,815)			8,229			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2019	07/15/2020	07/15/2020	Closing Sale	2,893		3,345.87	101,167						(106,011)			(101,167)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/26/2019	07/27/2020	07/27/2020	Closing Sale	19		3,025.86	1,971						(958)			(1,971)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/26/2019	07/27/2020	07/27/2020	Closing Sale	240		3,025.86	44,213		24,892		24,892		(24,776)			(19,321)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2019	07/15/2020	07/15/2020	Closing Sale	7,166		3,014.30	1,266,217		1,343,017		1,343,017		(814,580)			76,800			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/14/2019	08/14/2020	08/14/2020	Closing Sale	565		2,840.60	111,778		64,330		64,330		(138,676)			(47,448)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/14/2019	08/14/2020	08/14/2020	Closing Sale	371		2,840.60	47,174		44,280		44,280		(76,388)			(2,894)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2019	08/14/2020	08/14/2020	Closing Sale	5,068		2,847.60	1,018,843		1,406,299		1,406,299		(1,199,855)			387,456			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2019	08/14/2020	08/14/2020	Closing Sale	1,633		3,132.36	106,000		392,634		392,634		(242,502)			286,634			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2019	08/14/2020	08/14/2020	Closing Sale	49		3,189.31	2,319		9,004		9,004		(6,297)			6,685			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2019	08/14/2020	08/14/2020	Closing Sale	1,513		2,876.08	278,323		276,547		276,547		(347,347)			(1,776)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2019	08/14/2020	08/14/2020	Closing Sale	702		2,847.60	91,095		164,550		164,550		(141,267)			73,455			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2019	08/14/2020	08/14/2020	Closing Sale	468		2,883.20	51,222		93,197		93,197		(88,237)			41,975			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/27/2019	08/27/2020	08/27/2020	Closing Sale	138		2,869.16	23,700		15,378		15,378		(21,625)			(8,322)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/27/2019	08/27/2020	08/27/2020	Closing Sale	392		2,869.16	69,750		43,918		43,918		(96,006)			(25,832)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/13/2019	09/15/2020	09/15/2020	Closing Sale	480		3,044.98	44,331		33,607		33,607		(41,090)			(10,724)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/13/2019	09/15/2020	09/15/2020	Closing Sale	477		3,007.39	54,318		51,270		51,270		(45,244)			(3,049)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/13/2019	09/15/2020	09/15/2020	Closing Sale	1,816		3,308.13	96,145		169,058		169,058		(109,742)			72,913			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/13/2019	09/14/2020	09/14/2020	Closing Sale	206		3,007.39	22,940		20,047		20,047		(19,282)			(2,893)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/13/2019	09/15/2020	09/15/2020	Closing Sale	31		3,368.28	1,129		1,013		1,013		(1,380)			(116)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/13/2019	09/15/2020	09/15/2020	Closing Sale	1,990		3,037.46	350,029		386,609		386,609		(235,330)			36,580			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/13/2019	09/15/2020	09/15/2020	Closing Sale	4,433		3,007.39	853,306		1,217,553		1,217,553		(553,527)			364,247			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/13/2019	09/14/2020	09/14/2020	Closing Sale	670		3,007.39	129,024		83,127		83,127		(83,410)			(45,897)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/27/2019	09/25/2020	09/25/2020	Closing Sale	324		2,961.79	67,654		34,070		34,070		(48,350)			(33,584)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/27/2019	09/25/2020	09/25/2020	Closing Sale	108		2,961.79	13,888		12,072		12,072		(15,014)			(1,816)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2019	10/14/2020	10/14/2020	Closing Sale	498		2,966.15	98,516		62,113		62,113		(79,531)			(36,403)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2019	10/14/2020	10/14/2020	Closing Sale	235		2,966.15	26,935		21,408		21,408		(35,660)			(5,527)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/15/2019	10/15/2020	10/15/2020	Closing Sale	2,466		3,325.20	104,143		389,902		389,902		(181,467)			285,760			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/15/2019	10/15/2020	10/15/2020	Closing Sale	1,777		3,025.64	308,231		342,697		342,697		(249,446)			34,466			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/15/2019	10/15/2020	10/15/2020	Closing Sale	434		3,033.13	12,475		42,179		42,179		(79,489)			29,704			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/15/2019	10/15/2020	10/15/2020	Closing Sale	551		2,995.68	61,215		74,182		74,182		(73,372)			12,967			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/15/2019	10/15/2020	10/15/2020	Closing Sale	44		3,385.12	1,459		4,367		4,367		(2,310)			2,908			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/15/2019	10/15/2020	10/15/2020	Closing Sale	5,767		2,995.68	1,105,069		1,556,271		1,556,271		(836,738)			451,202			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/25/2019	10/27/2020	10/27/2020	Closing Sale	219		3,022.55	41,044		22,762		22,762		(29,126)			(18,282)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/25/2019	10/27/2020	10/27/2020	Closing Sale	97		3,022.55	17,520		9,490		9,490		(4,913)			(8,030)			0001

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S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/14/2019	11/13/2020	11/13/2020	Closing Sale	362		3,096.63	40,580		34,036		34,036		(24,102)			(6,545)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/14/2019	11/13/2020	11/13/2020	Closing Sale	681		3,096.63	137,020		63,339		63,339		(47,499)			(73,681)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/15/2019	11/13/2020	11/13/2020	Closing Sale	726		3,120.46	79,247		53,604		53,604		(38,259)			(25,643)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/15/2019	11/13/2020	11/13/2020	Closing Sale	32		3,526.12	1,032		1,914		1,914		(379)			882			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/15/2019	11/13/2020	11/13/2020	Closing Sale	1,577		3,151.66	283,386		317,264		317,264		(86,630)			33,878			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/15/2019	11/13/2020	11/13/2020	Closing Sale	3,019		3,463.71	134,715		366,625		366,625		(61,449)			231,910			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/15/2019	11/13/2020	11/13/2020	Closing Sale	7,481		3,120.46	1,498,633		2,141,753		2,141,753		(417,086)			643,120			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/15/2019	11/13/2020	11/13/2020	Closing Sale	481		3,159.47	41,714		16,765		16,765		(21,825)			(24,949)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/27/2019	11/27/2020	11/27/2020	Closing Sale	397		3,153.63	80,192		40,690		40,690		(14,732)			(39,502)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/27/2019	11/27/2020	11/27/2020	Closing Sale	77		3,153.63	8,833		873		873		(2,549)			(7,960)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/13/2019	12/14/2020	12/14/2020	Closing Sale	244		3,168.80	27,329		25,627		25,627		(7,678)			(1,702)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/13/2019	12/14/2020	12/14/2020	Closing Sale	481		3,168.80	95,644		40,988		40,988		(17,047)			(54,657)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/13/2019	12/15/2020	12/15/2020	Closing Sale	6,918		3,168.80	1,376,683		2,039,561		2,039,561		(247,529)			662,879			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/13/2019	12/15/2020	12/15/2020	Closing Sale	21		3,580.74	595		2,404		2,404		(188)			1,809			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/13/2019	12/15/2020	12/15/2020	Closing Sale	341		3,208.41	31,580		10,151		10,151		(7,745)			(21,428)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/13/2019	12/15/2020	12/15/2020	Closing Sale	567		3,168.80	65,572		39,319		39,319		(15,804)			(26,254)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/13/2019	12/15/2020	12/15/2020	Closing Sale	2,665		3,517.37	108,922		472,301		472,301		(34,315)			363,378			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/13/2019	12/15/2020	12/15/2020	Closing Sale	1,479		3,200.49	264,753		302,908		302,908		(52,263)			38,155			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/27/2019	12/24/2020	12/24/2020	Closing Sale	111		3,240.02	12,780						1,238			(12,780)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/27/2019	12/24/2020	12/24/2020	Closing Sale	391		3,240.02	77,859		42,632		42,632		1,911			(35,227)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/13/2020	03/15/2021	05/20/2020	Closing Sale	184		2,711.02		46,204	53,700		53,700					7,496			0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												24,378,160	46,848	25,274,993	0	25,274,993	XXX	(26,106,709)	0	0	849,989	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other												24,378,160	46,848	25,274,993	0	25,274,993	XXX	(26,106,709)	0	0	849,989	0	0	XXX
0289999999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0439999999. Total Purchased Options - Call Options and Warrants												24,378,160	46,848	25,274,993	0	25,274,993	XXX	(26,106,709)	0	0	849,989	0	0	XXX
0449999999. Total Purchased Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0459999999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0469999999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0479999999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0489999999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0499999999. Total Purchased Options												24,378,160	46,848	25,274,993	0	25,274,993	XXX	(26,106,709)	0	0	849,989	0	0	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/14/2019	01/14/2020	01/14/2020	Expiration	173		2,660.09	(12,399)						39,168			12,399			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/14/2019	01/14/2020	01/14/2020	Expiration	36		2,666.54	(5,217)						15,303			5,217			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/14/2019	01/14/2020	01/14/2020	Expiration	298		2,660.09	(43,602)						126,175			43,602			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/14/2019	01/14/2020	01/14/2020	Expiration	29		2,698.83	(1,584)						5,863			1,584			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/14/2019	01/14/2020	01/14/2020	Expiration	109		2,711.74	(13,151)						43,273			13,151			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/14/2019	01/14/2020	01/14/2020	Expiration	33		2,685.91	(4,343)						13,366			4,343			0001

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion 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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/14/2019	01/14/2020	01/14/2020	Expiration	35		2,653.63	(5,287)						15,033			5,287			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/14/2019	01/14/2020	01/14/2020	Expiration	134		2,718.20	(15,767)						52,653			15,767			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/15/2019	01/15/2020	01/15/2020	Expiration	5,406		2,923.54	(239,896)						1,423,063			239,896			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/15/2019	01/15/2020	01/15/2020	Expiration	679		2,806.07	(56,714)						231,478			56,714			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/15/2019	01/15/2020	01/15/2020	Expiration	2,573		2,740.82	(290,156)						969,606			290,156			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2019	01/27/2020	01/27/2020	Expiration	30		2,758.03	(1,808)						5,602			1,808			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2019	01/27/2020	01/27/2020	Expiration	146		2,771.35	(18,096)						49,267			18,096			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2019	01/27/2020	01/27/2020	Expiration	263		2,798.00	(29,050)						84,994			29,050			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2019	01/27/2020	01/27/2020	Expiration	26		2,804.66	(2,740)						8,168			2,740			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2019	01/27/2020	01/27/2020	Expiration	82		2,784.67	(4,011)						14,007			4,011			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2019	01/27/2020	01/27/2020	Expiration	34		2,751.36	(4,527)						11,689			4,527			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/14/2019	02/14/2020	02/14/2020	Expiration	143		2,883.02	(14,739)						35,984			14,739			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/14/2019	02/14/2020	02/14/2020	Expiration	64		2,876.15	(2,584)						5,339			2,584			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/14/2019	02/14/2020	02/14/2020	Expiration	124		2,834.97	(15,788)						34,065			15,788			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/14/2019	02/14/2020	02/14/2020	Expiration	73		2,869.29	(3,100)						6,352			3,100			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/14/2019	02/14/2020	02/14/2020	Expiration	50		2,834.97	(2,829)						5,414			2,829			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/14/2019	02/14/2020	02/14/2020	Expiration	187		2,862.42	(21,177)						48,991			21,177			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/14/2019	02/14/2020	02/14/2020	Expiration	62		2,841.83	(7,605)						16,676			7,605			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/14/2019	02/14/2020	02/14/2020	Expiration	55		2,841.83	(2,910)						5,675			2,910			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2019	02/14/2020	02/14/2020	Expiration	1,770		2,914.38	(183,259)						392,800			183,259			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2019	02/14/2020	02/14/2020	Expiration	491		2,983.77	(36,127)						91,246			36,127			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2019	02/14/2020	02/14/2020	Expiration	2,805		3,108.67	(102,008)						313,721			102,008			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/27/2019	02/27/2020	02/27/2020	Expiration	200		2,890.11	(23,548)						46,912			23,548			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/27/2019	02/27/2020	02/27/2020	Expiration	34		2,897.09	(3,886)						7,900			3,886			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/27/2019	02/27/2020	02/27/2020	Expiration	5		2,925.02	(172)						404			172			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/27/2019	02/27/2020	02/27/2020	Expiration	214		2,911.06	(22,925)						48,333			22,925			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/27/2019	02/27/2020	02/27/2020	Expiration	141		2,890.11	(6,698)						14,442			6,698			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/27/2019	02/27/2020	02/27/2020	Expiration	54		2,932.00	(5,205)						11,601			5,205			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/14/2019	03/13/2020	03/13/2020	Expiration	59		2,906.78	(2,789)						4,738			2,789			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/14/2019	03/13/2020	03/13/2020	Expiration	20		2,941.88	(672)						1,177			672			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/14/2019	03/13/2020	03/13/2020	Expiration	34		2,934.86	(1,238)						2,165			1,238			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/14/2019	03/13/2020	03/13/2020	Expiration	87		2,948.90	(8,477)						17,877			8,477			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/14/2019	03/13/2020	03/13/2020	Expiration	17		2,920.82	(1,936)						3,792			1,936			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/14/2019	03/13/2020	03/13/2020	Expiration	76		2,899.76	(9,244)						17,106			9,244			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/14/2019	03/13/2020	03/13/2020	Expiration	125		2,899.76	(6,230)						10,508			6,230			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/14/2019	03/13/2020	03/13/2020	Expiration	186		2,892.73	(23,289)						42,462			23,289			0001

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2019	03/13/2020	03/13/2020	Expiration	110		2,941.88	(11,062)						22,959			11,062			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2019	03/13/2020	03/13/2020	Expiration	25		2,906.78	(2,989)						5,641			2,989			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/15/2019	03/13/2020	03/13/2020	Expiration	5,713		3,034.17	(470,838)						825,510			470,838			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/15/2019	03/13/2020	03/13/2020	Expiration	3,304		3,161.18	(96,039)						308,563			96,039			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/15/2019	03/13/2020	03/13/2020	Expiration	1,436		2,963.60	(141,104)						275,544			141,104			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2019	03/27/2020	03/27/2020	Expiration	47		2,938.63	(1,677)						4,635			1,677			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2019	03/27/2020	03/27/2020	Expiration	52		2,917.58	(5,983)						11,571			5,983			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2019	03/27/2020	03/27/2020	Expiration	28		2,903.56	(1,406)						3,380			1,406			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2019	03/27/2020	03/27/2020	Expiration	91		2,896.54	(11,373)						20,880			11,373			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2019	03/27/2020	03/27/2020	Expiration	12		2,903.56	(1,472)						2,745			1,472			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2019	03/27/2020	03/27/2020	Expiration	9		2,889.53	(1,196)						2,148			1,196			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2019	03/27/2020	03/27/2020	Expiration	13		2,945.64	(1,321)						2,776			1,321			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/12/2019	04/14/2020	04/14/2020	Expiration	43		3,001.90	(5,059)						6,304			5,059			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/12/2019	04/14/2020	04/14/2020	Expiration	118		3,045.51	(3,739)						205			3,739			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/12/2019	04/14/2020	04/14/2020	Expiration	19		3,052.78	(1,733)						2,423			1,733			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/12/2019	04/14/2020	04/14/2020	Expiration	53		3,009.17	(2,387)						811			2,387			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/12/2019	04/14/2020	04/14/2020	Expiration	228		3,001.90	(10,890)						4,122			10,890			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/12/2019	04/14/2020	04/14/2020	Expiration	213		3,023.71	(22,841)						30,052			22,841			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/12/2019	04/14/2020	04/14/2020	Expiration	412		2,994.63	(50,478)						62,331			50,478			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2019	04/15/2020	04/15/2020	Expiration	4,306		3,254.25	(123,851)						219,336			123,851			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2019	04/15/2020	04/15/2020	Expiration	1,141		3,050.86	(107,397)						150,378			107,397			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2019	04/15/2020	04/15/2020	Expiration	599		3,123.50	(38,260)						62,888			38,260			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/26/2019	04/27/2020	04/27/2020	Expiration	13		3,057.48	(503)						199			503			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/26/2019	04/27/2020	04/27/2020	Expiration	218		3,035.43	(26,602)						26,722			26,602			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/26/2019	04/27/2020	04/27/2020	Expiration	56		3,050.13	(2,291)						995			2,291			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/26/2019	04/27/2020	04/27/2020	Expiration	80		3,072.17	(8,190)						8,939			8,190			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/26/2019	04/27/2020	04/27/2020	Expiration	53		3,042.78	(2,309)						1,099			2,309			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	05/14/2020	Expiration	198		2,926.53	(25,908)						42,183			25,908			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	05/14/2020	Expiration	134		2,919.44	(18,003)						28,653			18,003			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	05/14/2020	Expiration	104		2,969.04	(4,410)						8,902			4,410			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	05/14/2020	Expiration	11		2,954.87	(1,268)						2,216			1,268			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	05/14/2020	Expiration	180		2,926.53	(10,884)						19,484			10,884			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	05/14/2020	Expiration	151		2,947.79	(18,062)						31,084			18,062			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	05/14/2020	Expiration	19		2,940.70	(1,007)						1,890			1,007			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	05/14/2020	Expiration	32		2,933.61	(1,829)						3,359			1,829			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	05/14/2020	Expiration	10		2,969.04	(1,114)						2,018			1,114			0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/14/2019	05/14/2020	05/14/2020	Expiration	11		2,940.70	(1,349)						2,271			1,349			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/14/2019	05/14/2020	05/14/2020	Expiration	104		2,976.13	(10,937)						20,266			10,937			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/14/2019	05/14/2020	05/14/2020	Expiration	55		2,961.96	(6,193)						11,040			6,193			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/15/2019	05/15/2020	05/15/2020	Expiration	1,042		3,064.78	(75,171)						162,031			75,171			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/15/2019	05/15/2020	05/15/2020	Expiration	5,513		3,193.08	(182,316)						544,098			182,316			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/15/2019	05/15/2020	05/15/2020	Expiration	1,860		2,993.51	(192,513)						340,698			192,513			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/24/2019	05/27/2020	05/27/2020	Expiration	53		2,953.23	(5,856)						11,274			5,856			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/24/2019	05/27/2020	05/27/2020	Expiration	80		2,939.10	(9,511)						17,573			9,511			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/24/2019	05/27/2020	05/27/2020	Expiration	11		2,910.84	(1,507)						2,591			1,507			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/24/2019	05/27/2020	05/27/2020	Expiration	22		2,946.17	(942)						3,091			942			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/24/2019	05/27/2020	05/27/2020	Expiration	77		2,924.97	(4,383)						11,299			4,383			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/24/2019	05/27/2020	05/27/2020	Expiration	98		2,917.91	(12,687)						22,109			12,687			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2019	06/12/2020	06/12/2020	Expiration	228		3,002.46	(25,734)						40,270			25,734			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2019	06/12/2020	06/12/2020	Expiration	148		2,980.81	(8,456)						13,339			8,456			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2019	06/15/2020	06/15/2020	Expiration	9,975		3,103.50	(666,634)						1,432,701			666,634			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2019	06/12/2020	06/12/2020	Expiration	150		3,016.89	(15,869)						25,707			15,869			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2019	06/12/2020	06/12/2020	Expiration	333		2,973.59	(42,428)						61,873			42,428			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2019	06/12/2020	06/12/2020	Expiration	23		3,024.11	(921)						1,606			921			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2019	06/12/2020	06/12/2020	Expiration	69		2,988.02	(3,713)						5,989			3,713			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2019	06/12/2020	06/12/2020	Expiration	139		2,980.81	(17,140)						25,306			17,140			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2019	06/15/2020	06/15/2020	Expiration	3,629		3,233.42	(111,576)						321,806			111,576			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2019	06/12/2020	06/12/2020	Expiration	35		2,995.24	(4,116)						6,345			4,116			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2019	06/15/2020	06/15/2020	Expiration	1,446		3,031.33	(142,838)						241,575			142,838			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2019	06/12/2020	06/12/2020	Expiration	42		3,002.46	(2,010)						3,341			2,010			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2019	06/12/2020	06/12/2020	Expiration	98		2,995.24	(5,041)						8,271			5,041			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	06/27/2019	06/26/2020	06/26/2020	Expiration	17		3,063.85	(683)						1,144			683			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	06/27/2019	06/26/2020	06/26/2020	Expiration	18		3,012.67	(2,381)						2,925			2,381			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	06/27/2019	06/26/2020	06/26/2020	Expiration	52		3,019.98	(6,463)						8,024			6,463			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	06/27/2019	06/26/2020	06/26/2020	Expiration	115		3,041.92	(13,143)						17,268			13,143			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	06/27/2019	06/26/2020	06/26/2020	Expiration	24		3,056.54	(2,592)						3,533			2,592			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	06/27/2019	06/26/2020	06/26/2020	Expiration	24		3,034.60	(1,221)						1,914			1,221			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	06/27/2019	06/26/2020	06/26/2020	Expiration	37		3,034.60	(4,301)						5,531			4,301			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	06/27/2019	06/26/2020	06/26/2020	Expiration	31		3,027.29	(1,684)						2,588			1,684			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/12/2019	07/14/2020	07/14/2020	Expiration	46		3,111.72	(2,240)						882			2,240			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/12/2019	07/14/2020	07/14/2020	Expiration	144		3,126.79	(15,884)						13,556			15,884			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/12/2019	07/14/2020	07/14/2020	Expiration	69		3,111.72	(8,114)						6,685			8,114			0001

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/12/2019	07/14/2020	07/14/2020	Expiration	62		3,134.32	(6,601)						5,813			6,601			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/12/2019	07/14/2020	07/14/2020	Expiration	14		3,141.86	(525)						192			525			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/12/2019	07/14/2020	07/14/2020	Expiration	57		3,156.92	(1,806)						597			1,806			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/12/2019	07/14/2020	07/14/2020	Expiration	93		3,096.65	(5,096)						2,083			5,096			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/12/2019	07/14/2020	07/14/2020	Expiration	127		3,104.18	(15,552)						12,756			15,552			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2019	07/15/2020	07/15/2020	Expiration	2,919		3,165.02	(270,148)						251,574			270,148			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2019	07/15/2020	07/15/2020	Expiration	391		3,240.37	(24,257)						25,982			24,257			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/26/2019	07/27/2020	07/27/2020	Expiration	183		3,124.20	(22,120)						17,000			22,120			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/26/2019	07/27/2020	07/27/2020	Expiration	19		3,131.77	(829)						584			829			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/26/2019	07/27/2020	07/27/2020	Expiration	57		3,146.89	(6,245)						5,000			6,245			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2019	07/15/2020	07/15/2020	Expiration	4,273		3,376.02	(152,119)						93,757			152,119			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2019	08/14/2020	08/14/2020	Expiration	189		2,932.92	(26,792)						42,462			26,792			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2019	08/14/2020	08/14/2020	Expiration	218		2,989.73	(24,596)						45,173			24,596			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2019	08/14/2020	08/14/2020	Expiration	116		2,925.82	(16,863)						26,409			16,863			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2019	08/14/2020	08/14/2020	Expiration	232		2,975.53	(12,305)						36,085			12,305			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2019	08/14/2020	08/14/2020	Expiration	113		2,932.92	(8,192)						19,622			8,192			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2019	08/14/2020	08/14/2020	Expiration	26		2,940.02	(1,830)						4,524			1,830			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2019	08/14/2020	08/14/2020	Expiration	42		2,947.12	(5,664)						9,358			5,664			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2019	08/14/2020	08/14/2020	Expiration	1,464		3,061.17	(130,480)						257,277			130,480			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2019	08/14/2020	08/14/2020	Expiration	3,435		3,189.31	(155,535)						447,728			155,535			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2019	08/14/2020	08/14/2020	Expiration	1,682		2,989.98	(204,454)						335,145			204,454			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/27/2019	08/27/2020	08/27/2020	Expiration	235		2,962.41	(28,443)						53,285			28,443			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/27/2019	08/27/2020	08/27/2020	Expiration	78		2,969.58	(8,848)						9,633			8,848			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/27/2019	08/27/2020	08/27/2020	Expiration	26		2,955.23	(3,219)						5,880			3,219			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/27/2019	08/27/2020	08/27/2020	Expiration	131		3,019.79	(12,102)						27,567			12,102			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/27/2019	08/27/2020	08/27/2020	Expiration	9		2,940.89	(1,154)						1,227			1,154			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/27/2019	08/27/2020	08/27/2020	Expiration	51		3,005.45	(4,916)						5,452			4,916			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/13/2019	09/14/2020	09/14/2020	Expiration	10		3,112.65	(531)						671			531			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/13/2019	09/14/2020	09/14/2020	Expiration	99		3,150.24	(3,814)						5,569			3,814			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/13/2019	09/15/2020	09/15/2020	Expiration	1,847		3,157.76	(198,370)						186,926			198,370			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/13/2019	09/14/2020	09/14/2020	Expiration	77		3,105.13	(4,362)						5,414			4,362			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/13/2019	09/14/2020	09/14/2020	Expiration	20		3,082.57	(1,338)						1,519			1,338			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/13/2019	09/14/2020	09/14/2020	Expiration	145		3,105.13	(19,315)						16,172			19,315			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/13/2019	09/14/2020	09/14/2020	Expiration	199		3,097.61	(27,269)						22,163			27,269			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/13/2019	09/15/2020	09/15/2020	Expiration	2,617		3,368.28	(78,701)						134,681			78,701			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/13/2019	09/14/2020	09/14/2020	Expiration	257		3,165.28	(26,393)						25,570			26,393			0001

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	09/13/2019	09/14/2020	09/14/2020	Expiration	69		3,157.76	(7,307)						7,022			7,307			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	09/13/2019	09/15/2020	09/15/2020	Expiration	1,959		3,232.94	(146,683)						164,447			146,683			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FW0LXP3B76	09/27/2019	09/25/2020	09/25/2020	Expiration	31		3,102.48	(1,583)						3,005			1,583			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FW0LXP3B76	09/27/2019	09/25/2020	09/25/2020	Expiration	77		3,065.45	(5,244)						8,543			5,244			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FW0LXP3B76	09/27/2019	09/25/2020	09/25/2020	Expiration	7		3,050.64	(1,073)						972			1,073			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FW0LXP3B76	09/27/2019	09/25/2020	09/25/2020	Expiration	87		3,117.28	(10,126)						10,742			10,126			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FW0LXP3B76	09/27/2019	09/25/2020	09/25/2020	Expiration	155		3,058.05	(22,763)						21,138			22,763			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FW0LXP3B76	09/27/2019	09/25/2020	09/25/2020	Expiration	76		3,028.43	(12,443)						10,831			12,443			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FW0LXP3B76	10/14/2019	10/14/2020	10/14/2020	Expiration	227		3,121.87	(24,871)						30,483			24,871			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FW0LXP3B76	10/14/2019	10/14/2020	10/14/2020	Expiration	45		3,114.46	(5,029)						5,996			5,029			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FW0LXP3B76	10/14/2019	10/14/2020	10/14/2020	Expiration	226		3,055.13	(32,544)						33,296			32,544			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FW0LXP3B76	10/14/2019	10/14/2020	10/14/2020	Expiration	33		3,099.63	(1,485)						3,749			1,485			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FW0LXP3B76	10/14/2019	10/14/2020	10/14/2020	Expiration	66		3,025.47	(5,174)						9,152			5,174			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FW0LXP3B76	10/14/2019	10/14/2020	10/14/2020	Expiration	135		3,062.55	(8,140)						16,935			8,140			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	10/15/2019	10/15/2020	10/15/2020	Expiration	3,302		3,355.16	(109,400)						220,044			109,400			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	10/15/2019	10/15/2020	10/15/2020	Expiration	1,733		3,220.36	(122,491)						187,706			122,491			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	10/15/2019	10/15/2020	10/15/2020	Expiration	2,510		3,145.46	(263,628)						305,136			263,628			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/25/2019	10/27/2020	10/27/2020	Expiration	21		3,098.11	(2,877)						2,553			2,877			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/25/2019	10/27/2020	10/27/2020	Expiration	71		3,120.78	(9,052)						8,635			9,052			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/25/2019	10/27/2020	10/27/2020	Expiration	97		3,120.78	(12,118)						2,779			12,118			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/25/2019	10/27/2020	10/27/2020	Expiration	18		3,083.00	(2,657)						2,269			2,657			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/25/2019	10/27/2020	10/27/2020	Expiration	63		3,113.23	(8,259)						7,625			8,259			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/25/2019	10/27/2020	10/27/2020	Expiration	47		3,181.23	(4,633)						5,241			4,633			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FW0LXP3B76	11/14/2019	11/13/2020	11/13/2020	Expiration	217		3,197.27	(30,420)						13,966			30,420			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FW0LXP3B76	11/14/2019	11/13/2020	11/13/2020	Expiration	22		3,189.53	(1,286)						1,171			1,286			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FW0LXP3B76	11/14/2019	11/13/2020	11/13/2020	Expiration	51		3,181.79	(7,616)						3,385			7,616			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FW0LXP3B76	11/14/2019	11/13/2020	11/13/2020	Expiration	55		3,228.24	(2,366)						2,441			2,366			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FW0LXP3B76	11/14/2019	11/13/2020	11/13/2020	Expiration	24		3,166.30	(1,680)						1,387			1,680			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FW0LXP3B76	11/14/2019	11/13/2020	11/13/2020	Expiration	17		3,166.30	(2,738)						1,176			2,738			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FW0LXP3B76	11/14/2019	11/13/2020	11/13/2020	Expiration	38		3,251.46	(4,320)						2,277			4,320			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FW0LXP3B76	11/14/2019	11/13/2020	11/13/2020	Expiration	85		3,158.56	(13,754)						5,720			13,754			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FW0LXP3B76	11/14/2019	11/13/2020	11/13/2020	Expiration	237		3,189.53	(34,178)						15,749			34,178			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FW0LXP3B76	11/14/2019	11/13/2020	11/13/2020	Expiration	34		3,174.05	(5,127)						2,275			5,127			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FW0LXP3B76	11/14/2019	11/13/2020	11/13/2020	Expiration	148		3,197.27	(8,308)						7,625			8,308			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FW0LXP3B76	11/14/2019	11/13/2020	11/13/2020	Expiration	114		3,205.01	(5,984)						5,779			5,984			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FW0LXP3B76	11/15/2019	11/13/2020	11/13/2020	Expiration	3,051		3,276.48	(339,888)						133,997			339,888			0001

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/15/2019	11/13/2020	11/13/2020	Expiration	1,544		3,354.49	(117,576)						54,912			117,576			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/15/2019	11/13/2020	11/13/2020	Expiration	4,462		3,494.92	(162,894)						76,550			162,894			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/27/2019	11/27/2020	11/27/2020	Expiration	6		3,287.66	(245)						160			245			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/27/2019	11/27/2020	11/27/2020	Expiration	10		3,224.59	(713)						320			713			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/27/2019	11/27/2020	11/27/2020	Expiration	225		3,248.24	(31,551)						8,690			31,551			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/27/2019	11/27/2020	11/27/2020	Expiration	75		3,216.70	(11,824)						3,020			11,824			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/27/2019	11/27/2020	11/27/2020	Expiration	89		3,311.31	(9,576)						3,052			9,576			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/27/2019	11/27/2020	11/27/2020	Expiration	37		3,256.12	(1,977)						1,070			1,977			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/27/2019	11/27/2020	11/27/2020	Expiration	9		3,232.47	(1,322)						354			1,322			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/27/2019	11/27/2020	11/27/2020	Expiration	24		3,248.24	(1,350)						710			1,350			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/13/2019	12/14/2020	12/14/2020	Expiration	21		3,255.94	(3,089)						692			3,089			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/13/2019	12/15/2020	12/15/2020	Expiration	2,686		3,327.24	(294,437)						78,321			294,437			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/13/2019	12/14/2020	12/14/2020	Expiration	112		3,319.32	(12,638)						3,530			12,638			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/13/2019	12/15/2020	12/15/2020	Expiration	4,253		3,549.06	(144,216)						41,052			144,216			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/13/2019	12/14/2020	12/14/2020	Expiration	213		3,263.86	(30,285)						7,123			30,285			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/13/2019	12/15/2020	12/15/2020	Expiration	1,458		3,406.46	(109,008)						34,565			109,008			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/13/2019	12/14/2020	12/14/2020	Expiration	24		3,240.10	(1,665)						640			1,665			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/13/2019	12/14/2020	12/14/2020	Expiration	42		3,232.18	(6,754)						1,479			6,754			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/13/2019	12/14/2020	12/14/2020	Expiration	183		3,279.71	(9,528)						4,791			9,528			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/13/2019	12/14/2020	12/14/2020	Expiration	92		3,271.79	(12,673)						2,936			12,673			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/13/2019	12/14/2020	12/14/2020	Expiration	37		3,311.40	(1,450)						892			1,450			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/27/2019	12/24/2020	12/24/2020	Expiration	23		3,385.82	(2,590)						2			2,590			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/27/2019	12/24/2020	12/24/2020	Expiration	30		3,312.92	(2,083)						(21)			2,083			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/27/2019	12/24/2020	12/24/2020	Expiration	102		3,304.82	(15,906)						4			15,906			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/27/2019	12/24/2020	12/24/2020	Expiration	81		3,353.42	(4,234)						61			4,234			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/27/2019	12/24/2020	12/24/2020	Expiration	145		3,337.22	(20,112)						10			20,112			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/27/2019	12/24/2020	12/24/2020	Expiration	121		3,393.92	(13,216)						153			13,216			0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												(7,911,746)	0	0	0	0	XXX	13,629,018	0	0	7,911,746	0	0	XXX
0709999999. Subtotal - Written Options - Hedging Other												(7,911,746)	0	0	0	0	XXX	13,629,018	0	0	7,911,746	0	0	XXX
0779999999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0919999999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0929999999. Total Written Options - Call Options and Warrants												(7,911,746)	0	0	0	0	XXX	13,629,018	0	0	7,911,746	0	0	XXX
0939999999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0949999999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0959999999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0979999999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0989999999. Total Written Options												(7,911,746)	0	0	0	0	XXX	13,629,018	0	0	7,911,746	0	0	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira- tion	Termina- tion 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 Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Considera- tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza- tion)/ 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)
1169999999. Subtotal - Swaps - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1229999999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1289999999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1349999999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1359999999. Total Swaps - Interest Rate												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1369999999. Total Swaps - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1379999999. Total Swaps - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1389999999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1399999999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999999. Total Swaps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1479999999. Subtotal - Forwards												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1709999999. Subtotal - Hedging Other												16,466,414	46,848	25,274,993	0	25,274,993	XXX	(12,477,691)	0	0	8,761,735	0	0	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1739999999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1759999999 - Totals												16,466,414	46,848	25,274,993	0	25,274,993	XXX	(12,477,691)	0	0	8,761,735	0	0	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges crediting rate for fixed indexed annuity products linked to changes in equity indices.

Schedule DB - Part B - Section 1 - Futures Contracts Open

NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

NONE

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	50,069		50,069	50,069		50,069		
Barclays G5GSEF7VJP5I7OUK5573	Y	Y	9,990,000	38,219,415	(23,819,649)	4,409,766	38,219,415	(23,819,649)	4,409,766		
Goldman Sachs W22LROWP2IHZNBB6K528	Y	Y	4,000,000	4,438,778		438,778	4,438,778		438,778		
Morgan Stanley 4PQUHN3JPFGFNF3BB653	Y	Y	1,700,000	4,306,432	(2,614,204)	0	4,306,432	(2,614,204)	0		
Wells Fargo PBLD0EJDB5FWOLXP3B76	Y	Y	14,980,000	38,626,043	(24,451,141)	0	38,626,043	(24,451,141)	0		
0299999999. Total NAIC 1 Designation			30,670,000	85,590,668	(50,884,994)	4,848,544	85,590,668	(50,884,994)	4,848,544	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						0			0		
0999999999 - Gross Totals			30,670,000	85,640,737	(50,884,994)	4,898,613	85,640,737	(50,884,994)	4,898,613	0	0
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				85,640,737	(50,884,994)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0199999999 - Total								XXX	XXX

NONE

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Barclays	G5GSEF7VJP5I70UK5573	Cash	000000-00-0	Cash	9,990,000	9,990,000	XXX		V
Goldman Sachs	W22LROWP2IHZNBB6K528	Cash	000000-00-0	Cash	4,000,000	4,000,000	XXX		V
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Cash	000000-00-0	Cash	1,700,000	1,700,000	XXX		V
Wells Fargo	PBLD0EJDB5FWOLXP3B76	Cash	000000-00-0	Cash	14,980,000	14,980,000	XXX		V
0299999999 - Total					30,670,000	30,670,000	XXX	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Columbus Life Insurance Company

SCHEDULE DB - PART E

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

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

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				0	0	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				0	0	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
	Short term investment from reverse repo program			1,471,373	1,471,373	01/04/2021
8999999. Total - Short-Term Invested Assets (Schedule DA type)				1,471,373	1,471,373	XXX
9999999 - Totals				1,471,373	1,471,373	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (13,820,121) Book/Adjusted Carrying Value $ (13,820,121)
2. Average balance for the year Fair Value $ 11,661,475 Book/Adjusted Carrying Value $ 11,661,475
3.

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A $ 0 1B $ 0 1C $ 0 1D $ 0 1E $ 0 1F $ 0 1G $ 161,604
2A $ 161,604 2B $ 922,219 2C $ 225,946
3A $ 0 3B $ 0 3C $ 0
4A $ 0 4B $ 0 4C $ 0
5A $ 0 5B $ 0 5C $ 0
6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-2K-2	OPIC		1.A	2,062,225	2,062,225	02/15/2028
690353-C9-6	OPIC		1.A	3,909,434	3,909,434	01/15/2030
690353-M8-7	OPIC		1.A	3,302,780	3,302,780	02/15/2028
690353-X5-1	OPIC AGENCY DEBENTURES		1.A	2,187,500	2,187,500	08/15/2029
90376P-AB-7	INT DEV FIN CORP		1.A	4,500,000	4,500,000	04/20/2035
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				15,961,939	15,961,939	XXX
0599999. Total - U.S. Government Bonds				15,961,939	15,961,939	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
62630W-FH-5	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	2,000,000	2,000,000	09/01/2030
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				2,000,000	2,000,000	XXX
13079P-XC-2	CALIFORNIA ST STWD CMNTYS DEVA MULTIFAMI		1.G FE	1,800,000	1,800,000	03/01/2057
62630W-CW-5	TXBL MUNI FUNDING TRUST VARIOU NURSING H		1.D FE	2,000,000	2,000,000	11/01/2024
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	1,300,000	1,300,000	
76252P-HJ-1	RIB FLOATER TRUST		1.E FE	315,000	315,000	07/01/2022
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				5,415,000	5,415,000	XXX
3199999. Total - U.S. Special Revenues Bonds				7,415,000	7,415,000	XXX
14913R-2E-6	CATERPILLAR FINL SERVICE		1.F FE	1,651,763	1,650,000	01/06/2022
22550U-AA-9	CREDIT SUISSE NEW YORK		1.E FE	4,507,379	4,500,000	02/04/2022
26444H-AG-6	DUKE ENERGY FLORIDA LLC		1.G FE	901,432	900,000	11/26/2021
35085A-AA-9	486 LESSER STREET TAX		1.G FE	1,360,000	1,360,000	02/01/2032
57629W-CR-9	MASSMUTUAL GLOBAL FUND		1.B FE	3,802,252	3,800,000	01/07/2022
59217G-CY-3	MET LIFE GLOB		1.D FE	1,802,511	1,800,000	05/28/2021
694308-JR-9	PACIFIC GAS & EL		2.C FE	1,509,876	1,510,000	11/15/2021
89114Q-CC-0	TORONTO DOMINION BANK		1.D FE	3,601,668	3,600,000	03/17/2021
89236T-HE-8	TOYOTA		1.E FE	4,902,978	4,900,000	02/14/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				24,039,859	24,020,000	XXX
24704G-AA-1	Dell Equipment F20202 rust 2020-2 A1		1.D FE	1,020,322	1,020,545	09/22/2021
80285W-AA-5	Santander Drive 20203 eivabl 2020-3 A1		1.D FE	148,420	148,425	10/15/2021
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				1,168,742	1,168,970	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				25,208,601	25,188,970	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				42,001,798	41,981,939	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				6,583,742	6,583,970	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				48,585,540	48,565,909	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	CATHOLIC HEALTH INITIATV CP		1.A	999,568	998,444	01/14/2021
000000-00-0	CATHOLIC HEALTH INITIATV CP		1.A	2,494,817	2,496,578	04/08/2021
000000-00-0	INTERCONTINENTALEXCHANGE CP		1.A	2,491,671	2,496,743	05/11/2021
8999999. Total - Short-Term Invested Assets (Schedule DA type)				5,986,057	5,991,765	XXX
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE		1.A	99,180	99,180	
	FIDELITY NATL INFO SERV CP		1.A	2,496,646	2,499,441	01/15/2021
	KOMATSU FINANCE AMERICA CP		1.A	1,498,435	1,499,509	02/08/2021
	SINOPEC CENTURY AMERICA CP		1.A	2,389,868	2,397,733	03/24/2021
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				6,484,129	6,495,863	XXX
9999999 - Totals				61,055,725	61,053,537	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (35,714,824) Book/Adjusted Carrying Value $ (35,619,466)
2. Average balance for the year Fair Value $ 73,278,761 Book/Adjusted Carrying Value $ 73,273,224

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
FEDERAL HOME LOAN BANK	CINCINNATI, OH					394,980	XXX
KEYCORP (KEY BANK)	CLEVELAND, OH					5,008,593	XXX
NORTHERN TRUST	CHICAGO, IL					252,317	XXX
PNC BANK	CINCINNATI, OH					(7,935,907)	XXX
US BANK	CINCINNATI, OH					2,582,231	XXX
0199998 Deposits in ... 6 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX			754,415	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	1,056,629	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	1,056,629	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	0	0	1,056,629	XXX

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

1. January	(6,697,743)	4. April	234,624	7. July	(1,056,511)	10. October	(5,120,200)
2. February	221,817	5. May	(888,698)	8. August	(4,748,353)	11. November	(1,691,090)
3. March	(3,444,729)	6. June	(2,392,291)	9. September	1,006,029	12. December	1,056,629

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
	AMERICAN HONDA FINANCE CP		10/27/2020	0.210	01/21/2021	1,998,997	770	0
	ANTHEM INC CP		12/30/2020	0.110	01/06/2021	4,999,893	31	0
	Entergy Corp CP		10/27/2020	0.260	01/22/2021	999,372	477	0
	EVERSOURCE ENERGY CP		12/29/2020	0.140	01/05/2021	3,999,891	47	0
	FIDELITY NATL INFO SERV CP		12/23/2020	0.350	01/15/2021	2,499,441	219	0
	HYUHCA CP		10/27/2020	0.250	01/13/2021	1,998,917	917	0
	KOMATSU FINANCE AMERICA CP		12/08/2020	0.190	02/08/2021	1,499,509	190	0
	SINOPEC CENTURY AMERICA CP		12/29/2020	0.400	03/24/2021	2,397,733	80	0
	SO PUB SERV CP		12/31/2020	0.200	01/07/2021	4,999,806	28	0
	TRANSCANADA PIPELINE USA CP		12/11/2020	0.290	01/14/2021	2,999,178	508	0
	NATL GRID PLC CP		10/27/2020	0.270	01/25/2021	1,998,650	990	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						30,391,387	4,257	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						30,391,387	4,257	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						30,391,387	4,257	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						30,391,387	4,257	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	08/14/2020	0.000		25,000	0	157
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						25,000	0	157
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		12/31/2020	0.000		69,832,814	0	1,291
922906-30-0	Vanguard Federal Money Market Inv		12/31/2020	0.000		6,307,056	0	7,548
8699999. Subtotal - All Other Money Market Mutual Funds						76,139,870	0	8,839
8899999 - Total Cash Equivalents						106,556,257	4,257	8,996

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A $ 28,392,737 1B $ 0 1C $ 0 1D $ 0 1E $ 0 1F $ 0 1G $ 1,998,650
2A $ 0 2B $ 0 2C $ 0
3A $ 0 3B $ 0 3C $ 0
4A $ 0 4B $ 0 4C $ 0
5A $ 0 5B $ 0 5C $ 0
6 $ 0

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR	B	Protection of all policy hld	221,371	221,237		
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	ST	Protection of policyholders			25,000	25,000
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	Protection of all policy hld	109,688	109,622		
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO	B	Protection of all policy hld	649,690	654,316		
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV	B	Protection of policyholders	220,725	252,175		
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM	B	Protection of all policy hld	224,362	224,227		
33.	New York NY						
34.	North Carolina NC	B	Protection of all policy hld	439,975	440,239		
35.	North Dakota ND						
36.	Ohio OH	B	Protection of policyholders	2,703,882	3,089,144		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	U.S. Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Subtotal	XXX	XXX	4,569,693	4,990,960	25,000	25,000
	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.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0