

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

Wilcac Life Insurance Company
4213 4213 NAIC Company Code 62413 Employer's ID Number

NAIC Gro		NAIC Company Code	62413 Employer's II	Number <u>36-0947200</u>
Organized under the Laws of _	(Current) (Prior) Illinois	, Sta	ate of Domicile or Port of Er	ntryIL
Country of Domicile		United States of	America	
Licensed as business type:	Life, Accid	lent and Health [X] Fra	ternal Benefit Societies [ ]	
Incorporated/Organized	04/26/1911		Commenced Business	08/15/1911
Statutory Home Office	1275A Sandusky Road	<u> </u>		Jacksonville, IL, US 62650
	(Street and Number)		(City or	Town, State, Country and Zip Code)
Main Administrative Office		20 Glover Avenue		
N	orwalk, CT, US 06850	(Street and Nu	imber)	203-762-4400
(City or Tov	n, State, Country and Zip Code)		(A	rea Code) (Telephone Number)
Mail Address	20 Glover Avenue 4th Floor			Norwalk, CT, US 06850
	(Street and Number or P.O. Box	)	(City or	Town, State, Country and Zip Code)
Primary Location of Books and Re	cords	20 Glover Avenue		
N	orwalk, CT, US 06850	(Street and Nu	ımber)	203-762-4400
•	vn, State, Country and Zip Code)		(A	rea Code) (Telephone Number)
Internet Website Address		www.wiltonre	.com	
Statutory Statement Contact	Stacy Pac	kor		203-762-4466
oldidiory oldiement contact	(Name)		,	(Area Code) (Telephone Number)
annualsta	tement-contact@wiltonre.com (E-mail Address)			203-762-4467 (FAX Number)
	(L-IIIaii Addiess)			(I AX Nulliber)
Chief Executive Officer	Michael Elliott Fleitz	OFFICE	SVP, Chief Financial Officer	Steven Daniel Lash
SVP, General Cousel & Secretary	Mark Raymond Sarlit	to		
		OTHER		
Enrico John Treglia, SVP, C	hief Operating Officer	Robert Charles Fahr,	VP, Controller	
01.1.0	01	DIRECTORS OR		Mad Barrard Ordina
Chris Conrad Enrico John		Michael Ellio James Dv		Mark Raymond Sarlitto Diane L. Rouston
Perry Howard	Braun	Steven Danie	el Lash	Mary Elizabeth Sarlitto
0	0			
State of	Connecticut Fairfield	SS:		
The officers of this reporting entity all of the herein described assets statement, together with related excondition and affairs of the said re in accordance with the NAIC Ann rules or regulations require differespectively. Furthermore, the sc	were the absolute property of the khibits, schedules and explanations porting entity as of the reporting pa- ual Statement Instructions and Acc rences in reporting not related to ope of this attestation by the descr	said reporting entity, fro therein contained, anne riod stated above, and o counting Practices and P accounting practices at accounting practices at the deficiency also include	ee and clear from any liens xed or referred to, is a full a f its income and deductions rocedures manual except t and procedures, according es the related correspondin	orting entity, and that on the reporting period stated above, or claims thereon, except as herein stated, and that this and true statement of all the assets and liabilities and of the therefrom for the period ended, and have been completed to the extent that: (1) state law may differ; or, (2) that state to the best of their information, knowledge and belief, g electronic filing with the NAIC, when required, that is an be requested by various regulators in lieu of or in addition
Michael Elliott Flei Chief Executive Offi		Mark Raymond SVP, General Couns		Steven Daniel Lash SVP, Chief Financial Officer  Yes [ ] No [ ]
Subscribed and sworn to before m	e this		b. If no,  1. State the amendm  2. Date filed	ent number

# **ASSETS**

			Current Year		Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	4,062,678,947	0		4,247,584,998
	Stocks (Schedule D):				
	2.1 Preferred stocks	153,404,194	0	153,404,194	154,714,274
	2.2 Common stocks	19,580,105	0	19,580,105	18,948,300
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	282,717,703			287,512,011
	3.2 Other than first liens	0	0	0	0
	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less \$	0			
	encumbrances)	0	0	0	0
	\$0 encumbrances)	0	00	0	0
	4.3 Properties held for sale (less \$				
	encumbrances)	0	0	0	0
5.	Cash (\$49,183,019 , Schedule E - Part 1), cash equivalents				
	(\$48,958,487 , Schedule E - Part 2) and short-term				
	investments (\$0 , Schedule DA)	98,141,505	0	98, 141,505	118,365,909
	Contract loans (including \$0 premium notes)				
	Derivatives (Schedule DB)			4,533,495	
	Other invested assets (Schedule BA)			315,942,643	
9.	Receivables for securities			1,534,472	
	Securities lending reinvested collateral assets (Schedule DL)				
	Aggregate write-ins for invested assets				
	Title plants less \$		107,349		
	only)	0	0	0	0
	Investment income due and accrued			47,474,449	
	Premiums and considerations:	, ,		, ,	,
	15.1 Uncollected premiums and agents' balances in the course of collection	2,877,925	47,077	2,830,848	2,968,839
	15.2 Deferred premiums and agents' balances and installments booked but				
	deferred and not yet due (including \$0				
	earned but unbilled premiums)	13,563,519	0	13,563,519	15,402,218
	15.3 Accrued retrospective premiums (\$	_	_		_
	contracts subject to redetermination (\$0 )	0	0	0	0
	Reinsurance: 16.1 Amounts recoverable from reinsurers	4 500 500	2 206 540	2 102 051	5 570 060
	16.2 Funds held by or deposited with reinsured companies				2,089,476
	16.3 Other amounts receivable under reinsurance contracts		0		
	Amounts receivable relating to uninsured plans		0		0
	Current federal and foreign income tax recoverable and interest thereon			2,646,995	0
	Net deferred tax asset		116,156,038	12,652,162	26,618,721
19.	Guaranty funds receivable or on deposit	145,039		145,039	162,309
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets				
	(\$0 )				0
	Net adjustment in assets and liabilities due to foreign exchange rates				0
	Receivables from parent, subsidiaries and affiliates  Health care (\$				0
	Aggregate write-ins for other than invested assets		0		
	Total assets excluding Separate Accounts, Segregated Accounts and				
	Protected Cell Accounts (Lines 12 to 25)	5,318,594,932	119,278,979	5, 199, 315, 953	5,336,114,862
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	299,547,134	0	299,547,134	318,821,726
28.	Total (Lines 26 and 27)	5,618,142,066	119,278,979	5,498,863,087	5,654,936,588
	DETAILS OF WRITE-INS				
1101.				-	
1102.					
1103.	Cumpany of complete purity in fact line 144 from qualifications		0		
1198. 1199.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
2501.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	U	0	<u> </u>
2501. 2502.					
2503.					
	Summary of remaining write-ins for Line 25 from overflow page		0	0	0
	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	0	0		0

# **LIABILITIES, SURPLUS AND OTHER FUNDS**

	·	1	2
	A	Current Year	Prior Year
1.	Aggregate reserve for life contracts \$ 2,620,672,369 (Exh. 5, Line 9999999) less \$ 0 included in Line 6.3 (including \$ 7,979,388 Modco Reserve)	0 000 070 000	0 701 070 100
2.	Aggregate reserve for accident and health contracts (including \$		
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$	128 976 420	136 836 053
	Contract claims:	120,070,420	
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	99.540.224	78.850.909
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)		
5.	Policyholders' dividends/refunds to members \$ 5 655 and coupons \$ 0 due		
	and unpaid (Exhibit 4, Line 10)	5,655	4,993
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated		
	amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$	7 004 170	7 000 070
	Modco)		7,920,376
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$		67
7.	Amount provisionally held for deferred dividend policies not included in Line 6		0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less		0
0.	\$0 discount; including \$572,546 accident and health premiums (Exhibit 1,		
	Part 1, Col. 1, sum of lines 4 and 14)	978 860	985,739
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	60.524	128.506
	9.2 Provision for experience rating refunds, including the liability of \$0 accident and health	, , , , , , , , , , , , , , , , , , , ,	, .
	experience rating refunds of which \$		
	Service Act	0	0
	9.3 Other amounts payable on reinsurance, including \$ 1,344 assumed and \$ 7,773,701		
	ceded		
	9.4 Interest maintenance reserve (IMR, Line 6)	250,565,788	232,769,293
10.	Commissions to agents due or accrued-life and annuity contracts \$12,417 accident and health		
	\$ 0 and deposit-type contract funds \$ 0		
11.	Commissions and expense allowances payable on reinsurance assumed	68,554	69,065
	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	34,528,725	36,510,959
13.	Transfers to Separate Accounts due or accrued (net) (including \$	(0.005.047)	/E 447 E40
14.	allowances recognized in reserves, net of reinsured allowances)	(2,025,317)	(5,447,542)
15.1	Current federal and foreign income taxes, including \$(13,819,874) on realized capital gains (losses)	794,024	20 042 010
	Net deferred tax liability		
16.	Unearned investment income		
	Amounts withheld or retained by reporting entity as agent or trustee		
18.	Amounts held for agents' account, including \$	1 966 620	1 686 220
19.	Remittances and items not allocated		11,767,334
	Net adjustment in assets and liabilities due to foreign exchange rates		0
21.	Liability for benefits for employees and agents if not included above	0	0
	Borrowed money \$0 and interest thereon \$0		0
	Dividends to stockholders declared and unpaid		0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	59,059,638	46,836,864
	24.02 Reinsurance in unauthorized and certified (\$0 ) companies	1,629,551	356,227
	24.03 Funds held under reinsurance treaties with unauthorized and certified (\$0 ) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates		
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		1,543,000
	24.09 Payable for securities		
	24.10 Payable for securities lending	1,371,432	
	24.11 Capital notes \$0 and interest thereon \$0		0
25.	Aggregate write-ins for liabilities	51,791,793	51,264,691
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	4,989,221,256	5,083,447,540
27.	From Separate Accounts Statement	299 547 134	
28.	Total liabilities (Lines 26 and 27)	5,288,768,390	5,402,269,266
29.	Common capital stock	4.366.173	
30.	Preferred capital stock		
	Aggregate write-ins for other than special surplus funds	0	0
	Surplus notes		
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	166,417,480	166,417,480
	Aggregate write-ins for special surplus funds		
	Unassigned funds (surplus)	(24, 115, 531)	16,544,505
36.	Less treasury stock, at cost:	_	
	36.10 shares common (value included in Line 29 \$0 )		0
27	36.20 shares preferred (value included in Line 30 \$0 )		0
	Surplus (Total Lines 31+32+33+34+35-36) (including \$ 0 in Separate Accounts Statement)  Totals of Lines 29, 30 and 37 (Page 4, Line 55)	205,728,523 210,094,696	248,301,153
	to the control of the		252,667,326
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)  DETAILS OF WRITE-INS	5,498,863,086	5,654,936,592
2501.		30 EU3 EVE	28,443,933
2501. 2502.	Contingency Reserve Abandoned property		
2502. 2503.	Accounts Payable		
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	51,791,793	51,264,691
3101.	Totalo (2010 2001 tilla 2000 pila 2000)(2010 20 aboto)		31,204,031
3102.			
3103.			
	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)	0	0
3401.	Restricted surplus - participating	63,426,574	65,339,168
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		0
	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	63,426,574	65,339,168

# **SUMMARY OF OPERATIONS**

Current Y  1. Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11).  2. Considerations for supplementary contracts with life contingencies.  3. Net investment income (Exhibit of Net Investment Income, Line 17).  4. Amortization of Interest Maintenance Reserve (IMR, Line 5).  5. Separate Accounts net gain from operations excluding unrealized gains or losses.  6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1).  7. Reserve adjustments on reinsurance ceded.  8. Miscellaneous Income:  8.1 Income from fees associated with investment management, administration and contract guarantees from Separate	729,075	Prior Year
Col. 11)	729,075 799,926	
Considerations for supplementary contracts with life contingencies     Net investment income (Exhibit of Net Investment Income, Line 17)	729,075 799,926	
3. Net investment income (Exhibit of Net Investment Income, Line 17)	799,926	791,357,885
4. Amortization of Interest Maintenance Reserve (IMR, Line 5)		1,386,870
5. Separate Accounts net gain from operations excluding unrealized gains or losses		248,849,406
6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	497,233	
7. Reserve adjustments on reinsurance ceded	0	0
Miscellaneous Income:     8.1 Income from fees associated with investment management, administration and contract guarantees from Separate	224,290	(17,355,706)
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate	389,752)	(13,810,357)
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate		
Accounts	92 , 467	97,380
8.2 Charges and fees for deposit-type contracts		86,564
	11,995	10,210
9. Total (Lines 1 to 8.3) 393,4	920,890	1,031,850,009
10. Death benefits		232,223,374
11. Matured endowments (excluding guaranteed annual pure endowments)	175, 193	1,623,022
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	337,778	55,112,863
13. Disability benefits and benefits under accident and health contracts 1,		(927,598)
14. Coupons, guaranteed annual pure endowments and similar benefits	6,569	6,695
15. Surrender benefits and withdrawals for life contracts	501,918	71, 124, 570
16. Group conversions		0
17. Interest and adjustments on contract or deposit-type contract funds	054.215	4.094.149
18. Payments on supplementary contracts with life contingencies		2,314,589
	697,502)	426,275,215
20. Totals (Lines 10 to 19)		791,846,879
20. Totals (Lines to to 19)	, ¬ 17	
21. Continussions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	060 965	7.631.278
22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	238 167	263,568
23. General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	745 655	33,860,661
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	717 011	4,322,313
24. Insurance taxes, licenses and rees, excluding lederal income taxes (Exhibit 3, Line 7, Cois. 1 + 2 + 3 + 5)	246 550	(1,408,513)
25. Increase in localing on deterred and uncollected premiums	240,330	(41,777,207)
26. Net transfers to or (from) Separate Accounts net of reinsurance. (36, 27. Aggregate write-ins for deductions 95,	085,503	180,795,523
,	962,280	975,534,502
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus	044 200)	EG 04E E07
Line 28)	J41,390)	56,315,507
	267,532	11,804,867
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29	200 022)	44 540 640
minus Line 30)	300,922)	
1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	294,078)	35,350,755
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before	044 044)	0 450 005
realized capital gains or (losses) (Line 31 minus Line 32)	J 14 , 044 )	9, 109,000
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of	440 040	(004,004)
	416,316	(831,621)
35. Net income (Line 33 plus Line 34)	ວ98,528)	8,328,264
CAPITAL AND SURPLUS ACCOUNT		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	667,323	281,854,256
37. Net income (Line 35)		
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (1,190,001)(1,490,001)		
39. Change in net unrealized foreign exchange capital gain (loss)	0	0
40. Change in net deferred income tax	989,349)	15,737,065
41. Change in nonadmitted assets (10,		
42. Change in liability for reinsurance in unauthorized and certified companies(1,	273,324)	(88,604)
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0
44. Change in asset valuation reserve	222,774)	(8, 147, 638)
45. Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46. Surplus (contributed to) withdrawn from Separate Accounts during period		
47. Other changes in surplus in Separate Accounts Statement		
48. Change in surplus notes		
49. Cumulative effect of changes in accounting principles	0	0
50. Capital changes:		<b>v</b>
50.1 Paid in	0	0
50.2 Transferred from surplus (Stock Dividend)	0	
50.3 Transferred to surplus		(4,178,222)
51. Surplus adjustment:		
51. Sulpius adjustifierit. 51.1 Paid in	n	0
51.1 Faid III	n	 n
51.3 Transferred from capital		4, 178, 222
51.3 Transferred from capital		(6,688,285)
51.4 Change in surplus as a result of reinsurance		
	0	
	572,630)	(29, 186, 933)
EE Conital and ourning December 24, ourneytypes (Line 20, 154) (December 20)	094,693	252,667,323
	44 005	JA A
DETAILS OF WRITE-INS		10,210
DETAILS OF WRITE-INS 08.301. Miscellaneous Income		
DETAILS OF WRITE-INS  08.301. Miscellaneous Income  08.302.		
DETAILS OF WRITE-INS  08.301. Miscellaneous Income  08.302.  08.303.		
DETAILS OF WRITE-INS  08.301. Miscel laneous Income  08.302		40 040
DETAILS OF WRITE-INS  08.301. Miscel laneous Income  08.302.  08.303.  08.308. Summary of remaining write-ins for Line 8.3 from overflow page  08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	11,995	10,210
DETAILS OF WRITE-INS  08.301. Miscel laneous Income  08.302	11,995	
DETAILS OF WRITE-INS           08.301. Miscel laneous Income         08.302.           08.303.         08.398. Summary of remaining write-ins for Line 8.3 from overflow page           08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)           2701. Funds withheld interest ceded         89,           2702. Miscel laneous deductions         3,5	11,995 782,281 901,466	84 , 147 , 158
DETAILS OF WRITE-INS           08.301. Miscel laneous Income         08.302.           08.303.         08.398. Summary of remaining write-ins for Line 8.3 from overflow page           08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)           2701. Funds withheld interest ceded         89,           2702. Miscel laneous deductions         3,5	11,995 782,281 901,466	84 , 147 , 158
DETAILS OF WRITE-INS           08.301. Miscellaneous Income         08.302.           08.303.         08.398. Summary of remaining write-ins for Line 8.3 from overflow page           08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)           2701. Funds withheld interest ceded         89,           2702. Miscellaneous deductions         3,           2703. Change in contingency reserves         1,	11,995 782,281 901,466 209,613	84,147,158 0 2,240,681
DETAILS OF WRITE-INS           08.301. Miscel laneous Income         08.302.           08.303.         08.398. Summary of remaining write-ins for Line 8.3 from overflow page           08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)           2701. Funds withheld interest ceded         89,           2702. Miscel laneous deductions         3,5           2703. Change in contingency reserves         1,2           2798. Summary of remaining write-ins for Line 27 from overflow page         1,2	11,995 782,281 901,466 209,613 192,143	
DETAILS OF WRITE-INS           08.301. Miscel laneous Income         08.302.           08.303.         08.398. Summary of remaining write-ins for Line 8.3 from overflow page           08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)         2701. Funds withheld interest ceded           2702. Miscel laneous deductions         3,9           2703. Change in contingency reserves         1,1           2798. Summary of remaining write-ins for Line 27 from overflow page         1,2           2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)         95,1	11,995 782,281 901,466 209,613 192,143 085,503	
DETAILS OF WRITE-INS           08.301. Miscel laneous Income         08.302.           08.303.         08.398. Summary of remaining write-ins for Line 8.3 from overflow page           08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)         2701. Funds withheld interest ceded           2702. Miscel laneous deductions         3.9           2703. Change in contingency reserves         1.2           2798. Summary of remaining write-ins for Line 27 from overflow page         1.2           2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)         95,0	11,995 782,281 901,466 209,613 192,143 085,503	
DETAILS OF WRITE-INS           08.301. Miscel laneous Income         08.302.           08.303.         08.398. Summary of remaining write-ins for Line 8.3 from overflow page           08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)           2701. Funds withheld interest ceded         .89,           2702. Miscel laneous deductions         .3,           2703. Change in contingency reserves         .1,           2798. Summary of remaining write-ins for Line 27 from overflow page         .1,           2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)         .95,           5301.         .5302.	11,995 782,281 901,466 209,613 192,143 085,503	
DETAILS OF WRITE-INS         08.301. Miscellaneous Income       8.302.         08.302	11,995 782,281 901,466 209,613 192,143 085,503	
DETAILS OF WRITE-INS           08.301. Miscellaneous Income         08.302.           08.303.         08.398. Summary of remaining write-ins for Line 8.3 from overflow page           08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)         89,           2701. Funds withheld interest ceded         89,           2702. Miscellaneous deductions         3,           2703. Change in contingency reserves         1,           2798. Summary of remaining write-ins for Line 27 from overflow page         95,           2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)         95,           5301.         5302.	11,995 782,281 901,466 209,613 192,143 085,503	

# **CASH FLOW**

		Current Year	Prior Year
	Cash from Operations		
1. Prem	niums collected net of reinsurance	122,281,033	108,437,970
2. Net i	investment income	252,029,117	242, 196, 572
3. Misco	cellaneous income	25,886,931	(53,917,927
4. Total	l (Lines 1 through 3)	400,197,081	296,716,615
5. Bene	efit and loss related payments	409,006,057	425,577,183
6. Net t	transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(40, 104, 110)	(37,702,364
7. Com	nmissions, expenses paid and aggregate write-ins for deductions	148,263,201	121,329,828
8. Divid	dends paid to policyholders	7,953,076	(3,501,646
9. Fede	eral and foreign income taxes paid (recovered) net of \$(5,325,254) tax on capital gains (losses)	34,214,810	4,034,550
10. Total	II (Lines 5 through 9)	559,333,034	509,737,551
11. Net o	cash from operations (Line 4 minus Line 10)	(159,135,953)	(213,020,936
	Cash from Investments		
12. Proc	seeds from investments sold, matured or repaid:		
12.1	Bonds	1,106,667,944	1,023,279,239
12.2	Stocks	100,092,634	40,437,280
12.3	Mortgage loans	11,905,502	6,088,267
12.4	Real estate	0	0
12.5	Other invested assets	52,727,868	14,346,965
12.6	Net gains or (losses) on cash, cash equivalents and short-term investments	0	0
12.7	Miscellaneous proceeds	0	3,811,433
12.8	Total investment proceeds (Lines 12.1 to 12.7)	1,271,393,949	1,087,963,185
13. Cost	t of investments acquired (long-term only):		
13.1	Bonds	888,378,655	512,595,719
	Stocks		
	Mortgage loans		
13.4	Real estate		0
	Other invested assets		127,970,696
	Miscellaneous applications		2,160,689
	Total investments acquired (Lines 13.1 to 13.6)	, ,	956,087,488
	increase (decrease) in contract loans and premium notes		(14,794,540
	cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	. , , , ,	146,670,237
	Oach from Financian and Minas Hausaus Occurs		
16. Cash	Cash from Financing and Miscellaneous Sources  h provided (applied):		
16.1	Surplus notes, capital notes	0	0
16.2	Capital and paid in surplus, less treasury stock	0	0
	Borrowed funds		
	Net deposits on deposit-type contracts and other insurance liabilities		
	Dividends to stockholders		
	Other cash provided (applied)		40,159,696
	cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)		3,945,470
40	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS	(00 00)	/00 105 555
	change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(20,224,402)	(62,405,229
	h, cash equivalents and short-term investments:	110 005 004	100 771 100
	Beginning of year		180,771,133
19.2	End of year (Line 18 plus Line 19.1)	98,141,502	118,365,904
	mental disclosures of cash flow information for non-cash transactions:	(44 005 000)	^
	nanges of invested assets reported as purchases and sales		
20.0003. Rein	nsurance recapture - non-cash asset transfer	0	(654,045,718
	nsurance recapture - non-cash commission allowance		(23,000,000 (33,808,374
	nsurance recapture - non-cash deposit liabilites	0	29,937,251
20.0007. Rein	nsurance recapture - non-cash dividends to policyholders		(7,859,224

#### **ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY**

	A	NAL 1313 UF	OPERATION	O DI LINES	OF BUSINES	39 - SOIMIMA	IK I			
		1	2	3	4	5	6	7	8	9
		Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Other Lines of Business	YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	120.729.075	122.682.823	904.609	(3,460,787)	526.637	75.793	0	0	0
2.	Considerations for supplementary contracts with life contingencies	799,926	XXX	XXX	799,926	0	XXX	XXX	0	XXX
3.	Net investment income	248,382,265	133,215,691	885,704	98,879,432	9.548.633	5.852.805	0	0	0
4.	Amortization of Interest Maintenance Reserve (IMR)	24,497,233	18,398,034	154,729	1,208,909	4,237,894	497.667	0	0	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	XXX	0	0
6.	Commissions and expense allowances on reinsurance ceded	10,224,291	973.595	281,585	5,228,568	0	3.740.543	XXX	0	0
7.	Reserve adjustments on reinsurance ceded	(10,889,752)	(592,868)	0	0,220,000	0	(10,296,884)	XXX	0	0
8.	Miscellaneous Income:	(10,000,702)	(002,000)				(10,200,004)			
0.	8.1 Income from fees associated with investment management, administration and	92,467	0	0	92.467	0	0	VVV	0	0
	contract guarantees from Separate Accounts				83,427	(10,042)	) XXX	XXXXXX	0	٥
	8.2 Charges and fees for deposit-type contracts	11.995	10.751	500	590	( 10,042) 0	154		0	٥
	8.3 Aggregate write-ins for miscellaneous income	393.920.885	274.688.026			U		0	-	0
9.	Totals (Lines 1 to 8.3)	,. , .	, ,	2,227,127	102,832,532	14,303,122	, , ,	0	0	0
10.	Death benefits	285,980,737	277,495,584	8,485,153	0	0	XXX	XXX	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	2, 175, 193	2, 130, 592	44,601	0	0	XXX	XXX	0	0
12.	Annuity benefits	55,337,778	XXX	XXX	5,686,624	49,651,154	XXX	XXX	0	XXX
13.	Disability benefits and benefits under accident and health contracts	1,971,501	1, 196, 189	5,523	0	0	769,789	XXX	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	6,569	6,636	0	(67)	0	0	XXX	0	0
15.	Surrender benefits and withdrawals for life contracts	64,501,918	56,940,409	511,826	6,772,567	277 , 116	XXX	XXX	0	0
16.	Group conversions	0	0	0	0	0	0	XXX	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	11,054,215	1,815,305	(701,518)	3,843,521	6,096,907	0	XXX	0	0
18.	Payments on supplementary contracts with life contingencies	2,219,005	0	0	2,211,268	7,737	XXX	XXX	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	(114,697,502)	(90,927,229)	(3,010,177)	(11,387,774)	(5,275,567)	(4,096,755)	XXX	0	0
20.	Totals (Lines 10 to 19)	308,549,414	248,657,486	5,335,408	7, 126, 139	50,757,347	(3,326,966)	XXX	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds									
	(direct business only)	6,060,964	2, 175, 121	238,832	294,732	1	3,352,278	0	ļ0 <u> </u>	XXX
22.	Commissions and expense allowances on reinsurance assumed	238 , 167	213,632	0	885	0	23,650	XXX	0	0
23.	General insurance expenses and fraternal expenses.	40,745,653	32, 119, 845	465,936	2,283,751	4,434,975	1,441,146	0	0	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,717,909	2,858,442	74,940	367,715	277,037	139,775	0	0	0
25.	Increase in loading on deferred and uncollected premiums	1,246,550	(297,050)	1,543,600	0	0	0	XXX	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(36,681,885)	0	0	0	(36,681,885)	)0	XXX	0	0
27.	Aggregate write-ins for deductions	95,085,503	2,082,010	(19,615)	93,586,062	(565,271)	2,317	0	0	0
28.	Totals (Lines 20 to 27)	418.962.275	287,809,486	7,639,101	103.659.284	18.222.204	1.632.200	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(25,041,390)	(13, 121, 460)	(5,411,974)	(826,752)	(3,919,082)	(1.762.122)	0	0	0
30.	Dividends to policyholders and refunds to members	7,267,532	7,267,532	0	0	0		XXX	0	0
31.		(32,308,922)	(20,388,992)	(5,411,974)	(826,752)	(3,919,082)	(1,762,122)	0	0	0
32.	,	(20,294,078)	(12,806,730)	(3,399,462)		(2,461,719)		 N	0	٠
32.	Net gain from operations after dividends to policyholders, refunds to members and	(20,234,070)	(12,000,730)	(0,000,402)	(313,312)	(2,401,719)	(1,100,000)	U	U	U
33.	federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(12,014,844)	(7,582,262)	(2,012,512)	(307,440)	(1,457,363)	(655,267)	0	0	0
34.	Policies/certificates in force end of year	310.887	266,048	8.009	24.493	12,318		XXX	0	0
J-4.	DETAILS OF WRITE-INS	010,007	200,040	3,003	27,700	12,010	10	^^^	0	<u> </u>
00 201	Miscellaneous Income	11,995	10,751	500	590	0	154	0	٥	0
08.301		11,890				U	104	U	U	U
08.302										
08.303		0	0	0	0		0	0	0	^
		11,995	10,751	500	590		154	 0	0	
08.399						(F07, 200)				0
2701.		3,901,466	700,000	(19,890)	3,789,046	(567,690)		0	0	0
2702.	Fines and Penalties	63,097	54,654	275	3,432	2,419		0	0	0
2703.	Funds withheld interest ceded	89,782,281	0	0	89,782,281	0	0	0	<u>0</u>	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	1,338,659	1,327,356	0	11,303	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	95,085,503	2,082,010	(19,615)	93,586,062	(565,271)	2,317	0	0	0

#### ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE (b)

			OF LIVA	ONO DI L	NE2 OL BI	JOINLOO -	טשועוטאווי	AL LII L III	SUNAIV	<u> </u>			
		1	2	3	4	5	6	7	8	9	10	11	12
								Universal Life					
								With Secondary		Variable	Credit Life	Other Individual	YRT Mortality
		Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Guarantees	Variable Life	Universal Life	(c)	Life	Risk Only
1.	Premiums for life contracts (a)	122,682,823	0	18,226,242	12,222,373	6,209,052	74,579,607	11,445,549	0	0	0	0	0
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	133,215,691	0	26,330,813	3,078,997	7,982,492	89,554,219	4,363,956	0	0	0	1,905,214	0
4.	Amortization of Interest Maintenance Reserve (IMR)	18,398,034	0	6,875,245	696,475	641,780	9,679,341	348,315	0	0	0	156,878	0
5.	Separate Accounts net gain from operations excluding unrealized gains or	, ,			,	,		,				,	
-	losses	0 l	0	0	0	0	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	973,595	0	784,550	55,489	5.041	128.515	0	0	0	0	0	0
7.	Reserve adjustments on reinsurance ceded	(592,868)	0	(592,868)	0	0	0	0	0	0	0	0	0
8.	Miscellaneous Income:	, , ,		, ,									
0.	8.1 Income from fees associated with investment management,												
	administration and contract guarantees from Separate Accounts	0	0	0	0	0	0	0	0	0	0	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	10,751	0	7.468	2.595	53	552	83	0	0	0	0	0
9.	Totals (Lines 1 to 8.3)	274.688.026	0	51.631.450	16,055,929	14.838.418	173.942.234	16.157.903	0	0	0	2.062.092	0
	Death benefits	274,086,026	0	26,595,834	27,959,277	16,372,607	181,284,592	25,283,274	0	0	0	2,002,032	0
10.												L	
11.	Matured endowments (excluding guaranteed annual pure endowments)	2, 130, 592		78,999	430,503	122,739	1,477,797	20,554					
	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	1, 196, 189	0	186,753	229,851	66,688	695, 101	17,796	0	0	0	J	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	6,636	0	6,636	0	0	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	56,940,409	0	10,339,555	3,933,542	3, 192, 790	37,620,540	1,853,982	0	0	0	0	0
16.	Group conversions	0	0	0	0	0	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	1,815,305	0	545,305	189,480	89,998	985,438	0	0	0	0	5,084	0
18.	Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	(90,927,229)	0	(20,596,951)	8,050,794	(3,957,893)	(72,442,422)	(1,980,757)	0	0	0	0	0
20.	Totals (Lines 10 to 19)	248,657,486	0	17 , 156 , 131	40,793,447	15,886,929	149,621,046	25, 194, 849	0	0	0	5,084	0
21.	Commissions on premiums, annuity considerations and deposit-type											·	
	contract funds (direct business only)	2, 175, 121	0	232,253	(465,333)	189,856	2,012,374	205,971	0	0	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	213,632	0	213,632	0	0	0	0	0	0	0	0	0
23.	General insurance expenses	32,119,845	0	16,881,697	774.639	935.885	12.791.250	507.707	0	0	0	228.667	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,858,442	0	413,756	69,981	180,389	2,052,318	97,903	0	0	0	44,095	0
25.	Increase in loading on deferred and uncollected premiums	(297,050)	0	(339,419)	216,601	0	(174,232)	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance.	0	0	0	0	0	0	0	0	0	0	0	0
27.	Aggregate write-ins for deductions	2,082,011	0	133,285	916	3,002	1,942,445	1,629	0	0	0	734	0
28.	Totals (Lines 20 to 27)	287.809.487	0	34.691.335	41,390,251	17, 196, 061	168,245,201	26.008.059	0	0	0	278.580	0
	` '	201,000,401	U	04,001,000	41,000,201	17, 130,001	100,240,201	20,000,000	U	0	U	210,000	V
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(13, 121, 461)	0	16.940.115	(25, 334, 322)	(2,357,643)	5,697,033	(9,850,156)	n	n	0	1,783,512	n
30.	Dividends to policyholders and refunds to members	7.267.532	 0	7.056.262	230.964	(1.646)	(17, 155)	(893)	 n	0	 0	1,700,312	
		1,201,002	U	1,000,202	230,304	(1,040)	(11,100)	(093)	U	0	U	0	0
31.	Net gain from operations after dividends to policyholders, refunds to	(20, 388, 993)	0	9,883,853	(25,565,286)	(2,355,997)	5,714,188	(9,849,263)	n	0	0	1,783,512	۸
22	members and before federal income taxes (Line 29 minus Line 30)	(12,806,730)	 0	6,208,767	(16,058,503)	(1,479,890)	3,589,293	(6, 186, 687)		0	0	1,120,290	
32.	Federal income taxes incurred (excluding tax on capital gains)	(12,800,730)	U	0,200,767	(10,008,003)	(1,4/9,690)	3,389,293	(0,100,00/)	U	U	U	1, 120, 290	U
33.	Net gain from operations after dividends to policyholders, refunds to												
	members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(7,582,263)	0	3,675,086	(9,506,783)	(876, 107)	2, 124, 895	(3,662,576)	n	0	0	663,222	0
2.4		266.048	0	41.362	12.634	8.783	196.355	4.767	0	0	0	2.147	0
34.	Policies/certificates in force end of year	∠00,∪48	U	41,362	12,034	8,783	190,333	4,/0/	U	U	U	2, 14/	0
	DETAILS OF WRITE-INS	==:	-		2 =25				-	_	-		_
	Miscellaneous Income	10,751	0	7,468	2,595	53	552	83	0	0	0	J0	0
08.302.													
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	10,751	0	7,468	2,595	53	552	83	0	0	0	0	0
2701.	Miscellaneous deductions	700,000	0	0	0	0	700,000	0	0	0	0	0	0
2702.	Fines and penalties	54,655	0	15,542	916	3,002	32,832	1,629	0	0	0	734	0
2703.	Funds withheld interest ceded	0	0	0	0	0	0	0	0	0	0	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	1,327,356	0	117,743	0	n l	1,209,613	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	2,082,011	0	133.285	916	3.002	1,942,445	1.629	n	0	n	734	n
2100.	Totals (Lines 2707 till 2705 plus 2755) (Line 27 above)	2,002,011		100,200	310	5,002	1,012,770	1,020			- 0	707	0

<sup>(</sup>a) Include premium amounts for preneed plans included in Line 1

<sup>(</sup>b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

<sup>(</sup>c) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

## ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE (C)

	7.0.0.0.0	• · = · · · · · ·		<u> </u>						
		1	2	3	4	5	6 Variable Universal	7 Credit Life	8 Other Group Life	9 YRT Mortality
		Total	Whole Life	Term Life	Universal Life	Variable Life	Life	(d)	(a)	Risk Only
1.	Premiums for life contracts (b)	904,609	513,268	391,341	0	0	0	0	0 .	0
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income  Amortization of Interest Maintenance Reserve (IMR)		769, 115	116,589	0	0	0			0
4.		154,729	103,078	51,651	0	0		0	0	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	281,585	86	281,499	0	0	0	0	0	0
7.	Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0	0	0
8.	Miscellaneous Income: 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0	0	0	0	0	0	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	500	0	500	0	0	0	0	0	0
9.	Totals (Lines 1 to 8.3)	2.227.127	1.385.547	841.580	0	0	0	0	0	0
10.	Death benefits	8,485,153	5,141,843	3,343,310	0		0	0	0	0
11.	Matured endowments (excluding quaranteed annual pure endowments)	44,601			n	v	u	0	0	 n
	Annuity benefits	44,001	44,001	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	5,523	3.714	1.809	n	n	n	0	0	
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0		n	n	n	0	0	 0
15.	Surrender benefits and withdrawals for life contracts	511,826	493,801	18,025	0	0	0	0	0	 0
16.	Group conversions	0		0,025	n		n	0	η	 0
17.	Interest and adjustments on contract or deposit-type contract funds	(701,518)	624	(701,784)	n	n	n	0	(358)	 0
	Payments on supplementary contracts with life contingencies		024 n	(101,704)	n	Ω	o	n	(330)	
19.	Increase in aggregate reserves for life and accident and health contracts	(3,010,177)	(2,986,594)	(23,583)	n	0	o	0	0	
20.	Totals (Lines 10 to 19)	. , , ,	2,697,989	2,637,777	0	9		0	(358)	ν
	Commissions on premiums, annuity considerations and deposit-type contract funds (direct	5,335,408	∠,097,989	2,031,111	U	U	U	u	(308)	U
21.	business only)	238,832	(8,598)	247,430	0	0	0	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0	0	0
23.	General insurance expenses		409.677	56.259	0	0	0	0	0	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	74,940	71, 153	3,787	0	0	0	0	0	0
25.	Increase in loading on deferred and uncollected premiums	1,543,600	122	1,543,478	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance.	0	0	0	0	0	0	0	0	0
27.	Aggregate write-ins for deductions	(19,615)	246	(19,861)	0	0	0	0	0	0
28.	Totals (Lines 20 to 27)	7.639.101	3.170.589	4.468.870	0	0	0	0	(358)	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal	7,009,101	3,170,309	4,400,070	0	U	U	0	(556)	U
20.	income taxes (Line 9 minus Line 28)	(5,411,974)	(1,785,042)	(3,627,290)	0	0	0	0	358	0
30.	Dividends to policyholders and refunds to members	0	0	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(5,411,974)	(1.785.042)	(3,627,290)	0	0	0	0	358	0
32.	Federal income taxes (Line 29 minus Line 30)  Federal income taxes incurred (excluding tax on capital gains)	(3,399,462)	(1,121,252)	(2.278.435)	0	0	Λ	0	225	0
	Net gain from operations after dividends to policyholders, refunds to members and federal	(0,000,402)	(1,121,232)	(2,270,400)	U	U	U	U	223	U
55.	income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(2,012,512)	(663,790)	(1,348,855)	0	0	0	0	133	0
34.	Policies/certificates in force end of year	8.009	4.410	3,599	0	0	0	0	0	0
	DETAILS OF WRITE-INS	-,	.,	-,,,,,	-	-	-	-		<del>-</del> _
08.301.	Miscellaneous Income	500	0	500	0	0	0	0	0	0
08.302.	110001 tuttood 11100110									
08.303.										
	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	n	0	0	n	0
	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	500	0	500	0	0	0	0	0	0
	Miscellaneous deductions	(19,890)	0	(19,890)	0		0	0	0	0
	Fines and penalties	(19,030)	246	(19,090)	n	n	n	0	n	 n
	Funds withheld interest ceded	0	240	29 n	n	n	n	٥	n	 n
2798.	Summary of remaining write-ins for Line 27 from overflow page	n l	 n	v	n	n	n	n	n	n
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(19,615)	246	(19,861)	0	0		0		
	es the following amounts for FEGLI/SGLI: Line 1 0 Line 10	(19,013) 0 Line		(19,001)		0 Line 24		1	0	U

## ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES (a)

ANALISIS OF OF ENATIONS BY LIF	1		Defe			6	7
		2	3	4 Variable Annuities	5 Variable Annuities	Life Contingent Payout (Immediate	
	Total	Fixed Annuities	Indexed Annuities	with Guarantees	Without Guarantees	and Annuitizations)	Other Annuities
Premiums for individual annuity contracts	(3,460,787)		(20,991)	0	0	(409,772)	(222,968)
Considerations for supplementary contracts with life contingencies	799,926	XXX	XXX	XXX	XXX	799,926	XXX
3. Net investment income	98,879,432	64,039,926	27,566	0	0	32,201,914	2,610,026
Amortization of Interest Maintenance Reserve (IMR)	1,208,909	753,946	2,335	0	0	231,579	221,049
Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0
Commissions and expense allowances on reinsurance ceded	5,228,568	3,412,721	123	0	0	1,814,421	1,303
7. Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	92,467	60,262	0	0	0	32,205	0
8.2 Charges and fees for deposit-type contracts	83,427	54,351	0	0	0	29,046	30
8.3 Aggregate write-ins for miscellaneous income	590	385	0	0	0	205	0
9. Totals (Lines 1 to 8.3)	102,832,532	65,514,535	9,033	0	0	34,699,524	2,609,440
10. Death benefits	0	0	0	0	0	0	0
11. Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0
12. Annuity benefits	5,686,624	4,375,648	19.777	0	0	1,081,124	210,075
13. Disability benefits and benefits under accident and health contracts.	0	0	0	0	0	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits	(67)	0	0	0	0	0	(67)
15. Surrender benefits and withdrawals for life contracts	6.772.567	5.448.273	24.399	0	0	1.040.722	259.173
16. Group conversions	0,772,007	0,440,270	0	0	0	1,040,722	200, 170
17. Interest and adjustments on contract or deposit-type contract funds	3.843.521	1,294,155	0	0	0	415.207	2, 134, 159
18. Payments on supplementary contracts with life contingencies	2.211.268		Λ	0	0	2.114.244	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰
Payments on supplementary contracts with the contingencies      Increase in aggregate reserves for life and accident and health contracts.	(11,387,774)	(9,395,290)	(19,868)	0	0	(1,723,596)	(249,020)
	7, 126, 139	1,819,810	24.308	0	0	. , , ,	2,354,320
20. Totals (Lines 10 to 19)	294,732	229,987	894	0	0		2,354,320
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	294,732	229,967	094	 0	0		9,497
22. Commissions and expense allowances on reinsurance assumed			4	 	0		566.305
23. General insurance expenses	2,283,751	1,404,494	6,045		0	306,907	
24. Insurance taxes, licenses and fees, excluding federal income taxes	367,715	222,710	1, 166	0	0	33,463	110,376
25. Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance		0	0	0	0	0	0
27. Aggregate write-ins for deductions	93,586,062	60,991,824	31	0	0	32,592,960	1,247
28. Totals (Lines 20 to 27)	103,659,284	64,669,579	32,448	0	0	**,***,***	3,041,790
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(826,752)		(23,415)	0	0	(1,215,943).	(432,350)
30. Dividends to policyholders and refunds to members	0	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(826,752)	844,956	(23,415)	0	0	(1,215,943)	(432,350)
32. Federal income taxes incurred (excluding tax on capital gains)	(519,312)	530,748	(14,708)	0	0	(763,778)	(271,574)
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital							
gains or (losses) (Line 31 minus Line 32)	(307,440)	314,208	(8,707)	0	0	(452, 165)	(160,776)
34. Policies/certificates in force end of year	24,493	12,901	27	0	0	5,617	5,948
DETAILS OF WRITE-INS		·					
08.301. Miscellaneous Income	590	385	0	0	0	205	0
08.302							
08.303							
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	.0	0	0	0	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	590	385	0	0	0	205	0
2701 Miscellaneous deductions	3,789,046	2,469,366	0	0	0	1,319,680	0
2702. Fines and penal ties	3.432	2.078	11	0	0	309	1,034
2703. Funds withheld interest ceded		58,513,014	20	0	0	31,269,034	213
2798. Summary of remaining write-ins for Line 27 from overflow page		7.366	0	 0	0	3,937	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	93.586.062	60.991.824	31	0	0	32.592.960	1.247
2799. Totals (Lifes 2701 title 2709 pills 2796) (Life 27 above)	**,***,***		• • • • • • • • • • • • • • • • • • • •	0	U	32,332,300	1,247

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which which columns are affected.

## ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES (a)

ANALISIS OF OF LIVATIONS BY	1			erred		6	7
	·	2	3	4	5	Life Contingent	
	<b>-</b>			Variable Annuities	Variable Annuities	Payout (Immediate	
	Total	Fixed Annuities	Indexed Annuities	with Guarantees	Without Guarantees	and Annuitizations)	Other Annuities
Premiums for group annuity contracts	526,637	526,637	U	0	0		U
Considerations for supplementary contracts with life contingencies	0	XXX	XXX	XXX	XXX	0	XXX
3. Net investment income	9,548,633	832,840	0	0	0	8,715,745	48
Amortization of Interest Maintenance Reserve (IMR)	4,237,894	392,050	0	0	0	3,845,840	4
Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0
Commissions and expense allowances on reinsurance ceded	0	0	0	0	0	0	0
Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0
8. Miscellaneous Income:	_	_	_				_
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0	0	0	0	0	0
8.2 Charges and fees for deposit-type contracts	(10,042)	(10,042)	0	0	0	0	0
8.3 Aggregate write-ins for miscellaneous income	0	0	0	0	0	0	0
9. Totals (Lines 1 to 8.3)	14,303,122	1,741,485	0		0	12,561,585	52
10. Death benefits	0	0	0	0	0	0	0
11. Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0
12. Annuity benefits	49,651,154	900,356	0	0	0	48,487,295	263,503
13. Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts	277.116	272,309	0	0	0	0	4.807
16. Group conversions	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	6,096,907	3,958,284	0	0	0	513,779	1,624,844
18. Payments on supplementary contracts with life contingencies	7,737	144	0	0	0	7,593	0
Increase in aggregate reserves for life and accident and health contracts	(5,275,567)	(1,330,008)	0	0	0	(3,945,519)	(40)
20. Totals (Lines 10 to 19)	50.757.347	3,801,085	0	0	0	45,063,148	1.893.114
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)		0,001,000	o	0	0		۱,000,۱۱ <del>۹</del> م
21. Commissions on premiums, annuity considerations and deposit-type contract runds (direct business only)  22. Commissions and expense allowances on reinsurance assumed	۱		o	0	0		٥٠
<u>'</u>	4.434.975		٥	0	0	4,036,825	
23. General insurance expenses	4,434,975			0	0	254 . 469	14
24. Insurance taxes, licenses and fees, excluding federal income taxes	, .	22,303	0	0	0	204,409	ა
25. Increase in loading on deferred and uncollected premiums	0	0	0	0		U	
26. Net transfers to or (from) Separate Accounts net of reinsurance	(36,681,885)		0	0	0	(36,681,885).	0
27. Aggregate write-ins for deductions	(565,271)	(53,023)	U	0	0	(512,248)	0
28. Totals (Lines 20 to 27)	18,222,204	4,168,763	0	0	0	,,	1,893,131
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(3,919,082)	(2,427,278)	0		0	401,275	(1,893,079
30. Dividends to policyholders and refunds to members	0	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(3,919,082)	(2,427,278)	0	0	0	401,275	(1,893,079)
32. Federal income taxes incurred (excluding tax on capital gains)	(2,461,719)	(1,524,663)	0	0	0	252,056	(1, 189, 112)
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital							
gains or (losses) (Line 31 minus Line 32)	(1,457,363)	(902,615)	0	0	0	149,219	(703,967)
34. Policies/certificates in force end of year	12,318	1,109	0	0	0	11,209	0
DETAILS OF WRITE-INS							
08.301. Miscellaneous Income	0	0	0	0	0	0	0
08.302							
08.303							
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	0	0	0	0	0	0	0
2701. Miscellaneous deductions	(567,690)	(53,225)		0	0	(514,465)	0
2702. Fines and penalties	2.419	202	n	0	0	2.217	0
2703. Funds withheld interest ceded	0	0	n	0	0	0	 N
2798. Summary of remaining write-ins for Line 27 from overflow page	n	n	n	0	0	n	٥٥
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(565,271)	(53,023)	n	0	0	(512,248)	۰۵ ۱
2799. Totals (Lines 2701 titlu 2703 pius 2799) (Line 27 above)	, , ,		1 0	0	U	(312,240)	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

## ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH (a)

				ncivo	4	5	6	7	8	9	10	11	12	13
		'	Comprehe 2	3	4	5	0	Federal	0	9	10	11	12	13
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1. Pr	remiums for accident and health contracts	75,793	58,566	1	76	0		00	0	0	(	393	0	16,757
	considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	xxx	XXX	XXX	XXX	xxx	XXX	XXX
	let investment income	5,852,805	2,700	2,814	25,962	0	(	00	0	0		133,339	0	5,687,990
	mortization of Interest Maintenance Reserve (IMR)	497,667	1,271	1, 175	2, 199	0		0	0	0		11,293	0	481,729
	eparate Accounts net gain from operations excluding unrealized gains or	,	,	,	,							,		,
	losses	0	0	0	0	0		00	0	0	(	0	0	0
6. Cc	commissions and expense allowances on reinsurance ceded	3,740,543	4,667	247	16,586	0		00	0	0	(	85, 186	0	3,633,857
7. Re	leserve adjustments on reinsurance ceded	(10,296,884)	0	(681)	(45,715)	0		00	0	0		(234,790)	0	(10,015,698)
8. Mi	fiscellaneous Income:													
8.1	.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0	0	0	0		0	0	0		0	0	0
8.2	.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8.3	.3 Aggregate write-ins for miscellaneous income	154	81	73	0	0	(	0 0	0	Ū	(	0	0	Ü
9. To	otals (Lines 1 to 8.3)	(129,922)	67,285	3,629	(892)	0		0 0	0	0	(	(4,579)	0	(100,000)
10. De	eath benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Ma	latured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	xxx	xxx	XXX	XXX	XXX	XXX	XXX
12. An	nnuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	isability benefits and benefits under accident and health contracts	769,789	60,586	608,662	422	9,974		0 [	0	0		(3, 195)	0	93,340
14. Cc	oupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0		0	0	0		0	0	0
15. Su	urrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16. Gr	Group conversions	0	0	0	0	0		00	0	0		0	0	0
17. Int	nterest and adjustments on contract or deposit-type contract funds	0	1	0	0	0		0	0	0		0	0	(1)
18. Pa	ayments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	ncrease in aggregate reserves for life and accident and health contracts	(4,096,755)	(39,276)	354,902	(134,652)	0	(	0	0	0	(	(363, 114)	0	(3,914,615)
20. To	otals (Lines 10 to 19)	(3,326,966)	21,311	963,564	(134,230)	9,974		00	0	0	(	(366,309)	0	(3,821,276)
21. Co	commissions on premiums, annuity considerations and deposit-type													
	contract funds (direct business only)	3,352,278	85	222	14,883	0		00	0	0		76,437	0	3,260,651
22. Co	commissions and expense allowances on reinsurance assumed	23,650	0	2	105	0		0	0	0		539	0	23,004
23. Ge	Seneral insurance expenses	1,441,146	112, 157	100,932	5,444	0		00	0	0	0	29,968	0	1, 192, 645
24. Ins	nsurance taxes, licenses and fees, excluding federal income taxes	139,775	4,367	3,887	584	0		00	0	0	0	2,998	0	127,939
25. Inc	ncrease in loading on deferred and uncollected premiums	0	0	0	0	0		00	0	0		0	0	0
26. Ne	let transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0	0		0	0	0	(	0	0	0
27. Ag	ggregate write-ins for deductions	2,316	0	0	10	0	(	0	0	0	(	53	0	2,253
28. To	otals (Lines 20 to 27)	1,632,199	137,920	1,068,607	(113,204)	9,974	(	0 0	0	0	(	(256, 314)	0	785,216
29. Ne	let gain from operations before dividends to policyholders, and refunds to													
	members and federal income taxes (Line 9 minus Line 28)	(1,762,121)	(70,635)	(1,064,978)	112,312	(9,974)		0	0	0		251,735	0	(980,581)
30. Div	ividends to policyholders and refunds to members	0	0	0	0	0	(	0 0	0	0	(	0	0	0
	let gain from operations after dividends to policyholders, refunds to												·	
	members and before federal income taxes (Line 29 minus Line 30)	(1,762,121)	(70,635)	(1,064,978)	112,312	(9,974)		0  0	0	u		251,735	0	(980,581)
	ederal income taxes incurred (excluding tax on capital gains)	(1,106,855)	(44,369)	(668,952)	70,548	(6,265)	(	0 0	0	0	(	158, 123	0	(615,940)
	let gain from operations after dividends to policyholders, refunds to													
	members and federal income taxes and before realized capital gains or	(CEE 000)	(00,000)	(000,000)	44 704	(0.700)	,		_	_	,	00.640	0	(004 044)
	(losses) (Line 31 minus Line 32)	(655, 266) 19	(26, 266)	(396,026)	41,764	(3,709)		0 0	0			93,612	0	(001,011)
	olicies/certificates in force end of year	19	10	9	0	0	(	0	0	0	(	0	0	0
	ETAILS OF WRITE-INS		2.			_					]			
	iscellaneous Income	154	81	73	0	J0	ļS	n H0	J0	0	ļ		0	0
08.302														-
08.303										+				+
	Summary of remaining write-ins for Line 8.3 from overflow page	0		0	0	0	J	n Iō	0			. اِ رَبِي	0	0
	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	154	81	73	0	0	(	U 0	0	0	(	0	0	0
	iscellaneous deductions	0	0	0	0	ļ0	ļ	v	0	ļ0	ļ	0	0	0
	ines and penalties	2,316	0	0	10	J0	ļ	0  0	0	J0	ļΩ	53	0	2,253
	unds withheld interest ceded	0	0	0	0	0		0  0	0	0		)  0	0	0
	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0		0  0	0	0		0	0	0
2799. To	Fotals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	2,316	0	0	10	0	(	0 0	0	0	(	53	0	2,253

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

# 7

#### ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Wilcac Life Insurance Company

#### ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL LIFE INSURANCE (a)

ANALI	SIS OF IN	KEASE IN	INESERV	E9 DOKING	JINE IE	AIV - IIADIA	IDUAL LIF	L INSUNA	NCL '			
	1	2	3	4	5	6	7	8	9	10	11	12
							Universal Life					YRT
							With Secondary		Variable	Credit Life (b)	Other Individual	Mortality
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Guarantees	Variable Life	Universal Life	(N/A Fratermal)	Life	Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
Reserve December 31 of prior year	2,363,009,412	0	532,599,431	51,076,629	135,234,650	1,570,786,055	73,312,647	0	0	0	0	0
Tabular net premiums or considerations	137,597,687	0	18,960,090	29,428,016	6,209,052	71,554,980	11,445,549	0	0	0	0	0
Present value of disability claims incurred	0	0	0	0	0	0	0	0	0	0	0	0
Tabular interest	109,756,154	0	20,659,983	3,119,113	6,428,358	75,876,972	3,671,728	0	0	0	0	0
Tabular less actual reserve released	0	0	0	0	0	0	0	0	0	0	0	0
6. Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0	0	0	0	0
6.1 Change in excess of VM-20 deterministic/stochastic reserve over												
net premium reserve	0	XXX	0	0	0	0	0	0	0	XXX	0	0
7. Other increases (net)	37,037,079	0	0	15,110,933	0	21,926,146	0	0	0	0	0	0
8. Totals (Lines 1 to 7)	2,647,400,332	0	572,219,504	98,734,691	147,872,060	1,740,144,153	88,429,924	0	0	0	0	0
9. Tabular cost	246,988,195	0	34,328,219	29,931,532	9,458,633	160,201,266	13,068,545	0	0	0	0	0
10. Reserves released by death	51,215,905	0	11,412,971	932,671	3,072,183	34, 128, 747	1,669,333	0	0	0	0	0
11. Reserves released by other terminations (net)	77, 114, 053	0	14,475,835	8,743,067	4,064,487	47,470,507	2,360,157	0	0	0	0	0
12. Annuity, supplementary contract and disability payments involving life contingencies	0	0	0	0	0	0	0	0	0	0	0	0
13. Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0	0	0	0	0	0
14. Total Deductions (Lines 9 to 13)	375,318,153	0	60,217,025	39,607,270	16,595,303	241,800,520	17,098,035	0	0	0	0	0
15. Reserve December 31 of current year	2,272,082,179	0	512,002,479	59,127,421	131,276,757	1,498,343,633	71,331,889	0	0	0	0	0
Cash Surrender Value and Policy Loans	_,_,_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		5.2,552,176	00, .2., 121	,2,101	.,,,,	,55.,666		, and the second	, and the second		
16. CSV Ending balance December 31, current year	1,798,974,036	0	437.070.485	483,652	129,650,942	1, 168, 466, 413	63,302,544	0	0	0	0	0
17. Amount Available for Policy Loans Based upon Line 16 CSV	1,667,984,370	0	384,619,535	483,652	120,252,578	1,103,937,014	58,691,591	0	0	0	0	0

<sup>(</sup>a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

<sup>(</sup>b) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

# ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE (a)

(N/A Fraternal)

		/.		·-/					
	1	2	3	4	5	6 Variable Universal	7 Credit	8 Other Group	9 YRT Mortality
	Total	Whole Life	Term Life	Variable Life	Universal Life	Life	Life (b)	Life	Risk Only
Involving Life or Disability Contingencies (Reserves)									
(Net of Reinsurance Ceded)									
Reserve December 31 of prior year	16,498,339	13,879,019	2,619,320	0	0	0	0	0	0
Tabular net premiums or considerations	3,767,316	390,823	3,376,493	0	0	0	0	0	0
Present value of disability claims incurred	0	0	0	0	0	0	0	0	0
4. Tabular interest	662,442	510,501	151,941	0	0	0	0	0	0
Tabular less actual reserve released	0	0	0	0	0	0	0	0	0
Increase in reserve on account of change in valuation basis	. 0	0	0	0	0	0	0	0	0
7. Other increases (net)	. 0	0	0	0	0	0	0	0	0
8. Totals (Lines 1 to 7)	20,928,097	14,780,343	6, 147, 754	0	0	0	0	0	0
9. Tabular cost	5,518,775	2,121,582	3,397,193	0	0	0	0	0	0
10. Reserves released by death	169,158	33,376	135,782	0	0	0	0	0	0
11. Reserves released by other terminations (net)	1,752,002	1,732,960	19,042	0	0	0	0	0	0
12. Annuity, supplementary contract and disability payments involving life									
contingencies	0	0	0	0	0	0	0	0	0
13. Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0	0	0
14. Total Deductions (Lines 9 to 13)	7,439,935	3,887,918	3,552,017	0	0	0	0	0	0
15. Reserve December 31 of current year	13,488,162	10,892,425	2,595,737	0	0	0	0	0	0
Cash Surrender Value and Policy Loans					·			·	
16. CSV Ending balance December 31, current year	580,797	580,797	0	0	0	0	0	0	0
17. Amount Available for Policy Loans Based upon Line 16 CSV	580,797	580,797	0	0	0	0	0	0	0

<sup>(</sup>a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.
(b) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

## ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL ANNUITIES (a)

	1		Defe	erred		6	7
		2	3	4 Variable Annuities	5 Variable Annuities	Life Contingent Payout (Immediate	
	Total	Fixed Annuities	Indexed Annuities	with Guarantees	without Guarantees	and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves)							
(Net of Reinsurance Ceded)							
Reserve December 31 of prior year	134,063,848	108,911,356	494,689	0	0	19,384,088	5,273,71
Tabular net premiums or considerations	1,468,741	1,249,547	0	0	0	0	219 , 19
Present value of disability claims incurred		XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	7,579,239	6,218,076	28,141	0	0	1, 135, 249	197,77
Tabular less actual reserve released	(1,975,009)	(1,853,067)	17 , 157	0	0	316,813	(455,91
Increase in reserve on account of change in valuation basis		0	0	0	0	0	
7. Other increases (net)	(4,883,413)	(4,862,422)	(20,991)	0	0	0	
8. Totals (Lines 1 to 7)	136,253,406	109,663,490	518,996	0	0	20,836,150	5,234,77
9. Tabular cost	0	0	0	0	0	0	
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	5,866,890	5,775,953	24,399	0	0	66,538	
12. Annuity, supplementary contract and disability payments involving life contingencies	7,710,443	4,371,471	19,777	0	0	3, 109, 120	210,07
13. Net transfers to or (from) Separate Accounts		0	0	0	0	0	
14. Total Deductions (Lines 9 to 13)		10,147,424	44,176	0	0	3,175,658	210,07
15. Reserve December 31 of current year	122,676,073	99,516,066	474,820	0	0	17,660,492	5,024,69
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	98,925,207	98,925,207	0	0	0	0	
17. Amount Available for Policy Loans Based upon Line 16 CSV	96,578,894	96,578,894	0	0	0	0	

<sup>(</sup>a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

# ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP ANNUITIES (a) (N/A Fraternal)

	(10711 fatoriia	-/				_	
	1		Defe	erred		6	7
		2	3	4	5	Life Contingent	
				Variable Annuities	Variable Annuities	Payout (Immediate	
	Total	Fixed Annuities	Indexed Annuities	with Guarantees	without Guarantees	and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves)							
(Net of Reinsurance Ceded)							
Reserve December 31 of prior year	217,701,518	19,759,328	0	0	0	197,941,351	839
Tabular net premiums or considerations	184,926	184,926	0	0	0	0	
Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	12,882,791	1,008,726	0	0	0	11,874,035	3
Tabular less actual reserve released	(3,300,213)	(26, 181)	0	0	0	(3,274,041)	
Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	
7. Other increases (net)		0	0	0	0	0	
8. Totals (Lines 1 to 7)	227,469,022	20,926,799	0	0	0	206,541,345	87
9. Tabular cost	0	0	0	0	0	0	
10. Reserves released by death	xxx	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	2,066,065	1,592,067	0	0	0	473,998	
12. Annuity, supplementary contract and disability payments involving life contingencies	49,658,892	905,412	0	0	0	48,753,401	7
13. Net transfers to or (from) Separate Accounts	(36,681,886)	0	0	0	0	(36,681,886)	
14. Total Deductions (Lines 9 to 13)	15,043,071	2,497,479	0	0	0	12,545,513	7
15. Reserve December 31 of current year	212,425,951	18,429,320	0	0	0	193,995,832	79
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	18,369,801	18,369,801	0	0	0	0	
17. Amount Available for Policy Loans Based upon Line 16 CSV	18,369,801	18,369,801	0	0	0	0	

<sup>(</sup>a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

# **EXHIBIT OF NET INVESTMENT INCOME**

			1	2
		Colle	ected During Year	Earned During Yea
1.	U.S. Government bonds		4,883,229	
1.1	Bonds exempt from U.S. tax		0	
1.2	Other bonds (unaffiliated)	(a) .	203,579,197	
1.3	Bonds of affiliates			
2.1	Preferred stocks (unaffiliated)	(b) .	9,571,112	
2.11	Preferred stocks of affiliates	(b) .	0	
2.2	Common stocks (unaffiliated)		699,208	
2.21	Common stocks of affiliates		0	
3.	Mortgage loans	(c)	11,596,824	11,780,11
4.	Real estate	(d) .	0	
5	Contract loans		7,571,443	7,561,05
6	Cash, cash equivalents and short-term investments		465,887	
7	Derivative instruments	. (f) .	(253, 104)	1,351,68
8.	Other invested assets		18,340,166	18,501,91
9.	Aggregate write-ins for investment income		114,845	114,84
10.	Total gross investment income		256,568,808	257,318,18
11.	Investment expenses			(g)8,935,91
12.	Investment taxes, licenses and fees, excluding federal income taxes			(g)
13.	Interest expense			(h)
14.	Depreciation on real estate and other invested assets			(i)
15.	Aggregate write-ins for deductions from investment income			
16.	Total deductions (Lines 11 through 15)			8,935,91
17.	Net investment income (Line 10 minus Line 16)			248,382,27
	DETAILS OF WRITE-INS			
0901.	Interest on special deposits		114,845	114,84
0902.				
0903.				
0998.	Summary of remaining write-ins for Line 9 from overflow page		0	
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)		114,845	114,84
1501.				
1502.				
1503.				
1598.	Summary of remaining write-ins for Line 15 from overflow page			
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)			

(a) Includes \$	8,696,499	accrual of discount less $\$ 10,034,429	amortization of premium and less \$2,70	5,444	paid for accrued interest on purchases.
(b) Includes \$	525	accrual of discount less \$10,992	amortization of premium and less \$	0	paid for accrued dividends on purchases
(c) Includes \$	11, 128	accrual of discount less \$0	amortization of premium and less \$	0	paid for accrued interest on purchases.
(d) Includes \$	0	for company's occupancy of its own building	s; and excludes \$0 interest or	n encur	mbrances.
(e) Includes \$	14,400	accrual of discount less \$20,356	amortization of premium and less \$	0	paid for accrued interest on purchases.
(f) Includes \$	0	accrual of discount less \$0	amortization of premium.		
	0 and Separate Acco		.0 investment taxes, licenses and fees, excluding	ng fede	ral income taxes, attributable to
(h) Includes \$	0	interest on surplus notes and \$	0 interest on capital notes.		
(i) Includes \$	0	depreciation on real estate and \$	138 082 depreciation on other invested assets		

**EXHIBIT OF CAPITAL GAINS (LOSSES)** 

		1	2	3	Δ	5
		į	2	3	4	3
				Total Realized	Change in	Change in Unrealized
		Realized Gain (Loss)	Other Realized	Capital Gain (Loss)	Unrealized	Foreign Exchange
		On Sales or Maturity	Adjustments	(Columns 1 + 2)	Capital Gain (Loss)	Capital Gain (Loss)
1.	U.S. Government bonds	34,808,292	0	34,808,292	0	0
1.1	Bonds exempt from U.S. tax	0	0	0	0	0
1.2	Other bonds (unaffiliated)	18,476,463	(4, 168, 189)	14,308,274	0	0
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	2,114,506	0	2,114,506	0	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	6,071,738	0	6,071,738	0	0
2.21	Common stocks of affiliates	0	0	0	0	0
3.	Mortgage loans	65	0	65	0	0
4.	Real estate	0	0	0	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	10,806	0	10,806	54	0
7.	Derivative instruments	0	0	0	0	0
8.	Other invested assets	216.234	0	216,234	(5,666,727)	0
9.	Aggregate write-ins for capital gains (losses)	0	0	0	0	0
10.	Total capital gains (losses)	61,698,104	(4, 168, 189)	57,529,916	(5,666,673)	0
	DETAILS OF WRITE-INS	, ,	, , , ,	, ,	, , , ,	
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from					
3330.	overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9,					
	above)	0	0	0	0	0

#### **'**

#### ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Wilcac Life Insurance Company

#### EXHIBIT - 1 PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

	EXHIBIT - 1 PAR	1 1 - 1 1 <b>\</b> EIV	IONIO AND	ANIOITI	OCITOIDE	VALIDITO I		rance	LITT AND HEAD		1010	
		1	2	Ordi	narv	5	Gro		Acciden	t and Health	11	12
		·		3	4 Individual	Credit Life (Group	6	7	8	9 10 (Group and		Fraternal (Fraternal Benefit
		Total	Industrial Life	Life Insurance	Annuities	and Individual)	Life Insurance	Annuities	Group Ind	ividual) Othe	r Business	Societies Only)
	FIRST YEAR (other than single)											
1.	Uncollected Deferred and accrued	0	0	0	0	0	0	0	}0 	0	0	.0
	Deferred , accrued and uncollected:		0	0	0	0		U				.0
3.	3.1 Direct	0	0	0	0	0	0	0		0	0	ا ا
	3.2 Reinsurance assumed			0	٥٥	0	0	0	0	n		0
	3.3 Reinsurance ceded	0	0	0	0	0	0	0	0		0	0
	3.4 Net (Line 1 + Line 2)	0	0	0	0	0	0	0	0	0	0	0
4.	Advance	0	0	0	0	0	.0	0	0	0	0	.0
5.	Line 3.4 - Line 4	0	0	0	0	0	0	0	0	0	0	.0
6.	Collected during year:											
	6.1 Direct	1,084	0	7,930	0	0	0	0	0	0	(6,846)	.0
	6.2 Reinsurance assumed	309	0	309	0	0	0	0	0	0	0	.0
	6.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	.0
_	6.4 Net	1,393	0	8,239	0	0	0	0	ļ <u>0</u>	0	(6,846)	.0
7.	Line 5 + Line 6.4	1,393	0	8,239	0	0	0	0	0	0	(6,846)	.0
8. 9.	Prior year (uncollected + deferred and accrued - advance) First year premiums and considerations:		0	0	0	0	0	0	0		0	.0
	9.1 Direct	1,084	0	7,930	0	0	0	0	0	0	(6,846)	.0
	9.2 Reinsurance assumed	309	0	309	0	0	0	0	ļ0	0	0	.0
	9.3 Reinsurance ceded	0	0	0 8,239	0	0	0	0	ļ0		0	.0
	9.4 Net (Line 7 - Line 8)SINGLE		0		0	0		u	}		(0,840)	.0
10	Single premiums and considerations:											
10.	10.1 Direct	3,876,703	0	3,876,703	٥	0	0	0		0	٥	0
	10.2 Reinsurance assumed	,070,703	0	0	٥٥	0	0	0	0		0	0
	10.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
	10.4 Net	3,876,703	.0	3,876,703	0	0	0	.0	0	0	ō l	0
	RENEWAL	, ,		, ,								
11.	Uncollected	(1,604,004)	0	(1,691,383)	0	0	(20,061)	0	20,299	0	87,141	.0
12.	Deferred and accrued	7,900,512	0	7,897,589	0	0	2,797	0	126	0	0	.0
13.	Deferred, accrued and uncollected:											
	13.1 Direct	10,044,705	0	9,935,336	21,308	0	3,784	0	68	0	84,209	.0
	13.2 Reinsurance assumed	701,077	0	695,788	0	0	0	0	170	0	5, 119	.0
	13.3 Reinsurance ceded	4,449,274	0	4,424,918	21,308	0	21,048	0	(20, 187)		2, 187 	.0
14.	13.4 Net (Line 11 + Line 12)	6,296,508 978,860	٥٥	6,206,206 	 0	0 n	(17,264)	0	20,425 4,085		87 , 141	.0
15.	Line 13.4 - Line 14	5,317,648	 n	5,799,892	 n	n	(17,264)	0 n	16,340		481,320)	~ [
	Collected during year:	, 017,040	0		0				10,040		101,020/	.~
	16.1 Direct	184,004,985	0	162,007,303	1,700,515	0	1,341,939	526,637	86,239	0 18	342,352	.0 [
	16.2 Reinsurance assumed	(3, 135, 881)	0	1,395,796	(4,833,413		0	0	51,987		249,749	.0
	16.3 Reinsurance ceded	63,801,464	0	44,371,737	327, 193		417,434	0	116,076		569,024	.0
	16.4 Net	117,067,640	0	119,031,362	(3,460,091	00	924,505	526,637	22, 150	0	23,077	.0
17.	Line 15 + Line 16.4	122,385,288	0	124,831,254	(3,460,091		907,241	526,637	38,490		458,243)	.0
18.	Prior year (uncollected + deferred and accrued - advance)	5,534,307	0	6,033,374	695	0	2,630	0	(4, 131)	0	498,261)	.0
19.	Renewal premiums and considerations:	400 007	_		. =0:							
	19.1 Direct	183,337,281	0	161,325,369	1,704,087	J0	1,314,361	526,637	106,640		360, 187	.0
	19.2 Reinsurance assumed	(3,201,952) 63,284,350	0	1,332,008	(4,833,413		0 409.752	0	52,057		247,396	.0
	19.3 Reinsurance ceded	116,850,979	0 ^	43,859,497 118,797,880	(3,460,786		904.609	526.637	116,076 42,621	18	,567,565 40.018	.,
	TOTAL	110,000,979	U	110,181,080	(3,400,780)	, ,	904,009	320,037	42,021	٧	TU, UIU	-
20	Total premiums and annuity considerations:											
20.	20.1 Direct	187,215,068	0	165,210,002	1,704,087	0	1,314,361	526,637	106,640	0 18	353,341	0
	20.2 Reinsurance assumed	(3,201,643)	0	1,332,317	(4,833,413	.0	0	0	52,057		247,396	.0 [
	20.3 Reinsurance ceded	63,284,350	0	43,859,497	331,460		409,752	0	116,076		567,565	.0
1	20.4 Net (Lines 9.4 + 10.4 + 19.4)	120,729,075	0	122,682,822	(3,460,786	0	904,609	526,637	42,621	0	33, 172	0

#### $\Rightarrow$

#### ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Wilcac Life Insurance Company

# EXHIBIT - 1 PART 2 - POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

			101/1110	MANULUA				rance		<i>31</i>			
		1	2	Ordin	ary	5		oup		Accident and Health		11	12
				3	4	Credit Life (Group	6	7	8	9	10	Aggregate of All Other Lines of	Fraternal (Fraternal Benefit
		Total	Industrial Life	Life Insurance	Individual Annuities	and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Business	Societies Only)
	POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21.	To pay renewal premiums	658,743	0	657,079	0	0	1,664	0	0	0	0	0	0
22.	All other	6,113,342	0	6, 113, 342	0	0	0	0	0	0	0	0	0
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23.	First year (other than single):												
	23.1 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0
	23.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
	23.3 Net ceded less assumed	0	0	0	0	0	0	0	0	0	0	0	0
24.	Single:												
	24.1 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0
	24.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
	24.3 Net ceded less assumed	0	0	0	0	0	0	0	0	0	0	0	0
25.	Renewal:												
	25.1 Reinsurance ceded	10,224,290	0	973,594	5,228,568	0	281,585	0	9,560	0	3,730,983	0	0
	25.2 Reinsurance assumed	238, 167	0	213,632	885	0	0	0	3,403	0	20,247	0	0
	25.3 Net ceded less assumed	9,986,123	0	759,962	5,227,683	0	281,585	0	6,157	0	3,710,736	0	0
26.	Totals:												
	26.1 Reinsurance ceded (Page 6, Line 6)	10,224,290	0	973,594	5,228,568	0	281,585	0	9,560	0	3,730,983	0	0
	26.2 Reinsurance assumed (Page 6, Line 22)	238,167	0	213,632	885	0	0	0	3,403	0	20,247	0	0
	26.3 Net ceded less assumed	9,986,123	0	759,962	5,227,683	0	281,585	0	6 , 157	0	3,710,736	0	0
	COMMISSIONS INCURRED (direct business only)												
27.	First year (other than single)	340	0	340	0	0	0	0	0	0	0	0	0
28.	Single	0	0	0	0	0	0	0	0	0	0	0	0
29.	Renewal	6,060,625	0	2,174,781	294,734	0	238,832	1	4,902	0	3,347,375	0	0
30.	Deposit-type contract funds	0	0	0	0	0	0	0	0	0	0	0	0
31.	Totals (to agree with Page 6, Line 21)	6,060,965	0	2,175,121	294,734	0	238,832	1	4,902	0	3,347,375	0	0

#### **EXHIBIT 2 - GENERAL EXPENSES**

				Insurance			,	1
					•	5	6	7
		1	Accident ar		4			
		1.76	2	3	All Other Lines of			<b>-</b>
		Life	Cost Containment	All Other	Business	Investment	Fraternal	Total
1.		528,653	0	21,073	0	0	0	549,726
2.		26,761,717	0	985,364	0	0	0	27,747,081
	Contributions for benefit plans for employees		0	59,926	0	0	0	1,586,233
		0	0	0	0	0	0	0
3.21	Payments to employees under non-funded benefit							
	plans	0	0	0	0	0	0	0
3.22	Payments to agents under non-funded benefit							
	plans	0	0	0	0	0	0	0
	Other employee welfare	0	0	0	0	0	0	0
	Other agent welfare		0	0	0	0	0	0
		2,632,894	0	93,277	0	0	0	2,726,171
4.2	Medical examination fees	0	0	0	0	0	0	0
4.3	Inspection report fees	0	0	0	0	0	0	
4.4	Fees of public accountants and consulting							
	actuaries	2,395,873	0	68,378	0	0	0	2,464,251
4.5	Expense of investigation and settlement of policy							
	claims	308,273	0	10,064	0	0	0	318,337
5.1	Traveling expenses	163,795	0	6,529	0	0	0	170,324
5.2	Advertising	0	0	0	0	0	0	
5.3		169.836	0	6.761	0	0	0	176.597
5.4		87,655	0	3.494	0	0	0	91, 149
		0	0	0	0	0	0	
		46.851	n	1.868	n		n	48.719
	Cost or depreciation of EDP equipment and			1,000				40,716
5.7	software	3,380,950	0	134.541	0	0	0	3.515.491
6.1	Books and periodicals		0	0	0	0	0	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
		232,737	n	6.883			o	239,620
				1.881		0	0	
		50, 137	0		ļ	0	0	52,018
	Miscellaneous losses		0	0	0	0	0	0
		388,600	0	15,669	0	0	0	404,269
6.6	Sundry general expenses	630,228	0	25,441	0	0	0	655,669
6.7	Group service and administration fees	0	0	0	0	0	0	
6.8	Reimbursements by uninsured plans	0	0	0	0	0	0	(
7.1	Agency expense allowance	0	0	0	0	0	0	
	Agents' balances charged off (less \$							
	\$0 recovered)	0	0	٥	0	0	0	
73	Agency conferences other than local meetings	٥		٥			Λ	
	Official publication (Fraternal Benefit Societies	0		0				
0.1	Only)	xxx	XXX	xxx	xxx	XXX	0	l (
8.2	Expense of supreme lodge meetings (Fraternal							
0.2		XXX	xxx	XXX	XXX	YYY	0	l (
9.1		0	0		n	0	n	
			0	٥	0	8,935,911	0	8,935,911
		0	0	0 0	0	0,933,911		
	Aggregate write-ins for expenses					· ·	0	(
10.		39,304,506	0	1,441,149	0	8,935,911	(b)0	(a)49,681,566
11.	General expenses unpaid Dec. 31, prior year	33,768,105	0	1,046,854	0	1,696,000	0	36,510,959
12.	General expenses unpaid Dec. 31, current year	31,506,168	0	1, 141, 807	0	1,880,750	0	34,528,725
13.	Amounts receivable relating to uninsured plans,					, ,		, ,
	prior year	0	0	0	0	0	0	(
14.	Amounts receivable relating to uninsured plans,							
	current year	0	0	0	0	0	0	(
15.	General expenses paid during year (Lines 10+11-		_		_		_	
	12-13+14)	41,566,443	0	1,346,196	0	8,751,161	0	51,663,800
	DETAILS OF WRITE-INS							
09.301.								
09.302.			L		L	L	L	l
09.303.								
	Summary of remaining write-ins for Line 9.3 from				T			İ
	overflow page	n	n	n	n	n	n	(
09.399	Totals (Lines 09.301 thru 09.303 plus 09.398)							
	(Line 9.3 above)	0	0	0	0	0	0	(
\ l.= = l=l=	es management fees of \$	0 to affiliates	and \$	0 4	on-affiliates.			

EXHIBIT 3 - TAXES LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

	EXHIBIT 3 - TAXES, LICENS	LO AND I	LLO (LAC	LODING I L	DLIVAL III	COMIL 177	(LU)
			Insurance		4	5	6
		1	2	3			
			Accident and	All Other Lines			
		Life	Health	of Business	Investment	Fraternal	Total
1.	Real estate taxes	0	0	0	0	0	0
2.	State insurance department licenses and fees	74,937	(3, 152)	0	0	0	71,785
3.	State taxes on premiums	2,726,118	119,737	0	0	0	2,845,855
4.	Other state taxes, including \$						
	for employee benefits	474,528	9,621	0	0	0	484 , 149
5.	U.S. Social Security taxes	0	0	0	0	0	
6.	All other taxes	302,552	13,570	0	0	0	316, 122
7.	Taxes, licenses and fees incurred	3,578,135	139,776	0	0	0	3,717,911
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	943,323	41, 167	0	0	0	984,490
9.	Taxes, licenses and fees unpaid Dec. 31, current year	764, 134	29,890	0	0	0	794,024
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	3 757 324	151 053	0	0	0	3 908 377

# **EXHIBIT 4 - DIVIDENDS OR REFUNDS**

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums		
2.	Applied to shorten the endowment or premium-paying period		C
3.	Applied to provide paid-up additions		
4.	Applied to provide paid-up annuities		C
5.	Total Lines 1 through 4		
6.	Paid in cash		C
7.	Left on deposit	493,831	C
8.	Aggregate write-ins for dividend or refund options		C
9.	Total Lines 5 through 8		
10.	Amount due and unpaid		(
11.	Provision for dividends or refunds payable in the following calendar year		C
12.	Terminal dividends	0	C
13.	Provision for deferred dividend contracts	0	
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		(
15.	Total Lines 10 through 14		
16.	Total from prior year	7,925,436	C
17.	Total dividends or refunds (Lines 9 + 15 - 16)	7,274,100	C
	DETAILS OF WRITE-INS		
0801.	Div To Loan Reduction		
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page	0	ļ
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)	35.804	(

		710011	2		4	5	J 1 0
	1		2	3	4	5 Credit	6
						(Group and	
	Valuation Stand	dard	Total (a)	Industrial	Ordinary	Individual)	Group
0100001. 1941		1900–2014		0	9,264	0	0
		1900–2014		0	262.641	0	0
		3 1952–1952		0	307	0	0
0100004 1941	1 CSO 2 25% N.I ANB 1	1948–1961	15 015 611	0	15,015,611	0	0
0100005. 1941	1 CSO 2 25% NLP ANB	1943–1968	13 867 369	0	13.861.499	0	5,870
		3 1941–1984		0	4,233,486	0	0
		1958–1960		0	114,959	0	0
	1 CSO 2.50% NLP ANB		2,218,155	0	2,218,155	0	0
		3 1956–1961		0	909,233	0	0
		1960–1960		0	260,331	0	0
		1956–1961		0		0	0
0100012 1941	1 CSO 3 00% CRVM ALE	3 1965–1982	29 329	0	29,329	0	.0
0100013. 1941	1 CSO 3 00% CRVM ANE	3 1900–2014	8 050 027	0	8,050,027	0	0
0100014. 1941	1 CSO 3 00% FPT ANR	1950–1967	143 392	0	143.392	0	0
		1965–1983		0	609	0	0
		1936–1993		0	5.714.511	0	0
0100017. 1941	1 CSO 3 25% NLP ANB	1954–1970	254 666	0	254,666	0	0
0100018. 1941	1 CSO 3.50% CRVM ANE	3 1946–1997	245.933	0	245,933	0	0
	1 CSO 3.50% NLP ANB			0	4.914.757	0	0
		3 1962–1974		0	2.499	0	0
		3 1962–1983		0	24,831	0	0
		1965–1984		0	42,492	0	0
	B CET 2.25% NJ ANB 1			0	471,898	0	0
0100024. 1958	B CET 2.25% NLP ALB	1971–1971	225	0	.225	0	0
	B CET 2.25% NLP ANB		169,611	0	169,611	0	0
		3 1957–1972		0	32,598	0	0
		1961–1971		0	7,486	0	0
		1961–1975		0	205,023	0	0
		3 1960–1974		0	41,366	0	0
		1961–1961		0	2,681	0	0
		1964–1978		0	10,462	0	0
		3 1963–1982		0	36,733	0	3,530
		3 1960–1990		0	455,263	0	0
		1965-1978		0	89,571	0	0
0100035. 1958	3 CET 3.00% NJ ALB 1	1963–1979	12,859	0	12,859	0	0
	3 CET 3.00% NJ ANB 1	1962-1982	139,299	0	139,299	0	0
0100037. 1958	CET 3.00% NLP ALB	1962-1977	17,569	0	17,569	0	0
		1961-1988		0	137,896	0	0
		/M ANB 1979-1979		0	94	0	0
0100040. 1958	3 CET 3.00/2.00% NLF	P ANB 1976-1977	7,543	0	7,543	0	0
	B CET 3.25% CRVM ALE			0	88,026	0	0
0100042. 1958	3 CET 3.25%/2.25% NJ	J ANB 1972-1981		0	182,408	0	0
0100043. 1958	CET 3.50% CRVM ALB	3 1979–1979	1,880	0	1,880	0	0
0100044. 1958	B CET 3.50% CRVM AND	3 1963–1989		0	3,519,429	0	0
0100045. 1958	3 CET 3.50% NJ ANB 1	1972-1983	191,050	0	191,050	0	0
	CET 3.50% NLP ALB		266	0	266	0	0
0100047. 1958	CET 3.50% NLP ANB	1957–1987	99,413	0	99,413	0	0
0100048. 1958	3 CET 3.50%/3.00% NJ	J ANB 1972-1979		0	58,035	0	0
0100049. 1958	3 CET 3.50/2.25% CRV	/M ANB 1979-1979		0	21	0	0
0100050. 1958	3 CET 3.50/2.25% NLF	ANB 1979-1979	67,061	0	67,061	0	0
0100051. 1958	3 CET 3.50/2.50% MOD	O ANB 1975-1984		0	76,256	0	0
0100052. 1958	3 CET 3.50/2.50% NLF	ANB 1979-1984	53,398	0	53,398	0	0
		3 1977–1984		0	124,306	0	0
		3 1970–1988		0	263,834	0	0
0100055. 1958	CET 4.00% MOD ANB	1979-1986	496,532	0	496,532	0	0
0100056. 1958	3 CET 4.00% NJ ANB 1	1978–1988	41,741	0	41,741	0	0
		1981-1985		0	2,441	0	0
		3 1980–1989		0	132,952	0	0
		3 1979–1989		0	3,280,240	0	0
0100060. 1958	CET 4.50% MOD ANB	1981–1981	23,273	0	23,273	0	0
		1981–2005		0	2, 155, 349	0	0
0100062. 1958	3 CET 4.50% NLP ALB	1955–1978	3,033	0	3,033	0	0
0100063. 1958	3 CET 4.50% NLP ANB	1900–2014	284,507	0	284,507	0	0
0100064. 1958	3 CET 5.50% NLP ALB	1960–1977	4,359	0	4,359	0	0
0100065. 1958	3 CSO 2.25% CRVM ALE	3 1962–1979	924,611	0	924,611	0	0
0100066. 1958	S CSO 2.25% CRVM ANE	3 1961–1982	1,038,641	0	1,038,641	0	0
0100067. 1958	S USU 2.25% MOD ANB	1965–1983	586,901	0	586,901	0	0
0100068. 1958	S USU 2.25% NJ ANB 1	1961–1979	21,301,829	0	21,301,829	0	0
0100069. 1958	5 USU 2.25% NLP ALB	1962-1972	54,592	0	54,592	0	0
		1961–1990		0	21,652,876	0	632,386
		3 1955–1978		0	1,068,646 1,352,764	0	0
0100072 4050	0 000 2.50% NJ ANB 1	1961–1972	1,352,764	0		0	ļ0
0100073. 1958	0 000 2.50% NLP ALB	1960-1982	1,39/	0	1,397	0	ļ0
		1960-1981			2,135,277	0	ļ0
		3 1960–1982		0	3,322,811	ļ0	ļ0
		1961–1961		0	82,104	0	ļ0
		1961–1981 3 1960–2005		0	973,335 3,601,774	0	0 25.953
		3 1960-2005 3 1900-2014		0	3,601,774	0	
0100079. 1958	O COO O.UU% CHVM ANE	1965-1978	10,590,200	0		0	0
0100000. 1958	OOO OOOW MUD AND	1965–1978 1963–1988		0	562,373 2,742,578	0	0
0100001. 1958	O CO O OOW NU ALB 1	1963–1988 1960–1982	2,742,5/8	0			0
					10,021,319	0	
		1955–1994		0	3,696,006 6,408,071	0	0
0100004. 1958	3 CSO 3.00% NLP ANB 3 CSO 3.00% NLP ANB	1900–2014 1961–1988	0,408,0/1	0	1,251,282	0	0 2,699,386
				0	1,251,282	0	
		/M ANB 1979-1980		0	16,323	•••••••••	0
		P ANB 1976-1981 3 1976-1977		0	234,887 226,002	0 0	0
		RVM ANB 1972-1977		0	226,002	0	0 0
		J ANB 1972-1990		0	6,587,544	0	0
		_P ANB 1972-1984	, , ,	U	4,672,639	n	n
	3 CSO 3.25%/2.25% NL 3 CSO 3.50% CRVM ALE		3.802.288	0	3,802,288		
0100032. 1938	OUO O.JUN UNIVIN ALE	. 1300-2010	J	ļU		<u> </u>	<sub>}</sub> U

	LAIIIDII 3 - AOON	2	2	4	5	
	1	2	3	4	5 Credit	6
					(Group and	
	Valuation Standard	Total (a)	Industrial	Ordinary	Individual)	Group
0100093.	1958 CSO 3.50% CRVM ANB 1900-2014	41,954,373	0	41,905,007	0	49,366
0100094.	1958 CSO 3.50% MOD ANB 1974-1974	3,670	0	3,670	0	0
0100095.			0	9, 199, 442	0	867,086
0100096.	1958 CSO 3.50% NLP ALB 1965-1983		0	10,534,035	0	0
	1958 CSO 3.50% NLP ANB 1960-1996	8,265,403	0	6,602,729	0	1,662,674
0100098.		237,507	0	237,507	0	0
0100099.	1000 000 01000, 01000 110 1112 1012 1001		0		0	0
0100100.		6,302	0	6,302	0	0
	1958 CSO 3.50/2.25% CRVM ANB 1965-1980	72,799	0	72,799	0	0
	1958 CSO 3.50/2.25% NLP ANB 1979-1982	668,061	0		0	0
	1958 CSO 3.50/2.50% CRVM ANB 1968-1968	1,232	0	1,232	0	0
	1958 CSO 3.50/2.50% MOD ANB 1971-1984		0	672,646	0	0
	1958 CSO 3.50/2.50% NLP ALB 1970-1972	64,324	0	64,324	0	0
	1958 CSO 3.50/2.50% NLP ANB 1963-1985	3,025,027	0	3,025,027	0	0
	1958 CSO 3.50/2.75% NLP ALB 1965-1979		0	54,885	0	0
		2,396,590	0		0	12,200 102,553
	1958 CSO 4.00% CRVM ANB 1900-2014		0		0	· · · · · · · · · · · · · · · · · · ·
0100110.	1958 CSO 4.00% MOD ANB 1979-1987 1958 CSO 4.00% NJ ANB 1975-1988	4,061,000	0	3,304,133 4,961,938	0	0
			0	4,961,938	0	0
	1958 CSO 4.00% NLP ALB 1960-1983 1958 CSO 4.00% NLP ANB 1900-2014		0		0	0
	1958 CSO 4.50% CRVM ALB 1963-1993 1958 CSO 4.50% CRVM ANB 1900-2014		0		0	0
	1958 CSO 4.50% CHVM ANB 1900-2014		0		0	0
	1958 CSO 4.50% NJ ANB 1981-1981		0		0	0
	1958 CSO 4.50% NLP ALB 1956-1998		0		0	0
	1958 CSO 4.50% NLP ALB 1950-1998		0		0	U
	1958 CSO 4.50% NLP AND 1900-2014		0	118,841		U
	1958 CSO 5.00% CHVW ALB 1962-1964		0	7.781	0	0
	1958 CSO 5.50% NET AND 1993-1994		0		0	n
	1958 CSO 5.50% CRVM AND 1981-2010		0	542,492	n	Λ
	1958 CSO 5.50% CHVW AND 1961-2010		0	974, 167	0	0
0100125.	1958 CSO 5.50% NLP ANB 1900-2014	129 756	0	129,756	0	0
	1958 CSO 6.00% CRVM ALB 1985-1986		0	25,729	0	0
0100127.	1958 CSO 6.00% CRVM ANB 1983-1986	4.507.708	0		0	0
0100128.	1958 CSO 6.00% NLP ANB 1981-1986	28.574	.0	28,574	0	0
	1960 CSG 3.00% NLP 1977 to Date N.B.		0	0	0	
	1960 CSG 3.50% CRVM 1973-2008		0	0	0	312,895
0100131.	1960 CSG 3.50% NLP 1969-1987	945,413	0	0	0	945,413
	1980 CET 3.50% CRVM ANB 2004-2005		0	2.811	0	0
0100133.	1980 CET 4.00% CRVM ALB 1989-1999	121,646	0	121,646	0	0
0100134.	1980 CET 4.00% NLP ALB 1976-1986	51,628	0	51,628	0	0
0100135.	1980 CET 4.00% NLP ANB 1900-2019	11,760	0	11,760	0	0
0100136.	1980 CET 4.50% CRVM ALB 2009-2012	94 , 160	0	94,160	0	0
0100137.	1980 CET 4.50% CRVM ANB 1948-2003	322,996	0		0	0
0100138.	1980 CET 5.00% CRVM ALB 1941-1978	85,298	0	85,298	0	0
0100139.			0	42,888	0	0
	1980 CET 5.00% NLP ALB 1976-1986		0	9,511	0	0
	1980 CET 5.00% NLP ANB 1900-2014		0		0	0
	1980 CET 5.50% CRVM ALB 1959-1959		0		0	0
	1980 CET 5.50% CRVM ANB 1946-1993		0	138,312	0	0
	1980 CET 5.50% NLP ANB 1900-2014		0	313, 120	0	0
	1980 CET 6.00% CRVM ANB 1948-1979		0	585,698	0	0
0100146.	1980 CET 6.00% NLP ANB 1954-1970	/,5/5	0	7,575	0	0
0100147.	1980 CSO 3.00% CRVM ALB 1900-2014	5,706,432	0	5,706,432	0	0
0100148.	1980 CSO 3.50% CRVM ALB 1946-2003		0	745,592	0	0
0100149.	1980 CSO 3.50% CRVM ANB 1948-2018	906	0	906	0	
0100150.	1980 CSO 3.50% NLP ANB 1962-2015 1980 CSO 3.50/2.00% CRVM ALB 1995-2013	41,545	0		0	41,545
0100151.	1980 CSO 3.50/2.50% CRVM ALB 1995-2013		0	1,089,195	0	0
	1980 CSO 3.50/2.50% CRVM ALB 1995-2013		0	4,210,595	0	0
0100153.	1980 CSO 3.5073.00% CRVM ALB 1995-2013	4,∠ 10,090 127 262 202	0		0	0
	1980 CSO 4.00% CRVM AND 1900-2014		0	47,027,943	0	0
	1980 CSO 4.00% NLP ALB 1959-2001		0		0	0
	1980 CSO 4.00% NLP ANB 1971-2012		0	0,499,140	0	742.040
	1980 CSO 4.00/2.50% CRVM ALB 1992–2013		0		0	
	1980 CSO 4.50% CRVM ALB 1900-2014		0	330, 106, 839	0	0
	1980 CSO 4.50% CRVM ANB 1900-2014		0	226,035,334	0	0
	1980 CSO 4.50% NLP ALB 1961-1975		0	14,060,492	0	0
0100162.	1980 CSO 4.50% NLP ANB 1960-2004	2,504,905	0	170,197	0	2,334,708
0100163.	1980 CSO 4.50/3.00% CRVM ALB 1992-2013	109,560,364	0	109,560,364	0	0
	1980 CSO 4.50/3.50% CRVM ALB 1994-2013		0		0	0
0100165.	1980 CSO 4.50/4.00% CRVM ALB 1995-2013	299,275	0	299,275	0	0
0100166.	1980 CSO 5.00% CRVM ALB 1965-2013	11,595,826	0		0	0
	1980 CSO 5.00% CRVM ANB 1900-2014		0		0	0
	1980 CS0 5.00% NLP ALB 1960-2013		0		0	0
	1980 CS0 5.00% NLP ANB 1900-2014		0	198,359	0	5,075,494
	1980 CSO 5.00/3.50% CRVM ALB 1992-2013		0		0	0
0100171.	1980 CSO 5.00/4.00% CRVM ALB 1993-2013	2,962,883	0	2,962,883	0	0
	1980 CSO 5.50% CRVM ALB 1963-2013		0	141,591,716	0	0
	1980 CSO 5.50% CRVM ANB 1900-2014		0	188,839,981	0	0
	1980 CSO 5.50% NLP ALB 1971-1977		0	21,304,500	0	0
0100175.	1980 CSO 5.50% NLP ANB 1900-2014 1980 CSO 5.50/4.00% CRVM ALB 1991-2013	2,843,578	0	3,500	0	2,840,078
01001/6.	1980 CSO 5.50/4.00% CRVM ALB 1991-2013 1980 CSO 6.00% CRVM ALB 1979-1982	8,529,002	0	8,529,002 1,355,510	0	0
01001//.	1980 CSO 6.00% CRVM ALB 1979-1982 1980 CSO 6.00% CRVM ANB 1900-2014	1,355,510	0		0	0
					0	0
	1980 CSO 6.00% NLP ALB 1968-1968 1980 CSO 6.00% NLP ANB 1900-2014		0	955,485 4,475	0 0	0
	1980 CSU 6.00% NLP ANB 1900-2014 1985-89 INTERCO.4.50% NLP 1995 to Date N.B		0	4,4/5	0	3.295.743
	2001 CSO 3.50% CRVM ALB 1971-2019		0	1.825.194	0	3,295,743
	2001 CSO 3.50% CHVM ALB 1971-2019		0	111,961	0	U
	2001 CSO 4.00% ALB CRVM 1900-2014	479.441	0	479.441	0	U
0100104.	2001 000 7.00% ONIN ALD 13/0-2012	413,441	ļ	4/9,441	U	ļU

1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	2	3	4	5	6
				Credit (Group and	
Valuation Standard	Total (a)	Industrial	Ordinary	Individual)	Group
0100185. 2001 CSO 4.00% CRVM ANB 1988-2018	22,727	0		0	0
0100186. AMER EXP 2.25% NLP 1943-1943 0100187. AMER EXP 2.50% CRVM 1928-1946		0		0	0
0100188. AMER EXP 2.50% NJ 1938-1941	12 256	0		0	00
0100189. AMER EXP 2.50% NLP 1936-1941		0	127,201	0	0
0100190. AMER EXP 3.00% CRVM 1976-1977	56,967	0	56,967	0	0
0100191. AMER EXP 3.00% NJ 1940-1947		0	394,012	0	0
0100192. AMER EXP 3.00% NLP 1940–1989		0		0	0
0100193. AMER EXP 3.25% NLP 1963-1989 0100194. AMER EXP 3.50% CRVM 1959-1987	15,/16	0	15,716 1,321,012	0	0
0100194. AMER EXP 3.50% CRVM 1939-1987	1 207 570	0	1,321,012	0	0
0100196. AMER MEN 2.50% NLP 1950-1975	789.896	0		0	309,240
0100197. AMER MEN 3.00% NJ 1942-1948	2,684	0	2,684	0	0
0100198. AMER MEN 3.00% NLP 1944-1954	145,236	0	145,236	0	0
0100199. Cash Value	14,976,207	0	14,976,207	0	0
0100200. Death Benefit	1,236,700	0	1,236,700	0	0
0100201. Factors 0100202. Half the Gross Premium	107,209	0	107,209	0	0
0100203. Mean Factors		0	127,754	0	02
0100204. Terminal Factors		0		0	0
0100205. Unearned COI		0	217,749	0	0
0100206. Unearned Premium Reserve	2,369,121	0	2,939	0	2,366,182
0199997. Totals (Gross)		0		0	25,624,860
0199998. Reinsurance ceded		0		0	12,148,173
0199999. Life Insurance: Totals (Net)		0	1,960,804,877	0	13,476,687
0200001. 1937 SA 7.00% immed. & def. 1962-2019			14,633	XXX	0
0200002. 1937 SA Mod. 2.50% immed. & def. 1956	6–1960	XXX	42,402		100,775
0200003. 1937 SA Mod. 3.00% immed. & def. 1969		XXX	2,006	XXX	0
0200004. 1949 A Ann. Mod. 3.50% immed. & def. 1975	19/5-	1001	3,054	xxx	-
1975	3,054		3,054		0 121,996
0200006. 1951 GAM 3.50% Immed. & def. 1962-20 0200006. 1951 GAM 3.50% Immediate 1963-1972	ا کا		0	XXXXXX	
0200007. 1951 GAM 3.50% immediate 1963-1972		YYY	0		
0200008. 1951 GAM Mod. 3.50% immed. & def. 1962		XXX	0	XXX	
0200009. 1960 CSG 3.50% immediate 2013-2020		XXX	0	XXX	
0200010. 1960 CSG 4.00% immediate 2005-2012	12,442,097	XXX	0	XXX	
0200011. 1960 CSG 4.50% immediate 2004-2004		XXX		XXX	1,345,500
0200012. 1960 CSG 4.75% immediate 1998-2003			0	XXX	
0200013. 1960 CSG 5.00% immediate 1994-1996		XXX		XXX	
0200014. 1960 CSG 5.25% immediate 1993-2002 0200015. 1960 CSG 5.50% immediate 1995-1995		XXX	0	XXX XXX	4,296,487
0200015. 1960 CSG 5.35% immediate 1993-1995			0	XXX	
0200017. 1960 CSG 6.00% immediate 1987-1991			0	XXX	655 090
0200018. 1960 CSG 6.25% immediate 1988-1989	243,779		0	XXX	
0200019. 1960 CSG 6.50% immediate 1986-1986	5,250	XXX	0	XXX	5,250
0200020. 1971 GAM 2.50% immed. & def. 1982-198	341,684	XXX	0	XXX	1,684
0200021. 1971 GAM 3.50% immed. & def. 1973-198		XXX	0	XXX	
0200022. 1971 GAM 4.50% immed. & def. 1978-19	78225,631	XXX	0	XXX	225,631
0200023. 1971 GAM 6.00% immed. & def. 1962-20	19	XXX	415,204	XXX	
0200024. 1971 GAM 7.50% immed. & def. 1979-198 0200025. 1971 IAM 10.75% immed. & def. 1962-20			0	XXX	
0200026. 1971 IAM 10.73% immed. & def. 1962-20			21,589	XXX	
0200027. 1971 IAM 3.00% Def 1990-2013	3.580.449		3,580,449	XXX	
0200028. 1971 IAM 4.00% Def 1989-2007	6,961,797		6,961,797	XXX	0
0200029. 1971 IAM 4.50% Def 1900-2014	1,873,861		1,873,861	XXX	
0200030. 1971 IAM 5.50% Def 1900-2014			1,128,835	XXX	
0200031. 1971 IAM 6.00% immed. & def. 1962-20			4,727,237	XXX	
0200032. 1971 IAM 7.00% immed. & def. 1962-20			103,679	XXX	0
0200033. 1971 IAM 7.50% immed. & def. 1962-20 0200034. 1983 GAM 11.25% immediate 1984-1984	21,324 2 E21		27,324	XXXXXX	
0200034. 1983 GAM 11.25% Immediate 1984-1984. 0200035. 1983 GAM 5.25% Immed. & def. 1996-199			0	XXX	
0200036. 1983 GAM 5.75% immed. & def. 1990-19	98 7.029.371		0	XXX	
0200037. 1983 GAM 6.00% immed. & def. 1962-20			0	XXX	
0200038. 1983 GAM 6.25% immed. & def. 1962-20	191,820,285	XXX	0	XXX	1,820,285
0200039. 1983 GAM 6.50% immed. & def. 1962-20			0	XXX	4,776,807
0200040. 1983 GAM 6.75% immed. & def. 1962-20		XXX	0	XXX	
0200041. 1983 GAM 7.00% immed. & def. 1962-20		XXX	0	XXXXXX	34,459,613
0200042. 1983 GAM 7.25% immed. & def. 1962-20 0200043. 1983 GAM 7.50% immed. & def. 1989-198			0	XXX	1,008,127 2 150 120
0200043. 1983 GAM 7.30% Immed. & def. 1989-196 0200044. 1983 GAM 7.75% immed. & def. 1962-20	19 1 308 260	YYY	0	XXX	2,130,430 1 308 260
0200045. 1983 GAM 8.00% immed. & def. 1962-20			0	XXX	
0200046. 1983 GAM 8.25% immed. & def. 1962-20	19 5,798,147	XXX	0	XXX	5,798,147
0200047. 1983 GAM 8.50% immed. & def. 1986-198	88194,853	XXX	0	XXX	
0200048. 1983 GAM 8.75% immed. & def. 1962-20	1919,005,502	XXX	13,977	XXX	18,991,525
0200049. 1983 GAM 9.00% immed. & def. 1985-198	12,169,027		0	XXX	
0200050. 1983 GAM 9.50% immed. & def. 1984-198			0	XXX	
0200051. 1983 IAM 11.25% immediate 1984-1984 0200052. 1983 IAM 4.00% Def 1981-1986			947, 187 9,013,862	XXX	
0200052. 1983 IAM 4.00% Det 1981-1986			258,855	XXX	
0200054. 1983 IAM 4.75% Immed. & def. 2004-200			20,712,842	XXX	
0200055. 1983 IAM 5.00% immed. & def. 1994-200	0254,885,206		54,885,206	XXX	0
0200056. 1983 IAM 5.25% Def 1990-2013	3, 165, 397	XXX		XXX	0
0200057. 1983 IAM 5.25% immed. & def. 1993-200	00 10,460,980	XXX	10,460,980	XXX	
0200058. 1983 IAM 5.50% Def 1980-2002	9,863,369		9,863,369	XXX	0
0200059. 1983 IAM 5.50% immed. & def. 1993-200			41,750,464	XXX	
0200060. 1983 IAM 5.75% immed. & def. 1992-200	J316, 190, 279		16, 190, 279	XXX	
0200061. 1983 IAM 6.00% Def 1989-2009	6,/31,085		6,731,085	XXX	
0200062. 1983 IAM 6.00% immed. & def. 1962-20 0200063. 1983 IAM 6.25% Def 1990-2013	19		264,782,817 3,380,041	XXXXXX	0
0200064. 1983 IAM 6.25% Det 1990-2013				XXX	
, α · · · · · · · · · · · · · · · ·				XXX	
0200065. 1983 IAM 6.50% immed. & def. 1962-20	19 I 1/5 /58 በସନ	XXX	1/5 /58 036	XXX	n

EARIDII 5 - AGGR		3	4	5	6
'	2	9	7	Credit	Ü
Valuation Standard	Total (a)	Industrial	Ordinary	(Group and Individual)	Group
0200067. 1983 IAM 7.00% immed. & def. 1962-2019					0
0200068. 1983 IAM 7.25% immed. & def. 1962-2019	62,248,268	XXX	62,248,268		0
0200069. 1983 IAM 7.50% immed. & def. 1984-1992		XXX			0
0200070. 1983 IAM 7.75% immed. & def. 1962-2019		XXX			0
0200071. 1983 IAM 8.00% immed. & def. 1962-2019 0200072. 1983 IAM 8.25% immed. & def. 1962-2019		XXX		XXX XXX	0
0200072. 1983 IAM 8.25% Immed. & def. 1962-2019	12 202	XXX	23,317,437		0
0200074. 1983 IAM 8.75% immed. & def. 1962-2019		XXX		XXX	
0200075. 1983 IAM 9.50% immediate 1985-1985	394,498	XXX		XXX	
0200076. 1994 GAR 4.00% immed. & def. 2013-2013	40,694	XXX	0	XXX	40,694
0200077. 1994 GAR 4.75% immed. & def. 1999-1999	2,215,611	XXX	0	XXX	2,215,611
0200078. 1994 GAR 5.00% immed. & def. 1998-2011	1,439,388	XXX	0	XXX	1,439,388
0200079. 1994 GAR 5.25% immed. & def. 2006-2006		XXX		XXX	416,242
0200080. 1994 GAR 5.50% immed. & def. 1999-2008 0200081. 1994 GAR 6.00% immed. & def. 1999-2003		XXX	0	XXX XXX	976, 906
0200082. 1994 GAR 6.25% immed. & def. 1999-1999			0	XXX	2 934 004
0200083. 1994 GAR 6.50% immed. & def. 2002-2003	25.062	XXX		XXX	
0200084. 1994 GAR 6.75% immed. & def. 2001-2001	12,116	XXX	0	XXX	
0200085. 1994 GAR 7.00% immed. & def. 2000-2000		XXX		XXX	436,589
0200086. 2000 A 2.00% immed. & def. 1962-2019		XXX	53,378		0
0200087. 2000 A 2.75% immed. & def. 1962-2019		XXX		XXX	
0200088. 2000 A 3.00% immed. & def. 1962-2019		XXX			0
0200089. 2000 A 3.50% immed. & def. 1962-2019 0200090. 2000 A 4.00% immed. & def. 1962-2019	0.616	XXXXXX	,919 .	XXXXXX	9,616
0200091. 2000 A 4.50% immed. & def. 1962-2019	26 177	XXX	26 177		
0200092. 2000 A 5.00% immed. & def. 1998-1998		XXX			0
0200093. 2000 A 5.50% immed. & def. 1962-2019	96,654	XXX		XXX	
0200094. 2000 A 6.00% immed. & def. 1962-2019	31,713	XXX	31,713	XXX	0
0200095. 2000 A 6.50% immed. & def. 1962-2019		XXX			0
0200096. 2000 A 6.75% immed. & def. 1962-2019		XXX			0
0200097. 2000 A 7.00% immed. & def. 1962-2019	119,834	XXX		XXX	
0200098. 2012 IAR 3.75% immed. & def. 1962-2019 0200099. 2012 IAR 4.00% immed. & def. 1962-2019	170 000	XXX			0
0200100. Fund Value					0
0299997. Totals (Gross)	1,644,903,815	XXX	1,432,448,956	XXX	212,454,859
0299998. Reinsurance ceded	1,323,655,370	XXX	1,323,599,162	XXX	56,208
0299999. Annuities: Totals (Net)	321,248,445	XXX	108,849,794	XXX	212,398,651
0300001. 1937 SA 2.50% 1962-2019	2,429	0	2,429	0	0
0300002. 1937 SA 3.00% 1962-2019	3,326	0	3,326		0
0300003. 1937 SA 7.00% 1962-2019	837	0			0
0300004. 1937 SA Mod. 2.50% 1956-1960 0300005. 1937 SA Mod. 3.00% 1965-1967					0 2.379
0300006. 1937 SA Mod. 3.50% 1965-1967			12,294		2,379
0300007. 1949 A 3.00% 1962–2019	379	0			0
0300008. 1949 A 3.50% 1969-1980	352.474	0	352,474		0
0300009. 1951 GAM 3.50% 1963-1972	275,714	0	0	0	275,714
0300010. 1951 GAM Mod. 3.50% 1969-1977	121,797	0	0	0	121,797
0300011. 1971 GAM 7.50% 1979-1983	5,862	0	0		5,862
0300012. 1971 IAM 3.00% 1962-2019	7,767	0	7,767		0
0300013. 1971 IAM 5.50% 1900-2014 0300014. 1971 IAM 6.00% 1962-2019	554.264	0	5,344 554,364		0 0
0300015. 1971 IAM 7.50% 1980-1983	465 513	0		0	215.249
0300016. 1971 IAM 8.75% 1962-2019	2,070	0	2,070		0
0300017. 1983 GAM 11.25% 1984-1984	156,761	0	0	0	156,761
0300018. 1983 GAM 6.00% 1962-2019	14,309	0	13,510		799
0300019. 1983 GAM 7.75% 1962–2019	21,326	0	18,894		2,432
0300020. 1983 GAM 8.00% 1986-1987	1,322	0	0		1,322
0300021. 1983 GAM 8.25% 1985-1991	10 055	0			4, 180 10,055
0300023. 1983 GAM 9.50% 1984-1985	1 380				1.380
0300024. 1983 IAM 11.25% 1984-1984	1,624		1,624		0
0300025. 1983 IAM 4.00% 1962-2019	3,028	0	3,028	0	0
0300026. 1983 IAM 5.25% 1962-2019	102,610		102,610		0
0300027. 1983 IAM 6.00% 1962-2019	36,441	0			0
0300028. 1983 IAM 6.25% 1962-2019		0		0	0
0300030. 1983 IAM 6.75% 1989-2002			542,942		0
0300030. 1983 IAM 6.73% 1962-2019					0
0300032. 1983 IAM 7.25% 1962-2019	379,785	0	379,785	0	0
0300033. 1983 IAM 7.75% 1962-2019	275,847	0	224,612	0	51,235
0300034. 1983 IAM 8.00% 1984-1991	252,838		155,528	0	97,310
0300035. 1983 IAM 8.25% 1962-2019	1,103,253	0			29,311
0300036. 1983 IAM 8.50% 1986-1986	3/4,583	0	374,583 173,250		36,715
0300037. 1983 TAM 8.75% 1962-2019 0300038. 1983 TAM 9.50% 1985-1985	ZUY,900	0	6,549	0	
0300039. 2000 A 2.50% 1962-2019	33 233	0			0
0300040. 2000 A 3.20% 1962-2019	12,272	0	12,272	0	0
0300041. 2000 A 3.75% 1962-2019	47,502	0	47,502	0	0
0300042. 2000 A 4.00% 1962-2019	348,940	0	348,940	0	0
0300043. 2000 A 4.15% 1962-2019	14,380				0
0300044. 2000 A 4.25% 1962-2019	291,045	0			0
0300045. 2000 A 4.50% 1962-2019 0300046. 2000 A 5.00% 1962-2019	1,358,000	0		0	0
0300046. 2000 A 5.00% 1962-2019	201,309				0
0300047. 2000 A 5.25% 1902-2019		0	,	0	0
0300049. 2000 A 6.00% 1962-2019	671,782				0
0300050. 2000 A 6.25% 1999-1999	401,528	0		0	0
0300051. 2000 A 6.50% 1962-2019	718,950				0
0300052. 2000 A 6.75% 1900-2019	983,271	0		0	0
0300053. 2000 A 7.00% 1900-2019	502,882	0		0	0
0300054. 2012 IAM 3.75% 1900-2014		0	47,960	0	0
0300055. 2012 IAR 1.50% 1986-1997	24,209		24,209	U	0

1	2	3	4	5 Credit	6
Valuation Standard	Total (a)	Industrial	Ordinary	(Group and Individual)	Group
0300056. 2012 IAR 1.75% 1983–2000			151,955	0	0.000
0300057. 2012 IAR 3.50% 1993-1994				0	0
	1,216,771	0	1,216,771	0	0
0300059. 2012 IAR 4.00% 1962-2019	570,757	0	570,757	0	0
0399997. Totals (Gross)	15,057,406	0	13,996,268	0	1,061,138
0399998. Reinsurance ceded	1,203,827	0	169,988	0	1,033,839
0399999. SCWLC: Totals (Net)	13,853,579	0	13,826,280	0	27,299
0400001. 1926 ADB w/1941 CSO 3.00% 1957-1965	163	0	163	0	0
0400002. 1959 ADB w/1958 CS0 3.00% 1959-1992	823	0	823	0	0
0400003. 1959 ADB w/1958 CSO 3.50% 1970-1981	5,915	0	5,915	0	0
0400004. 1959 ADB w/1958 CSO 3.75% 1979-1986		0	576, 124	0	0
0400005. 1959 ADB w/1980 CSO 3.00% 1900-2014		0	70	0	0
0400006. 1959 ADB w/1980 CS0 4.50% 1989-1997	6,063		6,063	0	0
0400007. 1959 ADD w/1958 CSO 3.00% 1966-1988			20,114	0	0
0400008. 1959 ADD w/1958 CS0 4.50% 1990-2005			552	0	0
0400009. Factors	101,657		101,657	0	0
0400010. Unearned COI			5,106	0	0
0499997. Totals (Gross)	716,587	0	716,587	0	0
0499998. Reinsurance ceded	27	0	27	0	0
0499999. Accidental Death Benefits: Totals (Net)	716,560	0	716,560	0	0
0500001. 1952 DS w/1958 CS0 3.00% 1950-1989	814,494	0	814,494	0	0
0500002. 1952 DS w/1958 CS0 3.50% 1900-2014	177,259	0	177,259	0	0
0500003. 1952 DS w/1958 CS0 4.00% 1977-2013	52		52	0	0
0500004. 1952 DS w/1958 CS0 4.50% 1995-2017	456,349		456,349	0	0
0500005. 1952 DS w/1958 CS0 5.00% 1993-1994		0	115,214	0	0
0500006. 1952 DS w/1958 CS0 5.50% 1982-1992	433,826	0	433,826		0
0500007. 1952 DS w/1958 CSO 6.00% 1983-1986	194,373	0	194,373	0	0
0500008. 1952 DS w/1980 CSO 3.00% 1978-1988	/,015		7,015		0
0500009. 1952 DS w/1980 CSO 4.50% 1980-2008	311,844	0			0
0500010. 1952 DS w/1980 CS0 5.00% 1993-1994	461,197	0			0
0500011. 1952 DS w/1980 CS0 5.50% 1993-1994	359,004	0			0
0500012. 1952 DS w/1980 CS0 6.00% 1983-1986	22,438	0	22,438		0
0500013. 1952 DS w/2001 CS0 3.00% 2009-2019	1,699	0	1,699		0
0500014. 1985 CIDA w/1980 CS0 4.00% 2000-2015	2,050	0	2,050		0
0500015. 1985 CIDA w/1980 CS0 4.50% 2000-2015	45,526				0
0500016. LTC 3.50% FPT 1979–1992	4,789	0	4,789	0	0
	11,//1		11,771		0
0500018. LTC 4.50% FPT 1982–1998	3,429,866	0	10,966 3,429,866	0	0
0599998. Reinsurance ceded		0		0	0
	1,053	0	1,053	0	0
0599999. Disability-Active Lives: Totals (Net)	3,428,813	-	3,428,813	0	0
0600001. 1952 DS w/1958 CS0 3.00% 1950-2002	3,910,825		3,910,825	0	0
0600002. 1952 DS w/1958 CSO 3.50% 1900-2014		0			0
0600003. 1952 DS w/1958 CS0 4.00% 1985-1994 0600004. 1952 DS w/1958 CS0 4.50% 1982-2017	69,019	0	69,019	0	
0600004. 1952 DS w/1958 CS0 4.50% 1962-2017	1,009,040				0
0600006. 1952 DS w/1958 CS0 5.50% 1982-1992	4 001 774		1,310,931 [4,091,774 [	0	00
0600007. 1952 DS w/1958 CS0 6.00% 1982-1992	2 000 070				0
0600008. 1952 DS w/1980 CS0 3.00% 1978-1988	1 005 222	0	1,085,233		0
0600009. 1952 DS w/1980 CS0 4.00% 2000-2015			1,063,233	_	0
0600010. 1952 DS w/1980 CS0 4.50% 2000-2015	4 704 272	0	4,704,273		0
0600011. 1952 DS w/1980 CS0 5.00% 1993-1994				_	0
0600012. 1952 DS w/1980 CS0 5.50% 1993-1994	1 304 500	0	1,304,599		00
0600013. 1952 DS w/1980 CS0 6.00% 1983-1986			442,104	0	0
0600014. 1952 DS w/2001 CS0 3.00% 2009-2019	2 305	0	2,305	0	0
0600015. 1970 Group Life Disability Val. Table 3.00%	17 108 361				17, 108, 361
0600016. LTC 3.50% NL 1981–2010	419		419		0
0699997. Totals (Gross)	39,382,377	0	22,274,016	0	17,108,361
0699998. Reinsurance ceded	17,993,516	0	885,155	0	17,108,361
0699999. Disability-Disabled Lives: Totals (Net)	21,388,861	0	21,388,861	0	17,100,001
0700001. Additional Actuarial Reserve - Extension	21,000,001	U	21,000,001	U	0
Benefits	220 160 524	0	229,160,524	0	^
0700002. Additional Actuarial Reserve - IRB Rider			1,011,981	0	 n
0700002. Additional Actualian reserve - indicate				0	 n
0700004. Deficiency Reserves					0
0700005. GIO					0
0700006. Nondeduction of Deferred Premiums	209 468	0	197,993		11.475
0700007. Return of Gross Premium					0
0700008. Substandard Reserves	5 379		5,379		0
0700009. Surrender values in excess of basic reserves		0	40,500		0
0700010. UPI Bonus Reserves		0	8,952,717	0	n
0799997. Totals (Gross)	392,891,871	0	392,880,396	0	11,475
0799998. Reinsurance ceded	107, 137, 324	0	107, 137, 324	0	11,4/3
0799998. Reinsurance ceded 0799999. Miscellaneous Reserves: Totals (Net)	285,754,547	0	285,743,072	0	11,475
9999999. Totals (Net) - Page 3, Line 1				0	225,914,112
	2,620,672,369	0	2,394,758,257	U	773 914 112

# **EXHIBIT 5 - INTERROGATORIES**

	las the reporting entity ever issued both participating and non-participating contracts?	Yes [ X ]	No [ ]
	Does the reporting entity at present issue both participating and non-participating contracts?	Yes [ ]	No [ X ]
lf	f not, state which kind is issued.		
_	We do not issue new business.	V . F V 1	N
lf	Ooes the reporting entity at present issue or have in force contracts that contain non-guaranteed elements?	Yes [ X ]	NO [ ]
	the instruction.  Ass the reporting entity any assessment or stipulated premium contracts in force?	Yes [ ]	No [ X ]
	f so, state:		
4.	.1 Amount of insurance?		
	.2 Amount of reserve?		
4.	.3 Basis of reserve:		
4	.4 Basis of regular assessments:		
4	.5 Basis of special assessments:		
4.	.6 Assessments collected during the year		
	the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.		
D	Ooes the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis?	Yes [ X ]	No [ ]
6.	1.1 If so, state the amount of reserve on such contracts on the basis actually held:	8	330,072,54
	2.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits:	1,2	253,658,34
	Attach statement of methods employed in their valuation.		
	Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year?		
	1.1 If yes, state the total dollar amount of assets covered by these contracts or agreements\$		
7.	.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:		
7.	3 State the amount of reserves established for this business:		
7.	.4 Identify where the reserves are reported in the blank:		
D	Ooes the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year?	Yes [ ]	No [X]
8.	1.1 If yes, state the total dollar amount of account value covered by these contracts or agreements:		
8.	2.2 State the amount of reserves established for this business:		
8.	3.3 Identify where the reserves are reported in the blank:		
D	Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year?	Yes [ ]	No [ X ]
9.	1.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders:		
	2.2 State the amount of reserves established for this business:		
9.	.3 Identify where the reserves are reported in the blank:		

# **EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR**

1	Valuatio	on Basis	4
·	2	3	Increase in Actuarial Reserve Due to
Description of Valuation Class	Changed From	Changed To	Reserve Due to Change
9999999 - Total (Column 4, only)			0

# EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS (a)

	LAIIIDII 0 -	710011			<u> </u>	<u> </u>			, \					
		1	Compre	hensive	4	5	6	7	8	9	10	11	12	13
			2	3				Federal						
					NA . P			Employees	T'11 - \0 /111	T'11 - MM		D1 - 1-22	<del></del>	
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE	i Otai	Illulviuuai	Group	Supplement	VISION ONLY	Dental Only	Fiaii	Medicare	ivieuicaiu	Credit Adiri	income	Cale	Other Health
4	Unearned premium reserves	1, 163, 244	79	4,986	64,773	0	0	0	0	0	٥	16.657	1,247	1,075,502
2.	Additional contract reserves (b)	73.880.707	4,110,367	1.461	324 . 447	Λ		n	0	٥٥	o	207.876	17.000	69,219,556
2.	Additional actuarial reserves-Asset/Liability analysis	73,000,707	۳, ۱۱۵, ۵۵ <i>۱</i> به	,1,401		n		0		٥٥	n	010, 201		03,500 ع,60
3.	Reserve for future contingent benefits	n	٥	0	ں ۱	n	0		0	 0	n	٥	o	 0
<del>4</del> .	Reserve for rate credits	 N	٥		٥	0	0	0	0	0 	n	٥		 0
6	Aggregate write-ins for reserves	0	0		0	0	0	0	0	0	0	0	0	0
7	Totals (Gross)	75,043,951	4,110,446	6.447	389,220	0	0	0	0	0	0	224.533	18.247	70,295,058
γ.	Reinsurance ceded	1,751,520	1,273,676			0	0	0	0	 	n	168,519	18,247	291,078
9.	Totals (Net)	73,292,431	2,836,770	6.447	389,220	0	0	0	0	0	0	56,014	10,247	70,003,980
9.	CLAIM RESERVE	70,232,401	2,000,110	0,447	303,220	0	U	0	U	0	0	30,014	0	70,000,900
10.	Present value of amounts not yet due on claims	48,876,522	4,644,991	11,764,795	0	0	0	0	0	0	٥	2,768,589	0	29,698,147
11.	Additional actuarial reserves-Asset/Liability analysis	n		11,70 <del>4</del> ,793	ں ۱	0	0		0	 0	n		0 N	29,030, 14 <i>1</i> 0
12.	Reserve for future contingent benefits	n	٥		٥٥	n	n	0	o	٥٥	n	٥		٥ ۱
13.	Aggregate write-ins for reserves	 N	 0		٥	0	0	0	0	 0	n	٥		 
14.	Totals (Gross)	48,876,522	4,644,991	11,764,795	0	0	0	0	0	0	0	2,768,589	0	29.698.147
15.	Reinsurance ceded	15,733,932	4,489,303	8,947,345	0	0	0	0	0	0	0	661,390	0	1,635,894
16.	Totals (Net)	33,142,590	155,688	2,817,450	0	0	0	0	0	0	0	2.107.199	0	28,062,253
17.	TOTAL (Net)	106,435,021	2,992,458	2,823,897	389,220	0	0	0	0	0	0	2,163,213	0	98,066,233
18.	TABULAR FUND INTEREST	254,293	133,895	120.398	003,220	0	· ·			0	0	2,100,210	0	00,000,200
10.	DETAILS OF WRITE-INS	254,250	100,000	120,000	0	0	0		0	0		<u> </u>	0	0
0601.	DETAILS OF WRITE-INS													
0601.							İ							
0602.		·				<u> </u>		<u> </u>			İ			
0698.	Summary of remaining write-ins for Line 6 from overflow page	n	n	n	n	n	n	n	n	n	l n	n	n	n
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)	n	n	0 N	ں ۱	n	n	n	n	ں ۱	n		0 N	0n
1301.	101ALS (Lines 5001 tind 5005 plus 5096) (Line 6 above)		0	0	<u> </u>	0	0	0	0	0		0	U	0
1301.		+				+	<b>†</b>	İ			†			
1302.						+	<u> </u>	<b></b>	<u> </u>		†			
1398.	Summary of remaining write-ins for Line 13 from overflow page	n	n	n	n	n	n	n	n	n	n	n	n	n
1398.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)	n		0	٥٥	0	1	1	0	 0	1n		0	 0
1000.	101/120 (Lines 1001 tilla 1000 plus 1000) (Line 10 above)		U	U	0	0			0	0		0	U	0

<sup>(</sup>a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

<sup>(</sup>b) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

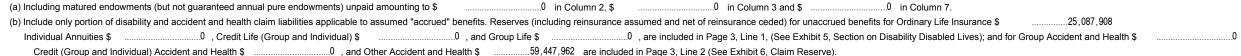
# **EXHIBIT 7 - DEPOSIT TYPE CONTRACTS**

EXHIBIT 7 DEL GGIT		1	0		_	
	1	2	3	4	5 Dividend	6 Premium and
		Guaranteed		Supplemental	Accumulations or	Other
	Total	Interest Contracts	Annuities Certain	Contracts	Refunds	Deposit Funds
	lotai	interest Contracts	Annuities Certain	Contracts	rtelulius	Deposit i unus
Balance at the beginning of the year before reinsurance	288,967,162	0	104,558	201,405,272	28,606,301	58,851,031
Deposits received during the year	10,293,033	0	0	5, 133, 210	477,201	4,682,622
2. Sepond footbox string the year	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	•••••••••••••••••••••••••••••••••••••••		,,	,=•.	, , , , , , , , , , , , , , , , ,
	11 000 001		4 004	0 004 400	700 070	4 774 045
Investment earnings credited to the account	11,892,891	0	1,084	9,391,186	728,676	1,771,945
Other net change in reserves	2,339,902	0	0	(14,278)	0	2,354,180
	, ,					, ,
F. Francisch March Lands	73,355	0	٥	0	0	73,355
5. Fees and other charges assessed	13,300		U	0		
6. Surrender charges	0	0	0	0	0	0
7. Net surrender or withdrawal payments	42,526,862	0	105.642	28,542,803	2,483,246	11,395,171
7. Net suite fuel of will drawar payments	72,020,002		100,042	20,072,000	2,400,240	
				•		
Other net transfers to or (from) Separate Accounts	0	0	0	0	0	0
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	270,892,771	0	0	187,372,587	27,328,932	56, 191, 252
,	, ,				, ,	, ,
40. Deienstrand helmon at the herinaire of the unar	(152, 131, 109)	0	٥	(149,092,055)	1,102,538	(4,141,592)
10. Reinsurance balance at the beginning of the year	(152, 151, 109)		U	(149,092,000)	1, 102,330	(4, 141,392 <i>)</i>
11. Net change in reinsurance assumed	6,257	0	0	0	6,257	0
12. Net change in reinsurance ceded	(10,208,501)	0	n	(9.773.864)	0	(434,637)
12. Not diange infoliourate deded	(10,200,001)			(0,770,004)		(404,007)
	(444 015 551)		ا ۽	(100 010 101)	1 100 -0-	(0.700.055)
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(141,916,351)	ļ0	0	(139,318,191)	1, 108, 795	(3,706,955)
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	128,976,420	0	0	48,054,396	28,437,727	52,484,297

## **EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS**

PART 1 - Liability End of Current Year

		1	2	I AI	Ordinary	u oi Current fear	6	Gr	oup	Accident and Health		
		1	2	3	4	5	1 0	7	о <del>ор</del> I 8	9	10	11
					·	Supplementary	Credit Life (Group				Credit (Group and	
		Total	Industrial Life	Life Insurance	Individual Annuities	Contracts	and Individual)	Life Insurance	Annuities	Group	Individual)	Other
1. Due and unpaid:												
	1.1 Direct	0	0	0	0	0	0	0	0	0	0	0
	1.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
	1.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
	1.4 Net	0	0	0	0	0	0	0	0	0	0	0
2. In course of settlement:												
2.1 Resisted	2.11 Direct	0	0	0	0	0	0	0	0	0	0	0
	2.12 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
	2.13 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
	2.14 Net	0	0	(b)0	(b)0	0	(b)0	(b)0	0	0	0	0
2.2 Other	2.21 Direct	82,273,480	0	80,699,792	253,475	0	0	0	0	15,514	0	1,304,699
	2.22 Reinsurance assumed	227,847	0	189,379	0	0	0	0	0	22,571	0	15,897
	2.23 Reinsurance ceded	17,654,335	0	17,159,691	155,014	0	0	0	0	162,532	0	177,098
	2.24 Net	64,846,992	0	(b)63,729,480	(b)98,461	0	(b)0	(b)0	0	(b)(124,447)	(b)0	(b)1, 143, 498
3. Incurred but unreported:												
	3.1 Direct	54,210,190	0	42,978,392	0	0	0	784,892	0	99,967	0	10,346,939
	3.2 Reinsurance assumed	9,625,393	0	0	0	0	0	0	0	9,421,347	0	204,046
	3.3 Reinsurance ceded	16,594,925	0	7,441,109	0	0	0	609,892	0	7,461,946	0	1,081,978
	3.4 Net	47,240,658	0	(b)35,537,283	(b)0	0	(b)0	(b)175,000	0	(b)2,059,368	(b)0	(b)9,469,007
4. TOTALS	4.1 Direct	136,483,670	0	123,678,184	253,475	0	0	784,892	0	115,481	0	11,651,638
	4.2 Reinsurance assumed	9,853,240	0	189,379	0	0	0	0	0	9,443,918	0	219,943
	4.3 Reinsurance ceded	34,249,260	0	24,600,800	155,014	0	0	609,892	0	7,624,478	0	1,259,076
	4.4 Net	112,087,650	(a) 0	(a) 99,266,763		0	0	(a) 175,000	0	1,934,921	0	10,612,505



## **EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS**

PART 2 - Incurred During the Year

						2 - Incurred During	the rear					
		1	2		Ordinary		6	Gro	oup		Accident and Health	
				3	4	5		7	8	9	10	11
			Industrial Life	Life Insurance		Supplementary	Credit Life (Group	Life Insurance			Credit (Group	
		Total	(a)	(b)	Individual Annuities	Contracts	and Individual)	(c)	Annuities	Group	and Individual)	Other
1.	Settlements During the Year:											
	1.1 Direct	510,868,611	0	333, 133, 259	84,944,779	2,251,254	0	18,570,681	49,658,891	856,773	0	21,452,974
	1.2 Reinsurance assumed	2,386,874	0	1,631,795	39,891	0	0	0	0	299,740	0	415,448
	1.3 Reinsurance ceded	190,555,486	0	79,236,996	79,253,825	32,249	0	10,035,404	0	581,783	0	21,415,229
	1.4 Net	(d)322,699,999	0	255,528,058	5,730,845	2,219,005	0	8,535,277	49,658,891	574,730	0	453 , 193
2.	Liability December 31, current year from Part 1:											
	2.1 Direct	136,483,670	0	123,678,184	253,475	0	0	784,892	0	115,481	0	11,651,638
	2.2 Reinsurance assumed	9,853,240	0	189,379	0	0	0	0	0	9,443,918	0	219,943
	2.3 Reinsurance ceded	34,249,260	0	24,600,800	155,014	0	0	609,892	0	7,624,478	0	1,259,076
	2.4 Net	112,087,650	0	99,266,763	98,461	0	0	175,000	0	1,934,921	0	10,612,505
3.	Amounts recoverable from reinsurers December 31, current year	t 4,585,933	0	4,015,798	(31,835)	0	0	0	0	601.970	0	0
4	Liability December 31, prior year:	, , , , , , , , , , , , , , , , , , , ,		, , ,	, , , ,					, -		
	4.1 Direct	125 , 575 , 150	0	113, 165, 868	439,054	0	0	388.018	0	138.961	0	11,443,249
	4.2 Reinsurance assumed	10,465,603	0	220.958	0	0	0	0	0	9,968,388	0	276,257
	4.3 Reinsurance ceded	44,384,287	0	34,841,971	308.000	0	0	213.018	0	7.772.108	0	1,249,190
	4.4 Net	91,656,466	0	78.544.855	131.054	0	0	175,000	0	2.335.241	0	10,470,316
5.	Amounts recoverable from reinsurers December 31, prior	9.138.967	0	8,588,197	(51,200)	0	0	0	0	601,970	0	
6.	year Incurred Benefits	3,100,307	U	0,500,197	(31,200)	U	U	U	U	001,970	0	
0.		E01 777 101	Λ.	343,645,575	84,759,200	0 051 054	0	10 067 555	40 650 004	833.293	_	21 661 262
	6.1 Direct	521,777,131	0	, ,		2,251,254	0	18,967,555	49,658,891	,		21,661,363
	6.2 Reinsurance assumed	1,774,511	0	1,600,216	39,891	U	0	U	0	(224,730)	0	359 , 134
	6.3 Reinsurance ceded	175,867,425	0	64,423,426	79,120,204	32,249	0	10,432,278		434 , 153	0	21,425,115
	6.4 Net	347,684,217	0	280,822,365	5,678,887	2,219,005	0	8,535,277	49,658,891	174,410	0	595,382

...0 in Line 1.4.

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$

..0 in Line 1.1, \$ .....

# **EXHIBIT OF NON-ADMITTED ASSETS**

		1	2	3 Change in Total
		Current Year Total	Prior Year Total	Nonadmitted Assets
		Nonadmitted Assets	Nonadmitted Assets	(Col. 2 - Col. 1)
	Bonds (Schedule D)	0	0	0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			0
	2.2 Common stocks	0	0	0
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens	0	0	0
	3.2 Other than first liens.	0	0	0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company	0	0	0
	4.2 Properties held for the production of income	0	0	0
	4.3 Properties held for sale	0	0	0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)	0	0	0
6.	Contract loans	167,349	214,101	46,752
7.	Derivatives (Schedule DB)	0	0	0
8.	Other invested assets (Schedule BA)	0	0	0
9.	Receivables for securities		0	
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)			
	Title plants (for Title insurers only)			
14.	Investment income due and accrued		0	
15.	Premiums and considerations:			
10.	15.1 Uncollected premiums and agents' balances in the course of collection	47 077	75 848	28 771
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16	Reinsurance:			0
16.	16.1 Amounts recoverable from reinsurers	2 206 540	2 564 272	1 167 004
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
	Amounts receivable relating to uninsured plans			
	Current federal and foreign income tax recoverable and interest thereon			0
	Net deferred tax asset			
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software		0	
21.	Furniture and equipment, including health care delivery assets			
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates		0	
24.	Health care and other amounts receivable	511,967	423,849	(88,118
25.	Aggregate write-ins for other than invested assets	0	0	0
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	119,278,979	109,266,997	
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	119,278,979	109,266,997	(10,011,982
1101.	DETAILS OF WRITE-INS			
1101.				
1103.			_	
1198.	Summary of remaining write-ins for Line 11 from overflow page		0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0
2501.				
2502.				
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	0	0	0

#### Summary of Significant Accounting Policies and Going Concern

#### A Accounting Practices

The financial statements of Wilcac Life Insurance Company (Wilcac or the Company) are presented on the basis of accounting practices prescribed or permitted by the Illinois Department of Insurance (the Department).

The Department recognizes only statutory accounting practices prescribed or permitted by the State of Illinois for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the Illinois Insurance Law. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual (NAIC SAP), has been adopted as a component of prescribed or permitted practices by the Department. The Company does not have any differences from NAIC SAP.

The Company has not requested the Department's approval of any permitted statutory accounting practices.

However, prior to the merger outlined in footnote 3, Wilco Life Insurance Company (Wilco) reported a prescribed practice, as it was domiciled in Indiana. Under NAIC SAP, minimum reserves on universal life policies issued after January 1, 2001, are calculated using a valuation interest rate equal to the maximum valuation rate under the Standard Valuation Law. As required by Indiana, the Company calculates reserves on these policies using the lesser of that rate or the guaranteed accumulation rate specified in the policy. If the Company had established reserves under NAIC SAP, surplus would have been increased by \$1,741,262 as of December 31, 2019. Additionally, net income for the year ended December 31, 2019 would have decreased by \$91,761. Calculating reserves under NAIC SAP would not have caused the Company's risk-based capital to trigger a regulatory event. Beginning in 2020 with the merged entity domiciled in Illinois, this is no longer a prescribed practice since Illinois does not have the same minimum reserve requirement for these policies.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the Department is shown below.

_	SSAP#	F/S Page	F/S Line #	2020	2019
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$(10,598,528)	\$ 8,328,264
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
Universal Life reserves - lesser of the maximum valuation rate under Standard Valuation Law or the Guaranteed accumulation rate specified in the policy	51	4	19		91,761
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ (10,598,528)	\$ 8,236,503
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 210,094,696	\$ 252,667,326
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
Universal Life reserves - lesser of the maximum valuation rate under Standard Valuation Law or the Guaranteed accumulation rate specified in the policy	51	3	1		(1,741,262)
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 210,094,696	\$ 254,408,588

#### B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with NAIC SAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

#### C. Accounting Policy

Life premiums are recognized as income over the premium-paying period of the related policies. Annuity considerations with mortality and morbidity risk are recognized as revenue when received. Premiums received from annuity policies with no mortality or morbidity risk are recorded using deposit accounting. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

The amount of dividends to be paid to policyholders is determined annually by the Company's Board of Directors. The aggregate amount of policyholders' dividends is related to actual interest, mortality, morbidity, and expense experience for the year and judgment as to the appropriate level of statutory surplus to be retained by the Company.

In addition, the Company follows these accounting policies:

- (1) Short-term investments are stated at amortized cost.
- (2) Bonds not backed by other loans are stated at amortized cost in accordance with the valuation prescribed by the Department and the NAIC. For other-than-temporary impairments, the cost basis of the bond is written down to fair market value as a new cost basis and the amount of the write down is accounted for as a realized loss.
- (3) Common stocks are valued at fair value except that investments in the common stock of wholly owned subsidiaries and affiliates are carried on the equity basis, adjusted to reflect application of statutory principles.
- (4) Preferred stocks are stated at cost, in accordance with the valuation prescribed by the Department and the NAIC.
- (5) Mortgage loans on real estate are stated at the aggregate unpaid balance, excluding accrued interest.
- (6) Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair market value. Significant changes in estimated cash flows are accounted for using the retrospective method.
- (7) The Company did not hold any investments in subsidiary, controlled and affiliated (SCA) entities.

#### 1. Summary of Significant Accounting Policies and Going Concern (Continued)

- (8) The Company has minor ownership investments in joint ventures, partnerships and limited liability companies, which are classified as other invested assets on the balance sheet. The Company values these interests based on its proportionate share of the underlying audited GAAP equity of the investee or, if audited GAAP basis financial statements are not available for the investee, may be recorded based on the underlying audited U.S tax basis equity, in accordance with SSAP No. 48 Joint Ventures, Partnerships and Limited Liability Companies. The investment is recorded at cost, plus subsequent capital contributions, and adjusted for the Company's share of the investee's audited GAAP basis earnings or losses and other equity adjustments, less distributions received. Distributions are recognized in net investment income to the extent they are not in excess of the undistributed accumulated earnings attributed to the investee. Distributions in excess of the undistributed accumulated earnings reduce the Company's basis in the investment.
- (9) All derivatives are stated at fair value.
- (10) The Company evaluates whether losses, loss adjustment expenses (LAE), and maintenance expenses exceed the recorded unearned premium reserve generally adjusted for anticipated investment income. If such condition exists, the Company records an additional liability for the deficiency, with a corresponding charge to net income. Insurance contracts are grouped in a manner consistent with how policies are marketed, serviced and measured.
- (11) Unpaid losses and LAE include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for the losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability are continually reviewed and any adjustments are reflected in the period determined.
- (12) The Company has not modified its capitalization policy from the prior period.
- (13) The Company has no pharmaceutical rebate receivables.
- D. Going Concern

In accordance with Statement of Statutory Accounting Principles (SSAP) No. 1, Accounting Policies, Risks & Uncertainties, and Other Disclosures, management has evaluated the Company's ability to continue as a going concern and has identified no issues which would impede the Company's ability to continue as a going concern.

#### 2. Accounting Changes and Corrections of Errors - Not Applicable

#### 3. Business Combinations and Goodwill

- A. Statutory Purchase Method Not Applicable
- B. Statutory Merger

During 2019, the Company did not participate in a statutory merger.

- On December 31, 2020, Wilco, an Indiana domestic life insurance company, was merged with and into the Company, with the Company being the surviving company to the merger.
- (2) The transaction was accounted for as a statutory merger. Prior period balances presented within this statement have been restated to reflect the merger.
- (3) No shares of stock were issued in the transaction. Outstanding shares of Wilco were retired.
- (4) Pre-merger separate company revenue, net income and other surplus adjustments for the twelve months ended December 31, 2020, along with subsequent changes reflected by the Company as a result of the merger were:

				Additional Paid In	Unassigned	
	Revenue	Net Income	Common Stock	Capital	Surplus*	Total Surplus
Wilcac	\$ 172,418,179	\$ 11,388,097	\$ 4,366,173	\$ 32,346,883	\$ 57,338,756	\$ 94,051,812
Wilco	221,503,273	(21,986,060)	4,178,222	129,892,375	(18,027,095)	116,043,502
Subtotal	\$ 393,921,452	\$ (10,597,963)	\$ 8,544,395	\$ 162,239,258	\$ 39,311,661	\$ 210,095,314
Retire Common Stock	0	0	(4,178,222)	4,178,222	0	0
The Company	\$ 393,921,452	\$ (10,597,963)	\$ 4,366,173	\$ 166,417,480	\$ 39,311,661	\$ 210,095,314

<sup>\*</sup> Unassigned Surplus in the table above includes \$63,426,574 of special surplus funds in Wilcac.

- (5) In accordance with Statements of Statutory Accounting Principles (SSAP) No. 3, prior years' amounts in the Annual Statement have been restated as if the merger of Wilco and the Company had occurred as of January 1 of the prior year. Additionally, restatement of the two most recent years included in the Five Year Historical Summary has been completed with the earliest three years reflecting only the results of the Company. An adjustment was made to reclassify the retired Wilco common stock to paid-in and contributed surplus.
- C. Assumption Reinsurance Not Applicable
- D. Impairment Loss Not Applicable
- 4. Discontinued Operations Not Applicable

#### 5. Investments

- A. Mortgage Loans, including Mezzanine Real Estate Loans
  - (1) One new mortgage was purchased in 2020 with an average interest rate of 3.78%. Fire insurance is required on all properties covered by mortgage loans at least equal to the excess of the loan over maximum loan which would be permitted by law on the land without the buildings. The minimum and maximum lending rates for mortgage loans during 2020 were:

Commercial loans: 3.35% to 7.75%

- (2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured, guaranteed or purchase money mortgages, was: 67.6%
- (3) Taxes, assessments and any amounts advanced and not included in mortgage loan total None

#### 5. Investments (Continued)

(4) Age analysis of mortgage loans and identification of mortgage loans in which the insurer is a participant or co-lender in a mortgage loan agreement

			Residential		Con	nmerical			
		Farm	Insured	All Other	Insured	All Other	Mezzanine	Total	
a. (	Current Year								
	I. Recorded Investment (All)								
	(a) Current	\$	. \$	\$	\$	\$ 282,717,703	\$	. \$ 282,717,703	
	(b) 30 - 59 days past due								
	(c) 60 - 89 days past due								
	(d) 90 - 179 days past due								
	(e) 180+ days past due								
2	2. Accruing Interest 90-179 Days Past Due								
	(a) Recorded investment	\$	. \$	\$	\$	\$	\$	\$	
	(b) Interest accrued								
;	3. Accruing Interest 180+ Days Past Due								
	(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$	
	(b) Interest accrued								
4	1. Interest Reduced								
	(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$	
	(b) Number of loans								
	(c) Percent reduced	%	S%	,	6	%%	%		
!	5. Participant or Co-lender in a Mortgage Loan Agreement								
	(a) Recorded investment	\$	. \$	\$	\$	\$ 164,215,203	\$	\$ 164,215,203	
b. I	Prior Year								
	I. Recorded Investment								
	(a) Current	\$	\$	\$	\$	\$ 287,512,011	\$	\$ 287,512,011	
	(b) 30 - 59 days past due								
	(c) 60 - 89 days past due								
	(d) 90 - 179 days past due								
	(e) 180+ days past due								
2	2. Accruing Interest 90-179 Days Past Due								
	(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$	
	(b) Interest accrued								
;	<ol> <li>Accruing Interest 180+ Days Past Due</li> </ol>								
	(a) Recorded investment	\$	. \$	\$	\$	\$	\$	\$	
	(b) Interest accrued								
4	1. Interest Reduced								
	(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$	
	(b) Number of loans								
	(c) Percent reduced	%	3%	, c	6	%%	%		
;	5. Participant or Co-lender in a Mortgage Loan Agreement								
	Agreement								

- (5) Investment in impaired loans with or without allowance for credit losses and impaired loans subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan - Not Applicable
- (6) Investment in impaired loans average recorded investment, interest income recognized, recorded investment on nonaccrual status and amount of interest income recognized using a cash-basis method of accounting Not Applicable
- (7) Allowance for credit losses Not Applicable
- (8) Mortgage loans derecognized as a result of foreclosure Not Applicable
- (9) Policy for recognizing interest income and impaired loans Not Applicable
- B. Debt Restructuring Not Applicable
- C. Reverse Mortgages Not Applicable

#### 5. Investments (Continued)

#### D. Loan-Backed Securities

- (1) For fixed-rate agency mortgage-backed securities, Clearwater Analytics calculates prepayment speeds utilizing Mortgage Industry Advisory Corporation (MIAC) Mortgage Industry Medians (MIMs). MIMs are derived from a semi-monthly dealer-consensus survey of long-term prepayment projections. For other mortgage-backed, loan-backed, and structured securities, Clearwater utilizes prepayment assumptions from Moody's Analytics. Moody's applies a flat economic credit model and utilizes a vector of multiple monthly speeds as opposed to a single speed for more robust projections. In instances where Moody's projections are not available, Clearwater uses data from Reuters, which utilizes the median prepayment speed from contributors' models.
- (2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI)

The Company has the following securities with a recognized other-than-temporary impairment as a result of the Company's intent to sell the security or due to the inability or intent to retain the security for a sufficient period of time to recover the amortized cost basis as of December 31,2020:

	(1)			(3)	
	Amortized Cost _		Other-Than-Te Recogr	_	
		Basis Before Other- Than-Temporary		(2b)	- Fair Value
	Impairmen	,	Interest	Noninterest	1 - (2a + 2b)
OTTI Recognized 1st Quarter					
a. Intent to sell	\$ 1,37	2,558	\$	\$ 301,014	. \$ 1,071,544
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis					
c. Total 1st Quarter	\$	2,558	\$	\$301,014	\$ 1,071,544
OTTI Recognized 2nd Quarter					
d. Intent to sell	\$ 2,74	6,137 .	\$	\$ 595,351	2,150,786
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis					
f. Total 2nd Quarter	\$ 2,74	6,137	\$	\$ 595,351	\$ 2,150,786
OTTI Recognized 3rd Quarter					
g. Intent to sell	\$		\$	\$	\$
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis		********			
i. Total 3rd Quarter	\$		\$	\$	\$
OTTI Recognized 4th Quarter					
j. Intent to sell	\$ 1,81	9,176	\$	-     \$	. \$ 1,687,941
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis					
l. Total 4th Quarter	\$	9,176	\$	<del>- \$ 131,235</del>	\$ 1,687,941
m. Annual aggregate total			\$	- \$ 1,027,600	-

- Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities - None
- (4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss

The following relates to all impaired securities for which an other-than-temporary impairment has not been recognized in earnings as a realized loss:

- a. The aggregate amount of unrealized losses:
- 1. Less than 12 months 2. 12 months or longer 14,329,519 b. The aggregate related fair value of securities with unrealized losses:
- All securities are reviewed, at least quarterly, to determine if an other-than-temporary impairment should be recognized and, if so, the reason

The Company closely monitors all assets that are trading at an unrealized loss of at least 10% or \$200,000, as well as all assets that have been in an unrealized loss position for six months or more.

For loan-backed securities, the categories of information considered when reaching conclusions as to whether impairments are not otherthan-temporary may include the following: projected cash flows; prepayment speeds; delinquency, default and severity rates; average borrower credit ratings; loan to value ratios; debt service coverage ratios; quality of the underlying collateral; cumulative losses in the underlying collateral pool; credit enhancement for the tranche owned and contractual allocation of losses to the tranche under varying circumstances; geographical distribution of collateral and expectations regarding general economic conditions, including home price appreciation and the effect of government programs on future cash flows.

Dollar Repurchase Agreements and/or Securities Lending Transactions - Not Applicable

#### 5. Investments (Continued)

- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing Not Applicable
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing Not Applicable
- H. Repurchase Agreements Transactions Accounted for as a Sale Not Applicable
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale Not Applicable
- J. Real Estate Not Applicable
- K. Low-Income Housing Tax Credits (LIHTC) Not Applicable
- L. Restricted Assets
  - (1) Restricted assets (including pledged)

The Company had the following restricted assets in 2020 and 2019

				Gross (Adn	nitted & Nonadm	nitted) Restricted						
				Current Year						Current \	⁄ear	
		(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)
	Restricted Asset Category	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase / (Decrease) (5 - 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5-8)	Gross (Admitted & Nonadmitted Restricted to Total Assets, %	
a.	Subject to contractual obligation for which liability is not shown	\$	\$	\$	\$	\$	\$	\$	\$	\$	%	%
b.	Collateral held under security lending agreements											
C.	Subject to repurchase agreements											
d.	Subject to reverse repurchase agreements											
e.	Subject to dollar repurchase agreements											
f.	Subject to dollar reverse repurchase agreements											
g.	Placed under option contracts											
h.	Letter stock or securities restricted as to sale - excluding FHLB capital stock											
i.	FHLB capital stock	18,948,300				18,948,300	18,948,300			18,948,300	0.338	0.345
j.	On deposit with states	33,545,594				33,545,594	31,086,550	2,459,044		33,545,594	0.598	0.611
k.	On deposit with other regulatory bodies											
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	74,098,430				74,098,430		74,098,430		74,098,430	1.320	1.349
m.	Pledged as collateral not captured in other categories											
n.	Other restricted assets						– .	–				
0.		\$ 126,592,324	\$	\$	\$	\$ 126,592,324	\$ 50,034,850	\$ 76,557,474	\$	\$ 126,592,324	2.255 %	2.304 %

- (2) Detail of assets pledged as collateral not captured in other categories (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate) None
- (3) Detail of other restricted assets (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate) Not Applicable
- (4) Collateral received and reflected as assets within the reporting entity's financial statements None
- M. Working Capital Finance Investments Not Applicable
- N. Offsetting and Netting of Assets and Liabilities None
- O. 5Gl Securities Not Applicable
- P. Short Sales Not Applicable

#### 5. Investments (Continued)

Q. Prepayment Penalty and Acceleration Fees

The Company recognized the investment income as a result of prepayment penalties and/or acceleration fees in 2020.

	General Account	Separate Account
(1) Number of CUSIPs	3	–
(2) Aggregate amount of investment income	\$ 107,817	\$

#### 6. Joint Ventures, Partnerships and Limited Liability Companies

- A. Investments in Joint Ventures, Partnerships or Limited Liability Companies that Exceed 10% of Admitted Assets Not Applicable
- B. Impaired Investments in Joint Ventures, Partnerships and Limited Liability Companies Not Applicable

#### 7. Investment Income

A. Due and Accrued Income Excluded from Surplus

All amounts of due and accrued investment income is included in Unassigned Surplus except for amounts that are over 15 days past due, which is nonadmitted. All due and accrued investment income deemed uncollectible is written off in the period it is determined to be uncollectible.

B. Total Amount Excluded - None

#### 8. Derivative Instruments

Standard & Poor's (S&P) 500 Index Call Options

- A. Derivatives under SSAP No. 86 Derivatives
  - (1) The credit risk of call options is the risk that the seller of the option will not pay the in-the-money value of the option, if any, when exercised. The Company limits this risk by monitoring its counterparty exposure, utilizing multiple counterparties and purchasing options from dealers we believe to be creditworthy. The Company includes option exposures with its securities holdings in determining compliance with the single issuer limitations in its investment guidelines. Since the option holder is not required to exercise a call option, the market risk is limited to the market value of the option. No funds or collateral are required of the purchaser of a call option other than the initial cost of the option.
  - (2) The Company has in force equity-indexed universal life products that provide a flexible guaranteed minimum rate of return and a higher potential return linked to the performance of the S&P 500 Index. One-year call options are purchased in order to hedge potential increases to policyholder benefits resulting from increases in the S&P 500 Index to which the policy's return is linked. The Company's hedges are categorized as fair value hedges.
  - (3) The S&P 500 Index call options have met the criteria of a highly effective hedge and are therefore valued and reported using hedge accounting. Under hedge accounting, the options are recorded at cost and marked to market, with the change in market value reported as a component of net investment income. At the time the option expires or is exercised, any difference between the cash received and the cost is recognized as investment income.

The Company monitors the hedge effectiveness of the S&P 500 index call options on a daily basis.

- (4) Derivative Contracts with Financing Premiums Not Applicable
- (5) Net Gain or Loss Recognized None
- (6) Net Gain or Loss Recognized from Derivatives No Longer Qualifying for Hedge Accounting Not Applicable
- (7) Derivatives Accounted for as Cash Flow Hedges of a Forecasted Transaction Not Applicable
- B. Derivatives under SSAP No. 108 Derivative Hedging Variable Annuity Guarantees (Life/Fraternal Only) None

#### 9. Income Taxes

- A. Components of the Net Deferred Tax Asset/(Liability)
  - (1) Change between years by tax character

		2020				2019			Change			
		(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)		
		Ordinary	Capital	Total (Col 1+2)	Ordinary	Capital	Total (Col 4+5)	Ordinary (Col 1-4)	Capital (Col 2-5)	Total (Col 7+8)		
(a)	Gross deferred tax assets	\$ 137,799,293	\$	\$ 137,799,293	\$ 141,268,676	\$	\$ 141,268,676	\$(3,469,383)	\$	\$(3,469,383).		
(b)	Statutory valuation allowance adjustments	648,383		648,383	648,383		648,383	<del>-</del>				
(c)	Adjusted gross deferred tax assets (1a - 1b)	137,150,910		137,150,910	140,620,293		140,620,293	(3,469,383)		(3,469,383)		
(d)	Deferred tax assets nonadmitted	116,156,038		116,156,038	104,988,826		104,988,826	11,167,212		11,167,212		
(e)	Subtotal net admitted deferred tax asset (1c - 1d)	\$ 20,994,872	\$	\$ 20,994,872	\$ 35,631,467	\$	\$ 35,631,467	\$(14,636,595)	\$	\$(14,636,595)		
(f)	Deferred tax liabilities	6,615,878	1,726,844 .	8,342,722	4,314,435	4,698,315	9,012,750	2,301,443	(2,971,471)	(670,028).		
(g)	Net admitted deferred tax asset/(net deferred tax liability) (1e - 1f)	\$ 14,378,994	\$ (1,726,844)	\$ 12,652,150	\$ 31,317,032	\$ (4,698,315)	\$ 26,618,717	\$ (16,938,038)	\$ 2,971,471	\$ (13,966,567)		

# 9. Income Taxes (Continued)

(2) Admission calculation components SSAP No. 101

		0000			0040			01	
	(1)	(2)	(3)	(4)	2019 (5)	(6)	(7)	Change (8)	(9)
	Ordinary	Capital	Total (Col 1+2)	Ordinary	Capital	Total (Col 4+5)	Ordinary (Col 1-4)	Capital (Col 2-5)	Total (Col 7+8)
(a) Federal income taxes paid in prior years recoverable throus loss carrybacks	ugh	\$	\$	\$	\$	\$	\$	\$	\$
b) Adjusted gross deferred tax assets expected to be realiz (excluding the amount of deferred tax assets from 2( above) after application of t threshold limitation (lesser	zed a) the								
2(b)1 and 2(b)2 below)  1. Adjusted gross deferred tax assets expected to	12,652,152 d		12,652,152	26,618,718		26,618,71	8 (13,966,566)		(13,966,56
realized following the balance sheet date  2. Adjusted gross deferred			12,652,152	26,618,718		26,618,71	8(13,966,566)		(13,966,56
tax assets allowed per limitation threshold c) Adjusted gross deferred tax	XXX	XXX	29,616,472	XXX	XXX	39,162,96	7XXX	XXX	(9,546,495
assets (excluding the amou of deferred tax assets from 2(a) and 2(b) above) offset gross deferred tax liabilities	nt by	1,726,844	8,342,722	4,314,435	4,463,18	31 8,777,61	6 2,301,443	(2,736,337)	(434,89
d) Deferred tax assets admitted as the result of application of	ed			· · · ·	· · · · · ·				
SSAP No. 101. Total (2(a) + 2(b) + 2(c))	\$ 19,268,030	\$ 1,726,844	\$ 20,994,874	\$ 30,933,153	\$ 4,463,18	35,396,33	4 \$ (11,665,123)	\$ (2,736,337)	\$ (14,401,460
(3) Ratio used a	s basis of admissi	ibility							
` '		,							
							_	2020	2019
` ' '	rcentage used to dete	•	•						549.952
(b) Amount	of adjusted capital ar	nd surplus used	d to determine r	recovery period	and threshold	l limitation in 2(b	)2 above S	S 197,443,147 .	\$ 226,048,42
(4) Impact of ta	x-planning strategi	ies							
(a) Determi	nation of adjusted	gross deferre	ed tax assets	and net admi	tted deferred	d tax assets, b	y tax character	as a percenta	ge
				2020		2019	)	Cha	200
						2012			nge
			(1		(2)	(3)	(4)	(5)	(6)
				1)		(3)	(4)	(5) Ordinary	(6) Capital
•	usted gross DTAs am 1(c)		Ordi e	nary Ca	apital	(3) Ordinary		(5) Ordinary (Col. 1-3)	(6) Capital (Col. 2-4)
9A <sup>°</sup> 2. Per cha	•	gross DTAs by to the impact of	Ordi e \$ 137, tax tax	nary Ca	apital \$	(3)  Ordinary  . 140,620,293 \$	(4) Capital \$	(5) Ordinary (Col. 1-3) (3,469,383)	(6) Capital (Col. 2-4)
9A´ 2. Per cha pla 3. Net	centage of adjusted of actions and the contract of the contrac	gross DTAs by to the impact of	e \$ 137, tax tax	nary Ca 150,910 \$	apital \$	(3)  Ordinary  . 140,620,293 \$	(4)  Capital  \$	(5) Ordinary (Col. 1-3) (3,469,383)	(6) Capital (Col. 2-4)
9A´ 2. Per cha pla 3. Net froi 4. Per	1 (c) centage of adjusted of adjusted of adjusted of aracter attributable to nning strategies	gross DTAs by to the impact of or the impact of or the impact of the imp	Ordine  e \$137, tax tax tax  bunt	1) nary C: 150,910 \$  994,872 \$	**************************************	(3)  Ordinary  . 140,620,293 \$%	(4)  Capital  \$	(5) Ordinary (Col. 1-3)(3,469,383)%	(6) Capital (Col. 2-4)
9A´ 2. Per cha pla 3. Net froi 4. Per DT/	1(c) centage of adjusted of aracter attributable to nning strategies admitted adjusted g m Note 9A1(e) centage of net admit	gross DTAs by to the impact of gross DTAs amo tted adjusted gr dmitted becaus ng strategies	Ordine  s	1) nary C: 150,910 \$  994,872 \$	**************************************	(3)  Ordinary  . 140,620,293 \$%	(4)  Capital  \$	(5) Ordinary (Col. 1-3)(3,469,383)%	(6) Capital (Col. 2-4)
9A´ 2. Per cha pla 3. Net froi 4. Per DT/ the	ocentage of adjusted of aracter attributable to nning strategies	gross DTAs by to the impact of the impact of tross DTAs amoter adjusted gradmitted becausing strategies	e \$137, tax tax tax  bunt \$20, ross se of  strategies	1) nary Ca 150,910 \$  994,872 \$	**************************************	(3)  Ordinary  . 140,620,293 \$	(4)  Capital  \$	(5) Ordinary (Col. 1-3)(3,469,383)%(14,636,595)	(6) Capital (Col. 2-4)
9A <sup>2</sup> 2. Per cha pla 3. Net froi 4. Per DT/ the  (b) Use of ri	centage of adjusted of aracter attributable to nning strategies	gross DTAs by to the impact of cross DTAs amo ted adjusted gr dmitted becaus ng strategies tax-planning	e \$ 137, tax tax count \$ 20, ross se of strategies egies include	nary Ca 150,910 \$ 994,872 \$ the use of reir	\$	(3)  Ordinary  . 140,620,293 \$	(4)  Capital  \$	(5) Ordinary (Col. 1-3)(3,469,383)%(14,636,595)	(6) Capital (Col. 2-4)
9A <sup>2</sup> 2. Per cha pla 3. Net from 4. Per DT/the (b) Use of red Does th B. Regarding Deferred	arcentage of adjusted of aracter attributable to anning strategies	gross DTAs by to the impact of or the impact of or the impact of or the impact of or the impact of t	e \$ 137, tax tax bunt \$ 20, ross se of strategies egies include: Recognized - I	nary Ca 150,910 \$ 994,872 \$ the use of reir	\$	(3)  Ordinary  . 140,620,293 \$	(4)  Capital  \$	(5) Ordinary (Col. 1-3)(3,469,383)%(14,636,595)	(6) Capital (Col. 2-4)
9A <sup>2</sup> 2. Per cha pla 3. Net froi 4. Per DT/the (b) Use of ri Does th B. Regarding Deferr	arcentage of adjusted of aracter attributable to anning strategies	gross DTAs by to the impact of or the impact of or the impact of or the impact of or the impact of t	e \$ 137, tax tax bunt \$ 20, ross se of strategies egies include: Recognized - I	nary Ca 150,910 \$ 994,872 \$ the use of reir	\$	(3)  Ordinary  . 140,620,293 \$	(4)  Capital  \$	(5) Ordinary (Col. 1-3)(3,469,383)%(14,636,595)	(6) Capital (Col. 2-4) \$
9A  2. Per cha pla  3. Net froi  4. Per DT/ the  (b) Use of ri  Does th  B. Regarding Deferri  C. Major Componer	recentage of adjusted of aracter attributable to anning strategies	gross DTAs by to the impact of control of the impact of control of the impact of control of the impact of the impa	e \$ 137, tax tax  bunt \$ 20, ross se of  strategies egies include Recognized - I	1)  nary Ca  150,910 \$  994,872 \$  the use of reir  Not Applicable	\$	(3)  Ordinary  . 140,620,293 \$%	(4) Capital \$	(5) Ordinary (Col. 1-3)(3,469,383)%(14,636,595)	(6) Capital (Col. 2-4) \$
9A  2. Per cha pla  3. Net froi  4. Per DT/ the  (b) Use of ri  Does th  B. Regarding Deferri  C. Major Componer	arcentage of adjusted of aracter attributable to anning strategies	gross DTAs by to the impact of control of the impact of control of the impact of control of the impact of the impa	e \$ 137, tax tax  bunt \$ 20, ross se of  strategies egies include Recognized - I	1)  nary Ca  150,910 \$  994,872 \$  the use of reir  Not Applicable	\$	(3)  Ordinary  . 140,620,293 \$%	(4) Capital \$\$\$	(5) Ordinary (Col. 1-3)(3,469,383)%(14,636,595)%	(6) Capital (Col. 2-4) \$
9A  2. Per cha pla  3. Net froi  4. Per DT/ the  (b) Use of r. Does th  B. Regarding Deferr  C. Major Componer  Current income t  1. Current Income	arcentage of adjusted of aracter attributable to anning strategies	gross DTAs by to the impact of control of the impact of control of the impact of control of the impact of the impact of the impact of the impact of the impact of the folloos of the impact of the folloos of the impact of the folloos of the impact of the i	e \$	nary Ca 150,910 \$ 994,872 \$ the use of reir Not Applicable	\$	(3)  Ordinary  . 140,620,293 \$%	(4)  Capital  \$	(5) Ordinary (Col. 1-3)(3,469,383)%(14,636,595)%	(6) Capital (Col. 2-4)  \$
9AA  2. Per charpla  3. Net from  4. Per DT/the  (b) Use of red  Does th  B. Regarding Deferre  C. Major Componer  Current income to  1. Current Income to  (a) Federa	recentage of adjusted of aracter attributable to an ing strategies	gross DTAs by to the impact of othe impact of othe impact of or one of the impact of other impacts of the impact o	e \$	1)  nary Ca  150,910 \$  994,872 \$  the use of reir  Not Applicable  pmponents:	**************************************	(3)  Ordinary  . 140,620,293 \$	(4)  Capital  \$	(5) Ordinary (Col. 1-3)(3,469,383)%(14,636,595)% (2) 2019	(6) Capital (Col. 2-4)  \$
9A  2. Per cha pla  3. Net froi  4. Per DT/the  (b) Use of re Does th  B. Regarding Deferre  C. Major Componer  Current income t  1. Current Inco  (a) Federa (b) Foreign	arcter attributable to an aning strategies	gross DTAs by to the impact of the impact of the impact of the impact of the impact of the impact of the impact of the impact of the impact of the impact of the following strate.	e \$ 137, tax tax  bunt \$ 20, ross se of  strategies egies include: Recognized - I urred  wing major co	nary Canal San San San San San San San San San San	s	(3)  Ordinary  . 140,620,293 \$	(4)  Capital  \$	(5) Ordinary (Col. 1-3)(3,469,383)(14,636,595)(2) 201935,350,755\$	(6) Capital (Col. 2-4)  \$
9 A  2. Per cha pla  3. Net froi  4. Per DT/ the  (b) Use of ri  Does th  B. Regarding Deferr  C. Major Componer  Current income t  1. Current Inco  (a) Federa  (b) Foreigr  (c) Subtota	arcter attributable to an acter	gross DTAs by to the impact of othe impact of or the impact of or the impact of or the impact of the impact of the impact of the impact of the impact of the folloop of the impact of the folloop of the impact of the follo	e \$ 137, tax tax  bunt \$ 20, ross se of  strategies egies include Recognized - I urred  wing major co	1)  nary Ca  150,910 \$  994,872 \$  the use of reir  Not Applicable  pmponents:	\$	(3)  Ordinary  . 140,620,293 \$	(4)  Capital  \$	(5) Ordinary (Col. 1-3)(3,469,383)%(14,636,595)% (2) 2019	(6) Capital (Col. 2-4) \$
9 A  2. Per cha pla  3. Net froi  4. Per DT/ the  (b) Use of round the plai  B. Regarding Deferronce to the plai the plai the plain the	arcter attributable to an aning strategies	gross DTAs by to the impact of cross DTAs amo research adjusted growing strategies  tax-planning strate Fhat Are Not Forme Taxes Incursit of the follo	e \$ 137, tax tax count \$ 20, ross se of strategies egies include Recognized - I urred wing major co	nary Ca 150,910 \$ 994,872 \$ the use of reir Not Applicable	\$	(3)  Ordinary  . 140,620,293 \$	(4)  Capital  \$	(5) Ordinary (Col. 1-3)(3,469,383)%(14,636,595)% (2) 201935,350,755 . \$8,057,325	(6) Capital (Col. 2-4)  \$
9 A  2. Per charpla  3. Net from  4. Per DT/the  (b) Use of re Does th  B. Regarding Deferre  C. Major Componer  Current income t  1. Current Income t  1. Current Income t  (a) Federa (b) Foreigre (c) Subtote (d) Federa (e) Utilizate	arcter attributable to an acter	gross DTAs by to the impact of othe impact of othe impact of or other impact of other impact of other impact of other impact of the following strate. That Are Not Forme Taxes Incursity of the following capital gains occurry-forwards	e \$	nary Ca 150,910 \$ % 994,872 \$ the use of reir Not Applicable	**************************************	(3)  Ordinary  . 140,620,293 \$	(4)  Capital  \$  (1)  2020  (20,294,077) \$  13,819,874	(5) Ordinary (Col. 1-3)(3,469,383)%(14,636,595)% (2) 201935,350,755\$8,057,325	(6) Capital (Col. 2-4)  \$

#### 9. Income Taxes (Continued)

		(1) 2020	(2) 2019	(3) Change (1-2)
2. [	Deferred Tax Assets			
(	a) Ordinary			
	(1) Discounting of unpaid losses	\$	\$	\$
	(2) Unearned premium reserve			
	(3) Policyholder reserves	82,330,503	84,355,929	(2,025,426)
	(4) Investments		553,172	(553,172)
	(5) Deferred acquisition costs	31,846,957	32,453,687	(606,730)
	(6) Policyholder dividends accrual	1,519,175	1,630,397	(111,222)
	(7) Fixed assets			
	(8) Compensation and benefits accrual	6,235,853	6,657,599	(421,746)
	(9) Pension accrual			
	(10) Receivables - nonadmitted			
	(11) Net operating loss carry-forward	2,382,468	2,382,468	
	(12) Tax credit carry-forward	7,175,136	7,175,136	<del></del>
	(13) Other (including items less than 5% of total ordinary tax assets)	6,309,201	6,060,288	248,913
	(99) Subtotal	\$ 137,799,293	\$ 141,268,676	\$(3,469,383).
(	b) Statutory valuation allowance adjustment	648,383	648,383	
(	c) Nonadmitted	116,156,038	104,988,826	11,167,212
(	d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)			
`	e) Capital	, , ,		, , ,
`	(1) Investments	\$	\$	\$
	(2) Net capital loss carry-forward			
	(3) Real estate			
	(4) Other (including items <5% of total capital tax assets)			
	(99) Subtotal			
(	f) Statutory valuation allowance adjustment			
`	g) Nonadmitted			
	h) Admitted capital deferred tax assets (2e99 - 2f - 2g)			
`	i) Admitted deferred tax assets (2d + 2h)			
(	ny Admitted deferred tax assets (2d + 2n)	20,994,072	\$ 33,031,407	3 (14,030,393)
		(1)	(2)	(3)
		2020	2019	Change (1-2)
3. [	Deferred Tax Liabilities			
(	a) Ordinary			
	(1) Investments	\$3,903,367	\$ 1,795,270	. \$ 2,108,097 .
	(2) Fixed assets			
	(3) Deferred and uncollected premium	2,712,511	2,509,927	202,584
	(4) Policyholder reserves			
	(5) Other (including items <5% of total ordinary tax liabilities)		9,238	(9,238)
	(99) Subtotal	\$ 6,615,878	\$ 4,314,435	\$ 2,301,443
(	b) Capital			
	(1) Investments	\$ 1,726,844	\$ 4,698,315	. \$(2,971,471).
	(2) Real estate			
	(3) Other (including items <5% of total capital tax liabilities)			
	(99) Subtotal			
(	c) Deferred tax liabilities (3a99 + 3b99)			
`				·
4. N	Net deferred tax assets/liabilities (2i - 3c)	\$ 12,652,150	\$ 26,618,717	\$ (13,966,567)

# D. Among the More Significant Book to Tax Adjustments

The provision for federal income taxes incurred is different than that which would be obtained by applying the statutory federal income tax rate to income before taxes. Significant items causing these differences were permanent differences and prior year return to provision adjustments totaling \$(7,984,230) resulting in a rate differential of -30.49% from the enacted 21%.

# E. Operating Loss and Tax Credit Carryforwards

(1) As of December 31, 2020, the Company had \$11,345,088 of net operating loss carryforwards, which begin to expire in 2022, all of which are subject to Internal Revenue Code (IRC) Section 382 limitations.

At December 31, 2020, the Company had \$7,118,132 of LIHTC which begin to expire in 2021, all of which are subject to Internal Revenue Code (IRC) Section 382 limitations. A partial valuation allowance is in place against these credits as they are expected to expire unused.

At December 31, 2020, the Company had \$57,004 of foreign tax credits which started expiring in 2018, all of which are subject to Internal Revenue Code (IRC) Section 382 limitations. A partial valuation allowance is in place against these credits as they are expected to expire unused.

#### Income Taxes (Continued)

(2) Income tax expense available for recoupment

The Tax Cuts & Jobs Act of 2017 eliminated the operating loss carryback for Life Insurance companies for losses realized after 2017. The CARES Act of 2020 established a 5-year operating loss carryback. As of December 31, 2020, the company does not have an operating loss available for carryback. As such, prior year taxes are not available for recoupment.

- (3) Deposits admitted under IRC Section 6603 Not Applicable
- F. Consolidated Federal Income Tax Return
  - (1) The Company, along with its life insurance affiliates, files a consolidated Federal income tax return with its parent, Wilton Reassurance Company. Companies included in the consolidated return are as follows:
    - · Wilton Reassurance Company
    - · Wilton Reassurance Life Company of New York
    - Texas Life Insurance Company
    - · Wilcac Life Insurance Company
    - Redding Reassurance Company 3
  - (2) The method of allocation among the companies is subject to written agreements approved by each company's Board of Directors. Allocation is based upon the separate return calculations with the credit for net losses granted when utilized on a separate company basis or in consolidation. Intercompany tax balances are settled annually.
- G. Federal or Foreign Income Tax Loss Contingencies Not Applicable
- H. Repatriation Transition Tax (RTT) Not Applicable
- I. Alternative Minimum Tax (AMT) Credit Not Applicable

#### 10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

- A. The Company is a wholly-owned subsidiary of Wilton Reassurance Company (parent or WRAC) which, in turn, is a wholly-owned subsidiary of Wilton Re U.S. Holdings, Inc., a Delaware corporation (Wilton Re U.S.). All but a de minimis portion of the economic interests and 100% of the voting interests of Wilton Re U.S. are held or controlled by Wilton Re U.S. Holdings Trust, an Ontario trust (the Wilton Re Trust). In turn, all economic interests associated with the Wilton Re Trust accrue to Wilton Re Ltd., a non-insurance holding company registered in Nova Scotia, Canada. Wilton Re Ltd. is deemed the ultimate parent corporation in the Company's holding company system.
- B. There were no related party transactions that occurred in 2020, other than those already discussed below in note 10 D through F. On May 8, 2019, the Company declared an ordinary dividend of \$25,000,000 and it was paid in cash on May 28, 2019, and recorded as dividends to shareholders.
- C. Transactions With Related Party Who Are Not Reported on Schedule Y None
- D. At December 31, 2020 and December 31, 2019 the Company reported \$1,357,412 and \$943,074 respectively, due to parents, subsidiaries and affiliates related to administrative services performed by its affiliates on behalf of the Company. The Company expects to generally settle these costs within ninety days of year end.
- E. The Company is party to a Services Agreement with its affiliate, Wilton Re Services, Inc. (WRSI), pursuant to which WRSI provides certain accounting, actuarial and administrative services. Under the services agreement with WRSI, the Company incurs charges related to employee compensation which includes a Long-Term Incentive Program (LTIP). A vesting period of three to five years applies after which final unit values are determined based on actual performance. The Company has been allocated a share of the expense with the LTIP payable carried as a component of general expense due or accrued. Once the vesting period is complete and the LTIP awards are paid, the Company's LTIP payable will be settled with WRSI. At December 31, 2020 and December 31, 2019, the portion of the Company's General Expenses Due or Accrued attributable to the LTIP payable was \$29,146,166 and \$30,877,353 respectively.

On April 17, 2020, the Company settled 18,444,249 with WRSI related to the vested LTIP awards.

- F. Guarantees or Contingencies Not Applicable
- G. All outstanding shares of the Company are owned by Wilton Reassurance Company.
- H. Amount Deducted for Investment in Upstream Company Not Applicable
- I. Detail of Investments in Affiliates Greater Than 10% of Admitted Assets Not Applicable
- J. Write-Down for Impairments of Investments in Subsidiary Controlled or Affiliated Companies Not Applicable
- K. Foreign Subsidiary Value Using CARVM Not Applicable
- L. Downstream Holding Company Value Using Look-Through Method Not Applicable
- M. All SCA Investments Not Applicable
- N. Investment in Insurance SCAs Not Applicable
- O. SCA and SSAP No. 48 Entity Loss Tracking Not Applicable

#### 11. Debt

A. Debt, Including Capital Notes - Not Applicable

#### 11. Debt (Continued)

#### B. FHLB (Federal Home Loan Bank) Agreements

In the first quarter of 2007, the Company became a member of the Federal Home Loan Bank of Indianapolis (FHLBI). As a member of the FHLBI, the Company has the ability to borrow on a collateralized basis from the FHLBI. The Company uses these advances, which take the form of insurance contracts structured as funding agreements, to earn incremental income and as an additional source of liquidity for its operations. The maximum borrowing capacity under this agreement is subject to several limitations including board approval, total company assets less all borrowings, qualifying residential housing finance assets held by the Company and the ability to post eligible collateral. In addition, the Company must hold a specified amount of capital stock as a requirement of membership in the FHLBI and additional activity-based capital stock must be purchased based on a specified percentage of outstanding borrowings.

At December 31, 2020 the FHLBI reported the Company's maximum borrowing capacity as \$500,000,000 based on the Company's board resolution, but limited to \$421,073,333 based on the capital stock currently held and \$130,282,025 as determined by the amount of qualifying residential housing finance assets. The amount of eligible collateral owned by the Company varies and the Company has the ability to purchase additional collateral if required.

All FHLB activity is included in the Company's General Account.

- (1) FHLB agreements Not Applicable
- (2) FHLB capital stock
  - (a) Aggregate totals

		(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1.	Current Year			
	(a) Membership stock - Class A	\$	\$	\$
	(b) Membership stock - Class B	165,900	165,900	
	(c) Activity stock			***************************************
	(d) Excess stock	18,782,400	18,782,400	***************************************
	(e) Aggregate total (a+b+c+d)	\$ 18,948,300	\$ 18,948,300	\$
	(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 130,282,025		
2.	Prior Year-End			
	(a) Member stock - Class A	\$	\$	\$
	(b) Membership stock - Class B	567,600	567,600	
	(c) Activity stock		***************************************	***************************************
	(d) Excess stock	18,380,700	18,380,700	
	(e) Aggregate total (a+b+c+d)	\$ 18,948,300	\$ 18,948,300	\$
	(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 196,687,601		

(b) Membership stock (class A and B) eligible and not eligible for redemption

				Eligible for	Redemption	
	(1)	(2)	(3)	(4)	(5)	(6)
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	\$	\$	\$	\$	\$	\$
2. Class B	\$	\$ 165,900	. \$	\$	\$	\$

# (3) Collateral pledged to FHLB

# (a) Amount pledged as of reporting date

As of reporting date for 2020, the Company has the collateral pledged to the FHLB. The Company did not have any collateral pledged to the FHLB as of the reporting date for 2019

		(1)	(2)	(3)
		Fair Value	Carrying Value	Aggregate Total Borrowing
1.	Current year total general and separate accounts total collateral pledged (Lines 2+3)	\$	\$	\$ <del> </del>
2.	Current year general account total collateral pledged		74,098,430	
3.	Current year separate accounts total collateral pledged			***************************************
4.	Prior year-end total general and separate accounts total collateral pledged			

#### (b) Maximum amount pledged during reporting period

During the reporting period for 2020, the Company has the collateral pledged to the FHLB. The Company did not have any collateral pledged to the FHLB during the reporting period for 2019.

#### 11. Debt (Continued)

		(1)	(2)	(3)
		Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1.	Current year total general and separate accounts maximum collateral pledged (Lines 2+3)	\$	\$ 90,604,063	\$
2.	Current year general account maximum collateral pledged		90,604,063	
3.	Current year separate accounts maximum collateral pledged			
4.	Prior year-end total general and separate accounts maximum collateral pledged.			

(4) Borrowing from FHLB - None

#### 12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

The Company had no active employees at December 31, 2020 or December 31, 2019.

A Defined Benefit Plan

The Company provides certain health care and life insurance benefits under a postretirement plan for certain former employees. The unfunded plan is closed to new participants. The liability was \$25,414 and \$25,168 at December 31, 2020 and 2019, respectively, and was included in general expenses due and accrued. The Company recorded expenses of \$5,721 and \$5,546 on the plan in 2020 and 2019, respectively.

- B. Investment Policies and Strategies of Plan Assets Not Applicable
- C. Fair Value of Each Class of Plan Assets Not Applicable
- D. Expected Long-Term Rate of Return for the Plan Assets Not Applicable
- E. Defined Contribution Plans

The Company provides payments under a deferred compensation plan to two former employees. The plan is closed and is in payout status. The liability was \$89,832 and \$90,948 at December 31, 2020 and 2019, respectively, and was included in general expenses due and accrued. The Company recorded expenses of \$10,008 on the plan in 2020 and 2019.

- F. Multiemployer Plans Not Applicable
- G. Consolidated/Holding Company Plans Not Applicable
- H. Postemployment Benefits and Compensated Absences Not Applicable
- I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) Not Applicable

#### 13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

- A. The Company has 4,500,000 shares authorized with 4,366,173 shares issued and outstanding.
- B. Dividend Rate of Preferred Stock Not Applicable
- C. Dividends from Wilcac are subject to the insurance holding company laws of the State of Illinois, the domiciliary state of the Company. Under these laws, ordinary dividends, or dividends that do not require prior approval by the Department are determined based on statutory net income and surplus as well as timing of dividends paid in the preceding twelve months. Ordinary dividends may only be paid from earned surplus, which is calculated by removing unrealized gains from unassigned surplus. The actual level of dividends paid in any year is determined after an assessment of available dividend capacity, parent company liquidity and cash needs as well as the impact the dividends will have on the statutory surplus of Wilcac.
- D. There were no dividends paid in 2020. On May 8, 2019, the Company declared an ordinary dividend of \$25,000,000 and it was paid in cash on May 28, 2019, and recorded as dividends to shareholders.
- E. Within the limitations of (C) above, there are no other restrictions placed on the portion of Company profits that may be paid as ordinary dividends to shareholders.
- F. Restricted surplus held for the benefit of the participating policyholders is \$63,426,574.
- G. Surplus Advances Not Applicable
- H. Stock Held for Special Purposes Not Applicable
- I. The Company had \$63,426,574 and \$65,339,169 of Participating Surplus Funds at December 31, 2020 and December 31, 2019, respectively. The Company established this voluntary and general contingency reserve as a segregated surplus account in conjunction with SSAP No. 72 Surplus and Quasi-Reorganizations. The change in this reserve is the result of after-tax activity related to the Company's participating policies.
- J. Unassigned Funds (Surplus)

The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses: \$ 2,982,322

- K. Company-Issued Surplus Debentures or Similar Obligations Not Applicable
- L. Impact of Any Restatement Due to Prior Quasi-Reorganizations Not Applicable
- M. Effective Date(s) of Quasi-Reorganizations in the Prior 10 Years Not Applicable

#### 14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

The company has committed to investing in several limited partnerships and joint ventures. As of December 31, 2020 the company has committed \$635,550,000 for investment and funded \$223,606,012.

#### 14. Liabilities, Contingencies and Assessments (Continued)

(1) Commitments or contingent commitment(s) to an SCA entity, joint venture, partnership, or limited liability company

Total contingent liabilities: \$411,943,988

(2) Nature and circumstances of guarantee

In connection with the sale in 2004 of a group of business entities and assets to third parties, Wilcac agreed to indemnify purchasers directly or indirectly for losses arising out of breaches of specified representation and warranties with respect to the business entities or assets being sold, including, in certain cases, losses arising from undisclosed liabilities or certain named litigation. Such indemnification provisions were effective April 2004 for guarantees made by Wilcac and generally survive indefinitely. In connection with the 2014 sale of Wilcac to Wilton Re, Wilcac's former affiliates, Continental Casualty Company (CCC) and CNA Financial Corporation (CNAF), agreed to indemnify WRAC and its affiliates (including the Company) for losses incurred thereby with respect to some but not all of these third party indemnities. For other of such indemnities, WRAC has agreed to reimburse CNAF and CCC for the amount of any payments required to be made by each of them (the Residual Indemnities).

The Company has not accrued any amounts in respect of the Residual Indemnities and, should any future payments be required thereunder, they would be recorded as expenses in the Company's financial statements. After due inquiry of representatives of CCC and CNAF, the Company is not now aware of any matter, fact or circumstance that reasonably could be expected to give rise to a material risk of additional payment in respect of the Residual Indemnities. The Company believes sufficient time has now elapsed since the 2004 sale that the likelihood of any such future payments to be extremely remote, but notes that it is not now able to provide a meaningful estimate of the maximum potential amount of any such payments.

(3) Aggregate compilation of guarantee obligations - Not Applicable

#### B. Assessments

(1) The Company has established a liability for guaranty fund assessments on several insolvencies in the amount of \$620,364. This amount represents estimated obligations to state guaranty funds to provide for covered claims and other insurance obligations of insolvent insurers, net of the estimated offset to future premium taxes. The period over which the assessments are anticipated to be funded varies by insolvency and is difficult to predict.

The Company's estimated probable recoveries of prior payments through premium tax credits totals \$145,040 and is recorded as an asset. The period over which the credits are realized varies by state but typically ranges from five to ten years.

(2) Assets (Liabilities) recognized from paid and accrued premium tax offsets and policy surcharges

a.	Assets recognized from paid and accrued premium tax offsets and policy surcharges, prior year-end \$ 162,310
b.	Decreases current year:
	Premium Tax Offset Applied \$ 11,550
	Change in Accrual Resulting from Changes 5,720
C.	Increases current year:
d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges, current year-end \$ 145,040

- (3) Guaranty fund liabilities and assets related to long-term care insolvencies Not Applicable
- C. Gain Contingencies Not Applicable
- D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits Not Applicable
- E. Joint and Several Liabilities Not Applicable
- F. All Other Contingencies

In the normal course of business, the Company is involved in litigation, principally from claims made under insurance policies and contracts. The Company reviews its litigation matters on an ongoing basis.

In October, 2012, a purported nationwide class action was filed in the United States District Court for the Central District of California, William Jeffrey Burnett and Joe H. Camp v. Conseco Life Insurance Company, CNO Financial Group, Inc., CDOC, Inc. and CNO Services, LLC, Case No. EDCV12-01715VAPSPX. The plaintiffs commenced this action on behalf of various Lifetrend life insurance policyholders who, since October 2008, surrendered or lapsed their policies. The Company has recorded a reserve of \$27,000,000 as of December 31, 2020 as a write-in on Page 3. The Company and the plaintiffs entered into a confidential memorandum of understanding on October 1, 2019 that would result in a settlement and release of the class claims. The parties negotiated the terms of the settlement and class relief which was approved by the courts in 2020 and the final payout of \$26,950,000 occurred on February 19, 2021.

#### 15. Leases - None

#### 16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk

1. Face Amount of the Company's Financial Instruments with Off-Balance-Sheet Risk

The table below summarizes the face amount of the Company's financial instruments with off-balance sheet risk.

The table below summarizes the face amount of the Company's financial instruments with off-balance-sheet risk:

		As	sets	Liabilities		
		2020	2020 2019		2019	
a.	Swaps	\$	\$	\$	\$	
b.	Futures					
C.	Options	4,533,495	2,261,220	·····-		
d.	Total	\$ 4,533,495	\$ 2,261,220	\$ -	\$	

2. The Company has in force equity-indexed universal life products that provide a guaranteed base rate of return and a higher potential return linked to the performance of the S&P 500 index. One-year call options are purchased in an effort to hedge potential increases to policyholder benefits resulting from increases in the S&P 500 Index to which the policy's return is linked. The Company's hedges are categorized as fair value hedges. During 2020, the S&P 500 index call options have met the criteria of a highly effective hedge and are therefore valued and reported using hedge accounting.

#### 16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk (Continued)

- 3. The Company is exposed to credit-related losses in the event of nonperformance by counterparties to financial instruments, but it does not expect any counterparties to fail to meet their obligations given their high credit ratings. If the counterparties for the derivatives that the Company holds fail to meet their obligations, the Company may have to recognize a loss. The Company limits its exposure to such a loss by diversifying among several counterparties generally believed to be strong and creditworthy. The credit exposure of derivatives is represented by the fair value of contracts with a positive fair value at the reporting date.
- 4. Collateral Policy Not Applicable

#### 17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

- A. Transfers of Receivables Reported as Sales Not Applicable
- B. Transfers and Servicing of Financial Assets Not Applicable
- C. Wash Sales
  - (1) In the course of managing the Company's investment portfolio, securities may be sold and reacquired within 30 days of the sale date in order to enhance the Company's yield on its investment portfolio. Such transactions involving securities with an NAIC designation of 3 or below or unrated securities are referred to as wash sales. The Company had no wash sales involving unrated securities or securities with an NAIC designation of 3 or below during 2020 or 2019.
  - (2) Details by NAIC designation 3 or below, or unrated of securities sold during the year ended December 31 and reacquired within 30 days of the sale date None
- 18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans Not Applicable
- 19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators Not Applicable

#### 20. Fair Value Measurements

#### A. Fair Value Measurement

The Company's financial assets measured and reported at fair value have been classified, for disclosure purposes, based on a hierarchy defined by authoritative guidance. The hierarchy gives the highest ranking to fair values determined using unadjusted quoted prices in active markets for identical assets (Level 1) and the lowest ranking to fair values determined using methodologies and models with unobservable inputs (Level 3). An asset's classification is based on the lowest level input that is significant to its measurement. For example, a Level 3 fair value measurement may include inputs that are both observable (Levels 1 and 2) and unobservable (Level 3). The levels of the fair value hierarchy are as follows:

Level 1 - includes assets valued using inputs that are quoted prices in active markets for identical assets.

Level 2 – includes assets valued using inputs that are quoted prices for similar assets in an active market, quoted prices for identical or similar assets in a market that is not active, observable inputs, or observable inputs that can be corroborated by market data. Level 2 assets include those financial instruments that are valued by independent pricing services using models or other valuation methodologies. These models are primarily industry-standard models that consider various inputs such as interest rate, credit spread, reported trades, broker/dealer quotes, issuer spreads and other inputs that are observable or derived from observable information in the marketplace or are supported by observable levels at which transactions are executed in the marketplace.

**Level 3** – includes assets valued using unobservable inputs that are used in model-based valuations that contain management assumptions. Level 3 assets include those financial instruments whose fair value is estimated based on non-binding broker prices or internally developed models or methodologies utilizing significant inputs not based on, or corroborated by, readily available market information.

At each reporting date, the Company classifies assets into the three input levels based on the lowest level of input that is significant to the measurement of fair value for each asset reported at fair value. This classification is impacted by a number of factors, including the type of financial instrument, whether the financial instrument is new to the market and not yet established, the characteristics specific to the transaction and overall market conditions. The Company's assessment of the significance of a particular input to the fair value measurement and the ultimate classification of each asset requires judgment.

#### (1) Fair value measurements at reporting date

The Company had the following financial instruments carried at fair value on the balance sheet as of December 31, 2020

	Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a.	Assets at fair value					
	Common Stock.	\$ —	\$	\$ 631,805	\$	\$ 631,805
	Derivative Instruments (Options)		4,533,495			4,533,495
	Other Invested Assets			12,757		12,757
	Total assets at fair value/NAV	\$ -	\$ 4,533,495	\$ 644,562	\$ -	\$ 5,178,057
b.	Liabilities at fair value					
	Total liabilities at fair value	\$	\$	\$	\$	\$

# (2) Fair value measurements in Level 3 of the fair value hierarchy

The Company had the following financial instruments carried at fair value on the balance sheet as of December 31, 2020

	Description	Ending balance as of 12/31/2019	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for 12/31/2020
a.	Assets										
	Common Stocks	\$	\$ 631,805	\$	\$	\$	\$	\$	\$ 1	\$ 1	\$ 631,805
	Other Invested Assets	89,432	– .	<del>-</del> .	– .	(8,182)		<del>-</del>	(68,493)	–	12,757
	Total assets	\$ 89,432	\$ 631,805	\$ -	\$ -	\$ (8,182)	\$ -	\$ -	\$ (68,493)	\$ -	\$ 644,562
b.	Liabilities										
	Total liabilities	\$	\$	\$	\$	\$	\$	\$	\$	\$	\$

#### 20. Fair Value Measurements (Continued)

- (3) The Company's policy is to recognize transfers into and out of levels within the fair value hierarchy at the end of the period in which the actual event or change in circumstances that caused the transfer occurs.
- (4) The Company determines fair value for its investments using various valuation methodologies in accordance with those permitted by the Purposes and Procedures Manual of the NAIC Securities Valuation Office. Fair values are based on quoted market prices when available. When market prices are not available, fair value is generally estimated using discounted cash flow analyses, Incorporating current market inputs for similar financial instruments with comparable terms and credit quality (matrix pricing). In instances where there is little or no market activity for the same or similar instruments, the Company estimates fair value using methods, models and assumptions that management believes market participants would use to determine a current transaction price. These valuation techniques involve some level of management estimation and judgment, which becomes significant with increasingly complex instruments or pricing models. Where appropriate, adjustments are included to reflect the risk inherent In a particular methodology, model or input used.
- (5) As of reporting date of December 31, 2020 the Company had \$ 4,533,495 in derivative assets. This amount represents call options and index options.

#### B. Other Fair Value Disclosures

As the Company is responsible for the determination of fair value, monthly quantitative and qualitative analysis on the prices received from third parties are performed to determine whether

the prices are reasonable estimates of fair value. The Company's analysis Includes: (I) a review of the methodology used by third party pricing services; (II) a comparison of pricing services'

valuation to other pricing services' valuations for the same security; (iii) a review of month to month price fluctuations; f(iv) a review to ensure valuations are not unreasonably stale; and (v) back testing to compare actual purchase and sale transactions with valuations received from third parties. As a result of such procedures, the Company may conclude the prices received from third parties are not reflective of current market conditions. In those Instances, the Company may request additional pricing quotes or apply internally developed valuations. However, the number of instances is insignificant and the aggregate change in value of such investments is not materially different from the original prices received.

C. Fair Values for All Financial Instruments by Level 1, 2 and 3

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 4,784,541,564	\$ 4,062,678,947	\$ 56,039,638	\$ 4,458,125,104	\$ 270,376,822	\$	\$
Preferred Stocks	165,372,112	153,404,194		165,372,112	<del></del>	<del> -</del> .	<b>-</b> .
Common Stocks	19,580,105	19,580,105		18,948,300	631,805	<del>-</del> .	—
Cash & Short-term	55,173,743	55,173,743	55,173,743	—		<del>-</del> .	—
Other Invested Assets	94,466,997	85,737,065		56,106,434	38,360,563	<del>-</del> .	
Commercial Mortgage Loans	306,366,600	282,717,703		—	306,366,600		
Separate Account Assets	362,104,119	296,144,391	3,836,605	357,129,084	1,138,430		
Liabilities:							
General Account Deposit-type Funds	128,976,422	128,976,422		<u> </u>	128,976,422	<del> -</del> .	<b>-</b> .
Separate Account Pension Investment Funds	25,378,669	25,378,669		·	25,378,669	·	
Derivatives	4,533,495	4,533,495		4,533,495	<b>–</b>	<b>-</b> .	

The following methods and assumptions were used to estimate the fair value of these financial assets and liabilities. The fair value of bonds and redeemable preferred stocks is based on methodologies described above.

Separate Account assets include preferred stocks and bonds. The valuation methodologies have been described above. The fair value of surplus notes is based on the methodology described above for bonds.

The fair value of general account funds left on deposit with a fixed maturity is the discounted present value using market interest rates consistent with the duration of the related liabilities. The fair value of unallocated funds on deposit is their estimated cash surrender value. Allocated funds on deposit which do not have fixed maturities are carried at the accrued account balance at the reporting date. The fair value for dividend and coupon accumulations is their accrued account balance. The fair value for supplemental contracts not involving life contingencies which provide a periodic payment over a fixed period is their statutory liability.

The estimated fair value for liabilities under pension Investment funds Is the discounted present value of expected cash flows using market yields. The Company was able to estimate the fair value of all its financial instruments as of December 31, 2020.

- D. Not Practicable to Estimate Fair Value Not Applicable
- E. Nature and Risk of Investments Reported at NAV None

#### 21. Other Items

- A. Unusual or Infrequent Items Not Applicable
- B. Troubled Debt Restructuring Not Applicable
- C. Other Disclosures

In January 2021, the Company was notified of a new examination to be done on behalf of a number of states for the purpose of determining compliance with unclaimed property laws by the Company. The examination is still in progress as of the current date.

As a result of the spread of COVID-19 globally, the World Health Organization declared a global emergency on January 30, 2020. The COVID-19 pandemic could have a material adverse effect on global, national and local economies, as well as the Company. The extent to which COVID-19 impacts the Company's results will depend on future developments.

- D. Business Interruption Insurance Recoveries Not Applicable
- E. State Transferable and Non-Transferable Tax Credits Not Applicable

#### 21. Other Items (Continued)

- F. Subprime-Mortgage-Related Risk Exposure
  - (1) Classification of mortgage related securities is primarily based on information from outside data services. Certain characteristics are utilized to determine if a mortgage-backed security has sub-prime exposure.

Typical characteristics of mortgage-backed securities with sub-prime exposure are:

- Low average FICO score (< 650).
- · High weighted average coupon relative to other mortgage-backed securities of similar average loan age and issue date.
- High percentage of loans with prepayment penalties (> 50%).
- Prospectus supplement indicates that underwriting standards are not "traditional", particularly with respect to credit and risk. Specific items discussed may include loan-to-value ratios, bankruptcy and foreclosure histories, and debt-to-income ratios.
- · Issuer is one of several established sub-prime lenders.
- High percentage of ARM loans are 2/28 or 3/27 hybrid loans.
- High weighted average margin for ARM loans (typically > 5%).
- Very high percentage of full documentation loans (> 75%).
- Very low percentage of non-owner occupied properties (<6%).

Typical characteristics of mortgage-backed securities with Alt-A exposure are:

- Average to very good FICO (> 620).
- Weighted average coupon that is higher than Jumbo/MBS and lower than sub-prime (depends upon loan age and when issued).
- Loans with prepayment penalties are somewhat common (often > 5%, usually <50% of loans)
- Prospectus supplement for the related deal indicates that underwriting standards are not "traditional" but also does not indicate that
  the loans have high credit risk as described above for sub-prime loans. Many Alt-A deals have the language "Alternative loan trust"
  mentioned somewhere in either the title/name of the deal or in the summary section or are done on a special "shelf registration".
- Issuer is a well-known national or regional Alt-A lender.
- Low percentage of full documentation loans (< 65%, often less than 30%).
- High percentage of "No Documentation" loans (as high as 30%, sometimes higher).
- High percentage of non-owner occupied properties (> 10%, sometimes as high as 75-100%).

#### Management Practices

Credit discipline and ongoing surveillance underlie our asset manager's buy/hold/sell decisions for sub-prime and Alt-A securities.

Our analyses include the following:

- Asset screens identify securities with specific and quantifiable risks.
- Hybrid quantitative and qualitative credit models analyze loan-level collateral composition, historical underwriter performance trends, the impact of macroeconomic factors, and issuer risks.
- Security cash flows are estimated by running credit/prepayment model outputs through cash flow waterfall and by stress testing the capital structure under various loss and prepayment scenarios.
- Third party credit, liquidity, and other idiosyncratic risks are assessed as part of a general relative value analysis.
- Surveillance and risk management is ongoing on a security level and includes monthly model calibrations.
- (2) Direct exposure through investments in subprime mortgage loans None
- (3) Direct exposure through other investments

		Actual Cost	Book/Adjusted Carrying Value (Excluding Interest)	Fair Value	Other-Than- Temporary Impairment Losses Recognized
a.	Residential mortgage-backed securities	\$ 35,915,544	\$ 36,782,715	\$ 41,727,988	\$(97,272)
b.	Commercial mortgage-backed securities				
C.	Collateralized debt obligations	4,750,000	4,750,000	4,698,739	<del>-</del>
d.	Structured securities	3,189,981	2,756,918	3,069,158	(3,204)
e.	Equity investment in SCAs *				
f.	Other assets				
g.	Total	\$ 43,855,525	\$ 44,289,633	\$ 49,495,885	\$ (100,476)

(4) Underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage - Not Applicable

#### 21. Other Items (Continued)

#### G. Retained Assets

(1) A Wilton Re Access Account, which is an interest-bearing draft account, is one of several payment options available to beneficiaries of the Company's life insurance policies. A Wilton Re Access Account is established in the beneficiaries' name at settlement, which is recorded as a supplemental contract without life contingencies (Liabilities, Surplus and Other Funds, Line 3) in this statement. Accounts are established within one business day of claim settlement and the beneficiary has immediate access to the full value of the account. The Wilton Re Access Account will begin earning interest the day it is established. Interest is compounded daily on the balance at the end of each day and credited to the account monthly. The interest rate was .50% for the duration of 2020.

The Company offers a Wilton Re Access Account as one of several payment options available to beneficiaries of life insurance policies. A Wilton Re Access Account is established when requested by the beneficiary, or if no other option is requested, where allowed. A Wilton Re Access Account provides for unlimited draft writing privileges. Draft re-orders and routine account services are provided at no cost. Fees apply only for services such as copies of drafts or statements, returned drafts and stop payment orders for \$2, \$10 and \$12, respectively, subject to change without notice.

(2)

	In Force						
	As of End o	f Current Period	As of End	d of Prior Year			
	Number Balance		Number	Balance			
a. Up to and including 12 months	36	\$ 1,623,915	34	\$ 2,012,166			
b. 13 to 24 months	23	1,092,276	20	444,985			
c. 25 to 36 months	15	342,139	34	1,379,573			
d. 37 to 48 months	28	989,001	22	943,095			
e. 49 to 60 months	23	970,841	42	1,511,147			
f. Over 60 months	1,063	27,875,247	1,197	30,317,539			
g. Total	1,188	\$ 32,893,419	1,349	\$ 36,608,505			

(3)

		Inc	dividual	(	Group
		Number	Balance/ Amount	Number	Balance/ Amount
a.	Number/balance of retained asset accounts at the beginning of the year	1,349	\$ 36,608,505		\$
b.	Number/amount of retained asset accounts issued/added during the year	42	2,767,096		
c.	Investment earnings credited to retained asset accounts during the year	XXX	173,979	XXX	– .
d.	Fees and other charges assessed to retained asset accounts during the year	XXX	40	XXX	
e.	Number/amount of retained asset accounts transferred to state unclaimed property funds during the year		–	–	– .
f.	Number/amount of retained asset accounts closed/withdrawn during the year	203 .	6,656,121		
g.	Number/balance of retained asset accounts at the end of the year (a+b+c-d-e-f)	1,188	32,893,419	–	

- H. Insurance-Linked Securities (ILS) Contracts Not Applicable
- The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy - Not Applicable

#### 22. Events Subsequent

Subsequent events have been evaluated up to the issue date of this financial statement, February 28, 2021. No material subsequent events have occurred which would require an adjustment or disclosure.

# 23. Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

(1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company?

Yes () No (X

(2) Have any policies issued by the company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business?

Yes ( ) No (X)

#### 23. Reinsurance (Continued)

Section 2 - Ceded Reinsurance Report - Part A

(1) Does the company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?

Yes () No (X)

- a If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the reporting entity to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the reporting entity may consider the current or anticipated experience of the business reinsured in making this estimate. \$ —
- b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement? \$ -
- (2) Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

Yes () No (X)

Section 3 - Ceded Reinsurance Report - Part B

- (1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. \$ -
- (2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the company as of the effective date of the agreement?

Yes () No (X)

If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments? \$ -

- B. Uncollectible Reinsurance Not Applicable
- C. Commutation of Reinsurance Reflected in Income and Expenses None
- D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation Not Applicable
- E. Reinsurance of Variable Annuity Contracts with an Affiliated Captive Reinsurer Not Applicable
- F. Reinsurance Agreement with an Affiliated Captive Reinsurer Not Applicable
- G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/AXXX Captive Framework Not Applicable
- H. Reinsurance Credit
  - (1) Reinsurance contracts subject to A-791 None
  - (2) Reinsurance contracts not subject to A-791 None
  - (3) Reinsurance contracts containing features which result in delays in payment None
  - (4) Reinsurance accounting credit for contracts not subject to A-791 and not yearly renewable term None
  - (5) Contracts with ceded risk not subject to A-791 accounted for differently under GAAP and SAP None
  - (6) Explanation of the accounting treatment disclosed in Note 23.H(5) if treated differently for GAAP and SAP Not Applicable

# 24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

- A. Method Used to Estimate Not Applicable
- B. Method Used to Record Not Applicable
- C. Amount and Percent of Net Retrospective Premiums Not Applicable
- D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act Not Applicable
- E. Risk-Sharing Provisions of the Affordable Care Act (ACA)
  - (1) Accident and health insurance premium subject to the Affordable Care Act risk-sharing provisions

Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions?

- (2) Impact of Risk-Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year Not Applicable
- (3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance Not Applicable
- (4) Roll-forward of risk corridors asset and liability balances by program benefit year Not Applicable
- (5) ACA risk corridors receivable as of reporting date Not Applicable

#### 25. Change in Incurred Losses and Loss Adjustment Expenses

A. Reasons for Changes in the Provision for Incurred Loss and Loss Adjustment Expenses Attributable to Insured Events of Prior Years

During the year ended December 31, 2020, there was \$195,759 of favorable development. The development is generally the result of ongoing analysis of recent loss development trends and reclassification of certain reserve elements. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

- B. Significant Changes in Methodologies and Assumptions Used in Calculating the Liability for Unpaid Losses and Loss Adjustment Expenses -Not Applicable
- 26. Intercompany Pooling Arrangements Not Applicable

#### 27. Structured Settlements

- A. Reserves Eliminated by Annuities and Unrecorded Loss Contingencies Not Applicable
- B. Aggregate Statement Value of Annuities Due from Life Insurers Equaling or Exceeding 1% of Policyholders' Surplus Not Applicable
- 28. Health Care Receivables None

#### 29. Participating Policies

As of December 31, 2020, 2.4% of in force individual and group life policies were participating policies. The Company accounts for its policyholder dividends in accordance with SSAP No. 51 - Life Contracts. The Company paid dividends in the amount of \$7,267,532 to policyholders in 2020 and did not allocate any additional income to such policyholders.

#### 30. Premium Deficiency Reserves

Liability carried for premium deficiency reserves:

\$-

2. Date of the most recent evaluation of this liability:

12/31/2020

3. Was anticipated investment income utilized in the calculation?

NO

#### 31. Reserves for Life Contracts and Annuity Contracts

1. In general, the Company calculates reserves using interpolated terminals plus unearned modal net premium with the immediate payment of claims. In some limited circumstances, the Company reports values provided by other companies using mean reserves. As such, deferred premiums are minimized. Where mean reserves are used, the Company waives deduction of deferred and fractional premiums upon death of the insured. Regardless of which reserving methodology is used, the Company returns any portion of the final premium beyond the date of death and calculates a separate reserve for this amount. Any surrender values in excess of the legally computed reserves are not split out separately.

Reserves for deposit-type funds are equal to deposits received and interest credited to the benefit of contract holders, less withdrawals that represent a return to the contract holder. Tabular interest on deposit-type funds is calculated as the product of such valuation rate of interest times the mean of the amount of funds subject to such valuation rate of interest held at the beginning and end of the year of valuation.

Claim reserves, including IBNR claims, represent management's estimate of the ultimate liability associated with unpaid policy claims, based upon analysis of past experience. To the extent the ultimate liability differs from the amounts recorded, such differences are reflected in operations when additional information becomes known.

- 2. Extra premiums are charged for substandard life policies. These policies are valued using the regular reserve plus either one-half of the extra premium (for flat extras) or the excess of multiple-table reserve over the regular reserve (for table-rated extras). For any substandard annuity contracts for which it maintained appropriate documentation, the Company uses the standard mortality table rates with a constant addition at each valuation date that adjusts the standard mortality table rates equal to the original underwriting estimate. This process results in an extra mortality assumption that over time gradually declines, and substandard reserves eventually grade into standard reserves.
- 3. At December 31, 2020 the Company had \$1,374,610,258 of insurance in force in which premiums net of reinsurance were less than the net premiums according to the standard valuation set by the state of domicile. Reserves to cover the above insurance totaled the net amount of \$8,508,994 at year end 2020.
- 4. The Tabular Interest has been determined by formula as described in the instructions, adjusted to reflect fractional years of interest for material reinsurance transactions. The Tabular Less Actual Reserve Released calculation and the Tabular Cost have been determined by formula as described in the instructions.
- 5. For the determination of Tabular Interest on funds not involving life contingencies for each valuation rate of interest, the tabular interest is calculated as the product of such valuation rate of interest times the mean of the amount of funds subject to such valuation rate of interest held at the beginning and end of the year of valuation, adjusted for any significant reinsurance assumptions or cessions occurring during the year.
- 6. Details for Other Changes

			Ordinary		Credit Life	Group		
Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Group and Individual	Life Insurance	Annuities	
\$ 860,320	\$	\$ 860,320	\$	\$	\$	\$	\$	
14,250,613		14,250,613						
21,926,146		21,926,146						
(4,883,413)							(4,883,413)	
\$ 32,153,666	\$	\$ 37,037,079	\$	\$	\$	\$	\$ (4,883,413)	
	\$ 860,320 14,250,613 21,926,146 (4,883,413)	\$ 860,320 \$ 14,250,613 21,926,146	\$	Total Industrial Life Life Insurance Annuities  \$	Total         Industrial Life         Life Insurance         Individual Annuities         Supplementary Contracts           \$	Total   Industrial Life   Life Insurance   Individual   Supplementary   Contracts   Group and Individual	Total   Industrial Life   Life Insurance   Individual   Supplementary   Contracts   Individual   Individual   Insurance   Individual   Insurance   I	

# 32. Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics

# A. Individual Annuities

В.

C.

			General Account	Separate Account With Guarantees		Total	Percent of Total
(1)	Sub	ject to discretionary withdrawal					
	a.	With market value adjustment	\$	\$	\$	\$	– %
	b.	At book value less current surrender charge of 5% or more	4,127,317			4,127,317	0.285
	C.	At fair value					
	d.	Total with market value adjustment or at fair value (total of a through c)					
	e.	At book value without adjustment (minimal or no charge or adjustment)	141.618.860			141.618.860	9.791
(2)	Not	subject to discretionary withdrawal					
(3)		al (gross: direct + assumed)					
(4)		surance ceded					
		al (net) (3 - 4)					
(5) (6)	Amo	ount included in A(1)b above that will move (1)e for the first time within the year after statement date:					
Group	Annu						
			General Account	Separate Account With Guarantees		Total	Percent of Total
(1)	Sub	ject to discretionary withdrawal					
	a.	With market value adjustment	\$	\$	\$	\$ —	%
	b.	At book value less current surrender charge of 5% or more	59,519			59,519	0.013
	C.	At fair value	–				· ····· –
	d.	Total with market value adjustment or at fair value (total of a through c)	59,519			59,519	0.013
	e.	At book value without adjustment (minimal or no charge or adjustment)	18,470,576			18,470,576	4.119
(2)	Not	subject to discretionary withdrawal	194,985,105	234,916,835	***************************************	429,901,940	95.868
(3)	Tota	al (gross: direct + assumed)	213,515,200	234,916,835		448,432,035	100.000 %
(4)	Rein	surance ceded	1,090,048			1,090,048	•
(5)	Tota	ıl (net) (3 - 4)	\$ 212,425,152	\$ 234,916,835	\$	\$ 447,341,987	
(6)	Amo to B	ount included in B(1)b above that will move (1)e for the first time within the year after statement date:					
Depos	sit-Typ	e Contracts (no life contingencies)					
			General Account	Separate Account With Guarantees		Total	Percent of Total
(1)	Sub	ject to discretionary withdrawal	255/417.0004710	Cadianices			10001
(1)	a.	With market value adjustment	¢	¢ 25.279.660	¢	¢ 25.270.660	0 E33 %
	b.	At book value less current surrender charge of 5% or more					
	C.	At fair value					
	d.	Total with market value adjustment or at fair value (total of a through c)					
	e.	At book value without adjustment (minimal or no charge or adjustment)					
(2)	Not	subject to discretionary withdrawal					
(3)		al (gross: direct + assumed)					
(4)		isurance ceded					
		ıl (net) (3 - 4)					
(5) (6)	Amo to C	ount included in C(1)b above that will move (1)e for the first time within the year after					
	the	statement date:	\$	\$	\$	\$	

# 32. Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics (Continued)

D. Reconciliation of Total Annuity Actuarial Reserves and Deposit Fund Liabilities Amounts

		Amount
Life 8	Accident & Health Annual Statement	
(1)	Exhibit 5, annuities, total (net)	\$ 321,248,446
(2)	Exhibit 5, supplementary contracts with life contingencies section, total (net)	13,853,580
(3)	Exhibit of Deposit-type Contracts, Line 14, Column 1	128,976,422
(4)	Subtotal	\$ 464,078,448
Sepa	rate Accounts Annual Statement	
(5)	Exhibit 3, Line 0299999, Column 2	234,916,835
(6)	Exhibit 3, Line 0399999, Column 2	–
(7)	Policyholder dividend and coupon accumulations	
(8)	Policyholder premiums	
(9)	Guaranteed interest contracts	–
(10)	Other contract deposit funds	25,804,392
(11)	Subtotal	\$ 260,721,227
(12)	Combined total	\$ 724,799,675

# 33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

# A. General Account

			Account Value	Cash Value	Reserve
(1)	Subj	ect to discretionary withdrawal, surrender values or policy loans:			
	a.	Term Policies with Cash Value	\$	\$ 671,300	\$ 750,900
	b.	Universal Life	1,169,965,557	1,169,390,879	1,263,052,966
	C.	Universal Life with Secondary Guarantees	67,946,066	63,302,544	73,891,881
	d.	Indexed Universal Life	125,045,603	129,650,942	135,988,076
	e.	Indexed Universal Life with Secondary Guarantees	–	–	–
	f.	Indexed Life	–	–	–
	g.	Other Permanent Cash Value Life Insurance		437,626,239	533,389,639
	h.	Variable Life	–	–	–
	i.	Variable Universal Life	–	–	–
	j.	Miscellaneous Reserves	<del></del>		–
(2)	Not s	subject to discretionary withdrawal or no cash values			
	a.	Term Policies without Cash Value	XXX	XXX	71,204,027
	b.	Accidental Death Benefits	xxx	XXX	716,587
	C.	Disability - Active Lives	xxx	XXX	3,429,867
	d.	Disability - Disabled Lives	xxx	XXX	39,382,376
	e.	Miscellaneous Reserves	xxx	XXX	392,891,872
(3)	Total	(gross: direct + assumed)	1,362,957,226	1,800,641,904	2,514,698,191
(4)		surance Ceded			
(5)	Total	(net) (3) - (4)	\$ 1,362,957,226	\$ 1,799,529,791	\$ 2,285,570,339

- B. Separate Account with Guarantees None
- C. Separate Account Nonguaranteed None
- D. Reconciliation of Total Life Insurance Reserves

		Amount
Life 8	Accident & Health Annual Statement:	
(1)	Exhibit 5, Life Insurance Section, Total (net)	\$1,974,281,558
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)	
(3)	Exhibit 5, Disability – Active Lives Section, Total (net)	3,428,814
(4)	Exhibit 5, Disability – Disabled Lives Section, Total (net)	21,388,860
(5)	Exhibit 5, Miscellaneous Reserves Section, Total (net)	285,754,548
(6)	Subtotal	
Sepa	rate Accounts Annual Statement:	
(7)	Exhibit 3, Line 0199999, Column 2	
(8)	Exhibit 3, Line 0499999, Column 2	
(9)	Exhibit 3, Line 0599999, Column 2	
(10)	Subtotal (Lines (7) through (9))	
(11)	Combined Total ((6) and (10))	

#### 34. Premiums and Annuity Considerations Deferred and Uncollected

A. Deferred and Uncollected Life Insurance Premiums and Annuity Considerations

Deferred and uncollected life insurance premiums and annuity considerations as of the end of current period, were as follows:

	Туре	Gross	Ne	t of Loading
(1)	Industrial	\$ 	\$	
(2)	Ordinary new business	 		<del>-</del>
(3)	Ordinary renewal	 . 11,935,826		16,391,287
(4)	Credit life	 		—
(5)	Group life	 2,797		3,079
(6)	Group annuity	 		
(7)	Totals	\$ 11,938,623	\$	16,394,366

# 35. Separate Accounts

- A. Separate Account Activity
  - (1) The Company utilizes separate accounts to record and account for assets and liabilities for particular lines of business and/or transactions. For the year ended December 31, 2020, the Company reported assets and liabilities from Single Premium Group Annuities (SPGAs) and Experience-rated Annuities into a separate account.
  - (2) Separate account assets legally insulated from the general account claims

Product/Transaction	Legally Insulated Assets	Separate Account Assets (Not Legally Insulated)
SPGAs	\$ 19,380,544	\$ 252,635,914
Experience-rated annuities	–	27,530,676
Total	\$ 19,380,544	\$ 280,166,590

- (3) Separate account products that have guarantees backed by the general account Not Applicable
- (4) Discussion of securities lending transactions within the separate account Not Applicable
- B. General Nature and Characteristics of Separate Accounts Business

			Indexed	Guar	nindexed antee Less equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	 Total
(1)	Pre end	miums, considerations or deposits for period ling 12/31/2020	\$	\$	3,105,648	\$	\$	\$ 3,105,648
(2)	Res	serves at 12/31/2020 for accounts with assets at:						
	a.	Fair value						 
	b.	Amortized cost			25,804,392	234,916,835		 260,721,227
	c.	Total reserves	\$	\$	25,804,392	\$ 234,916,835	\$ -	\$ 260,721,227
(3)	Ву	withdrawal characteristics:						
	a.	Subject to discretionary withdrawal:						
		1. With market value adjustment	\$	\$	25,378,669	\$	\$	\$ 25,378,669
		At book value without market value adjustment and with current surrender charge of 5% or more						 
		3. At fair value						 
		At book value without market value adjustment and with current surrender charge less than 5%						 
		5. Subtotal	\$	\$	25,378,669	\$	\$	\$ 25,378,669
	b.	Not subject to discretionary withdrawal	***************************************		425,723	234,916,835		 235,342,558
	c.	Total	\$	\$	25,804,392	\$ 234,916,835	\$ -	\$ 260,721,227
(4)	Res	erves for asset default risk in lieu of AVR	\$	\$		\$	\$	\$ 

- C. Reconciliation of Net Transfers To or (From) Separate Accounts
  - (1) Transfers as reported in the Summary of Operations of the Separate Accounts Statement

a.	Transfers to Separate Accounts (Page 4, Line 1.4)	
b.	Transfers from Separate Accounts (Page 4, Line 10)	36,681,878
C.	Net transfers to or (from) Separate Accounts (a - b)	(36,681,878)

- (2) Reconciling adjustments Not Applicable
- (3) Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement

(1c + 2) = (Page 4, Line 26)	\$(36,681,878)
------------------------------	----------------

# 36. Loss/Claim Adjustment Expenses

The balance in the liability for unpaid accident and health claim adjustment expenses as of December 31, 2020 and 2019 were \$2,542,772 and \$2,590,864, respectively.

The Company incurred \$65,765 and paid \$30,897 of claim adjustment expenses in the current year of which all of the paid amount was attributable to insured or covered events of prior years.

The Company does not estimate anticipated salvage and subrogation in its determination of the liability for unpaid claims/losses.

# **GENERAL INTERROGATORIES**

# PART 1 - COMMON INTERROGATORIES GENERAL

1.2 1.3 1.4 1.5 2.1 2.2	If yes, did the reporting entity register and file with its domiciliary State such regulatory official of the state of domicile of the principal insurer in	Insurance Commissioner, Director or Superintendent, or with	
1.4 1.5 2.1	providing disclosure substantially similar to the standards adopted by tits Model Insurance Holding Company System Regulatory Act and mos subject to standards and disclosure requirements substantially similar	n the Holding Company System, a registration statement he National Association of Insurance Commissioners (NAIC) in del regulations pertaining thereto, or is the reporting entity to those required by such Act and regulations?	
1.5 2.1	State Regulating?		
2.1	Is the reporting entity publicly traded or a member of a publicly traded of		
	If the response to 1.4 is yes, provide the CIK (Central Index Key) code	issued by the SEC for the entity/group.	
2.2	Has any change been made during the year of this statement in the ch reporting entity?		
	If yes, date of change:		
3.1	State as of what date the latest financial examination of the reporting e	ntity was made or is being made.	12/31/2018
3.2	State the as of date that the latest financial examination report became entity. This date should be the date of the examined balance sheet and		12/31/2013
3.3	State as of what date the latest financial examination report became a domicile or the reporting entity. This is the release date or completion examination (balance sheet date).	date of the examination report and not the date of the	. 06/26/2020
3.4	By what department or departments?  Illinois Department of Insurance		
3.5	Have all financial statement adjustments within the latest financial example statement filed with Departments?	mination report been accounted for in a subsequent financial	Yes [ ] No [ ] N/A [ X ]
3.6	Have all of the recommendations within the latest financial examination	report been complied with?	Yes [ X ] No [ ] N/A [ ]
4.1 4.2		yees of the reporting entity), receive credit or commissions for or measured on direct premiums) of: s of new business?ewals?ewals?	control
	4.21 sale	s of new business? ewals?	
5.1	Has the reporting entity been a party to a merger or consolidation durin If yes, complete and file the merger history data file with the NAIC.		
5.2	If yes, provide the name of the entity, NAIC Company Code, and state ceased to exist as a result of the merger or consolidation.	of domicile (use two letter state abbreviation) for any entity that h	as
	Name of Entity Wilco Life Insurance Company	62413IN	
6.1	Has the reporting entity had any Certificates of Authority, licenses or re revoked by any governmental entity during the reporting period?	gistrations (including corporate registration, if applicable) suspen	
6.2	If yes, give full information:		
7.1	Does any foreign (non-United States) person or entity directly or indirectly	ctly control 10% or more of the reporting entity?	
7.2	If yes,		00.0
	<ul><li>7.21 State the percentage of foreign control;</li><li>7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the attorney-in-fact; and identify the type of entity(s) (e.g., individual, or extension of the control of the</li></ul>	e entity is a mutual or reciprocal, the nationality of its manager or	98.2 %
	1 Nationality	2 Type of Entity	
	Canadian		

# **GENERAL INTERROGATORIES**

8.1 8.2	Is the company a subsidiary of a bank holding company regulated by the fresponse to 8.1 is yes, please identify the name of the bank holding company.					Yes [	]	No [	X ]	
8.3 8.4	Is the company affiliated with one or more banks, thrifts or securities firn if response to 8.3 is yes, please provide below the names and location regulatory services agency [i.e. the Federal Reserve Board (FRB), the Insurance Corporation (FDIC) and the Securities Exchange Commission	(city and state of the main office) of any affiliates re Office of the Comptroller of the Currency (OCC), the	egulated by ne Federal	v a fed	 eral	Yes [	]	No [	[ X ]	
	1 Affiliate Name	2 Location (City, State)	3 FRB C	4 DCC	5 FDIC	6 SEC				
9.	What is the name and address of the independent certified public according to the Deloitte & Touche LLP 695 E. Main Street Stamford, CT 06901	untant or accounting firm retained to conduct the a	innual audi	t <b>?</b>						
10.1	Has the insurer been granted any exemptions to the prohibited non-auc requirements as allowed in Section 7H of the Annual Financial Reportir law or regulation?	ng Model Regulation (Model Audit Rule), or substa	ntially simil	ar stat	e	Yes [	]	No [	[ X ]	
10.2	If the response to 10.1 is yes, provide information related to this exemp									
10.3	allowed for in Section 18A of the Model Regulation, or substantially sim	irements of the Annual Financial Reporting Model nilar state law or regulation?	Regulation	as		Yes [	]	No [	[ X ]	
10.4	If the response to 10.3 is yes, provide information related to this exemp									
10.5	Has the reporting entity established an Audit Committee in compliance					] No [	]	N/i	Α[	]
10.6	If the response to 10.5 is no or n/a, please explain									
11.	What is the name, address and affiliation (officer/employee of the repor firm) of the individual providing the statement of actuarial opinion/certific Robert L. Buckner, CFA, FSA, MAAA 20 Glover Ave., 4th Floor Norwalk, CT 06850	rting entity or actuary/consultant associated with an cation?	n actuarial o	consul	ting					
12.1		state holding company				Yes [	]	No [	X ]	
		cels involved								^
12.2	If, yes provide explanation:	usted carrying value				·				J
13. 13.1	FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIE What changes have been made during the year in the United States ma	anager or the United States trustees of the reporting	•							
13.2						Yes [	]	No [	[ ]	
13.3	, , ,					Yes [	]	No [	i ]	
13.4	If answer to (13.3) is yes, has the domiciliary or entry state approved the					] No [	]	N/A	A [	]
14.1	Are the senior officers (principal executive officer, principal financial offi similar functions) of the reporting entity subject to a code of ethics, whic a. Honest and ethical conduct, including the ethical handling of actual o relationships; b. Full, fair, accurate, timely and understandable disclosure in the perior	ch includes the following standards?or apparent conflicts of interest between personal a	ind profess			Yes [ X	]	No [	. 1	
	c. Compliance with applicable governmental laws, rules and regulations d. The prompt internal reporting of violations to an appropriate person of the prompt internal reporting of violations to an appropriate person of the prompt internal reporting of violations to an appropriate person of the prompt internal reporting of violations to an appropriate person of the prompt internal reporting of violations to an appropriate person of the prompt internal reporting of violations to an appropriate person of the prompt internal reporting of violations to an appropriate person of the prompt internal reporting of violations to an appropriate person of the prompt internal reporting of violations to an appropriate person of the prompt internal reporting of violations to an appropriate person of the prompt internal reporting of violations to an appropriate person of the prompt internal reporting of violations to an appropriate person of the prompt internal reporting of violations to an appropriate person of the prompt internal reporting of violations to an appropriate person of the prompt internal reporting of the prompt internal reporting of violations to an appropriate person of the prompt internal reporting of the prompt internal reporting of the prompt internal reporting of the prompt internal reporting of the prompt internal reporting of the prompt internal reporting of the prompt internal reporting of the prompt internal reporting of the prompt internal reporting of the prompt internal reporting of the prompt internal reporting of the prompt internal reporting of the prompt internal reporting of the prompt internal reporting of the prompt internal reporting of the prompt internal reporting internal reporting internal reporting internal reporting internal reporting internal reporting internal reporting internal reporting internal reporting internal reporting internal reporting internal reporting internal reporting internal reporting internal reporting internal reporting internal reporting internal reporting internal re	s;	ity,							
	e. Accountability for adherence to the code.	or persons identified in the code, and								
14.11	If the response to 14.1 is No, please explain:									
14.2	Has the code of ethics for senior managers been amended?					Yes [	1	No I	X 1	
	If the response to 14.2 is yes, provide information related to amendment	nt(s).					•		•	
14.3 14.31	Have any provisions of the code of ethics been waived for any of the sp If the response to 14.3 is yes, provide the nature of any waiver(s).	pecified officers?				Yes [	]	No [	[ X ]	

# **GENERAL INTERROGATORIES**

15.1 15.2					Yes	[ ]	No [	Х ]	
	1 American Bankers Association	2		3			4		
	(ABA) Routing Number			That Can Trigger the Letter of Credit			Amou		
					<u>-</u>				
16.		BOARD OF DIRECTORY or sale of all investments of the reporting entity passed upon either by the	e board o	of directors or a subordinate committee		Yes	[ X ]	No [	]
17.	Does the reporti	ing entity keep a complete permanent record of the proceedings of its bo	ard of dire	ectors and all subordinate committees	5	Yes	[ X ]	No [	1
18.	Has the reportin	g entity an established procedure for disclosure to its board of directors of officers, directors, trustees or responsible employees that is in conflict w	or trustee:	s of any material interest or affiliation	on the			No [	]
		FINANCIAL	L						
19.	Has this statemed Accounting Prince	ent been prepared using a basis of accounting other than Statutory Accorciples)?	unting Pri	inciples (e.g., Generally Accepted		Yes	[ ]	No [	х ]
20.1	Total amount loa	aned during the year (inclusive of Separate Accounts, exclusive of policy	loans):	20.11 To directors or other officers					
				20.12 To stockholders not officers 20.13 Trustees, supreme or grand (Fraternal Only)					
20.2		loans outstanding at the end of year (inclusive of Separate Accounts, ex-	clusive of	f					
	policy loans):			20.21 To directors or other officers 20.22 To stockholders not officers					
				20.23 Trustees, supreme or grand (Fraternal Only)					
21.1	Were any assets obligation being	s reported in this statement subject to a contractual obligation to transfer reported in the statement?	to anothe	er party without the liability for such		Yes	[ ]	No [	Х ]
21.2		amount thereof at December 31 of the current year:		21.21 Rented from others		\$			
				21.22 Borrowed from others					
				21.23 Leased from others					
22.1		nent include payments for assessments as described in the Annual State ation assessments?		tructions other than guaranty fund or					
22.2	If answer is yes:			2.21 Amount paid as losses or risk ad	•				
				2.22 Amount paid as expenses 2.23 Other amounts paid					
23.1	Does the reporti	ing entity report any amounts due from parent, subsidiaries or affiliates or							
		iny amounts receivable from parent included in the Page 2 amount:							
		INVESTMEN	NT						
4.01		cks, bonds and other securities owned December 31 of current year, over ession of the reporting entity on said date? (other than securities lending				Yes	[ X ]	No [	]
4.02	. •	nd complete information relating thereto							
4.03	whether collater	ending programs, provide a description of the program including value for all is carried on or off-balance sheet. (an alternative is to reference Note	17 where	this information is also provided)					
4.04	For the reporting Instructions.	g entity's securities lending program, report amount of collateral for confo	orming pro	ograms as outlined in the Risk-Based	Capital	\$			(
4.05	For the reporting	g entity's securities lending program, report amount of collateral for other	programs	s		\$			(
4.06		rities lending program require 102% (domestic securities) and 105% (forentract?			Yes [	] N	0 [	] N/A	[ X
4.07	Does the reporti	ing entity non-admit when the collateral received from the counterparty fa	alls below	100%?	Yes [	] N	0 [	] N/A	[ X
4.08		ing entity or the reporting entity 's securities lending agent utilize the Masses lending?			Yes [	] N	0 [	] N/A	[ X

# **GENERAL INTERROGATORIES**

24.09	For the reporting entity's securities lending program state the	e amount o	of the following as of December 31 of the current year:				
	24.091 Total fair value of reinvested collater	ral assets r	reported on Schedule DL, Parts 1 and 2.	š			0
	24.092 Total book adjusted/carrying value of	of reinveste	ed collateral assets reported on Schedule DL, Parts 1 and 2	\$			0
25.1	Were any of the stocks, bonds or other assets of the reporting control of the reporting entity, or has the reporting entity sold	ng entity ov	wned at December 31 of the current year not exclusively under the rred any assets subject to a put option contract that is currently in	Yes [ ]			
25.2	If yes, state the amount thereof at December 31 of the curre	ent vear:	25.21 Subject to repurchase agreements	\$			(
	.,,.,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	25.22 Subject to reverse repurchase agreements				
			25.23 Subject to dollar repurchase agreements				
			25.24 Subject to reverse dollar repurchase agreements	\$			(
			25.25 Placed under option agreements	.\$			(
			25.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	\$			(
			25.27 FHLB Capital Stock				
			25.28 On deposit with states				
			25.29 On deposit with other regulatory bodies				0
			25.30 Pledged as collateral - excluding collateral pledged to an FHLB	) \$			(
			25.31 Pledged as collateral to FHLB - including assets backing funding agreements				
			25.32 Other	.\$			(
25.3	For category (25.26) provide the following:						
	1 Nature of Restriction		2 Description		3 nount		
	Nature of Restriction						-
26.1 26.2	If yes, has a comprehensive description of the hedging prog If no, attach a description with this statement.	ram been r	made available to the domiciliary state? Yes [				]
LINES 2	6.3 through 26.5: FOR LIFE/FRATERNAL REPORTING EN						
26.3	Does the reporting entity utilize derivatives to hedge variable	e annuity gu	uarantees subject to fluctuations as a result of interest rate sensitivity?	Yes [	] [	No [ X	[]
26.4	If the response to 26.3 is YES, does the reporting entity utilize	ze: 26.41 Sp	ecial accounting provision of SSAP No. 108	Yes [	1 )	ا ما	1
		26.42 Pei	rmitted accounting provision of 65% 1745. 165	Yes [	_	_	l I
			ner accounting guidance	_		_	j
26.5			provisions of SSAP No. 108, the reporting entity attests to the	Yes [	1 1	No [	1
	<ul> <li>The reporting entity has obtained explicit approval f</li> <li>Hedging strategy subject to the special accounting</li> <li>Actuarial certification has been obtained which indice reserves and provides the impact of the hedging strategy</li> <li>Financial Officer Certification has been obtained where the provides of the hedging strategy</li> </ul>	from the do provisions cates that t rategy withi nich indicat	miciliary state.				•
27.1	Were any preferred stocks or bonds owned as of December issuer, convertible into equity?	31 of the o	current year mandatorily convertible into equity, or, at the option of the	Yes [	] [	No [ X	( ]
27.2	If yes, state the amount thereof at December 31 of the curre	ent year		.\$			(
28.	offices, vaults or safety deposit boxes, were all stocks, bond custodial agreement with a qualified bank or trust company	ls and othe in accordar	mortgage loans and investments held physically in the reporting entity's r securities, owned throughout the current year held pursuant to a noe with Section 1, III - General Examination Considerations, F. ts of the NAIC Financial Condition Examiners Handbook?	Yes [ ]	1 [ X	No [	]
28.01	For agreements that comply with the requirements of the NA	AIC Financi	al Condition Examiners Handbook, complete the following:				
	1 Name of Custodian(s)		2 Custodian's Address				
	U.S. Bank, N. A.	209 La. Sa	alle, Chicago, IL 60604				
	The Bank of New York Mellon	One Wall S	Street, 14th Floor, New York, NY 10286				
	The Northern Trust Company	50 South I	LsSalle Street, Chicago, IL 60603				
			Street, 25th Floor, New York, NY 10005				

# **GENERAL INTERROGATORIES**

28.02	For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location
	and a complete explanation:

1	2	3
Name(s)	Location(s)	Complete Explanation(s)

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year?..... Yes [ ] No [ X ]

28.04 If yes, give full and complete information relating thereto:

1	2	3	4
Old Custodian	New Custodian	Date of Change	Reason

28.05 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["...that have access to the investment accounts"; "...handle securities"]

1	2
Name of Firm or Individual	Affiliation
New England Asset Management	U
Guggenheim Partners Investment Management, LLC	U
Voya Investment Management Co, LLC	U
Eagle Point Credit Management, LLC	U
T. Rowe Price Associates, Inc.	U
40   86 Advisors, Inc.	
Cohen & Steers Capital Management, LLC	U
Hildene Capital Management, LLC	U
Aegon USA Realty Advisors, LLC	U

28.0597 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e.	
designated with a "LI") manage more than 10% of the reporting entity's invested assets?	Yes [ X ] No [

28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [ X ] No [ ]

28.06 For those firms or individuals listed in the table for 28.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1	2	3	4	5
				Investment
				Management
Central Registration				Agreement
Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	(IMA) Filed
105900	New England Asset Management	KUR85EPS4GQFXTFC130	SEC	DS
137432	Guggenheim Partners Investment Management, LLC	549300XWQLVNUK615E79	SEC	DS
106494	Voya Investment Management Co., LLC	L1XJE5NM4QE6WXS12J24	SEC	DS
163370	Eagle Point Credit Management, LLC	549300JTV07DRG00U053	SEC	DS
105496	T. Rowe Price Associates, Inc.	7HTL8AEQSEDX602FBU63	SEC	DS
107740	40   86 Advisors, Inc	549300WH223WQWWQ0D59	SEC	DS
106266	Cohen & Steers Capital Management, LLC	FW2PJ66GDB1AYMEK6K90	SEC	DS
106415	Hildene Capital Management, LLC	549300NF7JWYDW6ZDK26	SEC	DS
	Aegon USA Realty Advisors, LLC	54930021S1WCKH88L448	SEC	DS
	-			

29.1	Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and				
	Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])?	Yes [	]	No	[ X ]

29.2 If yes, complete the following schedule:

1	2	3
		Book/Adjusted
CUSIP#	Name of Mutual Fund	Carrying Value
29 2999 - Total		0

29.3 For each mutual fund listed in the table above, complete the following schedule:

1	2	3	4
		Amount of Mutual	
		Fund's Book/Adjusted	
		Carrying Value	
	Name of Significant Holding of the	Attributable to the	Date of
Name of Mutual Fund (from above table)	Mutual Fund	Holding	Valuation

# **GENERAL INTERROGATORIES**

30. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1	2	3
			Excess of Statement
			over Fair Value (-), or
	Statement (Admitted)		Fair Value over
	Value	Fair Value	Statement (+)
30.1 Bonds	4,062,678,947	4,784,541,564	721,862,617
30.2 Preferred stocks	153,404,194	165,372,112	11,967,918
30.3 Totals	4,216,083,141	4,949,913,676	733,830,535

30.4	Describe the sources or methods utilized in determining the fair values:				
	The majority of prices are obtained electronically from pricing services and index providers such as ICE Data Services/IDC and Refinitiv.  Where necessary, price quotes or spreads may be obtained from approved broker-dealers. Pricing data is reviewed for stale and missing prices and for variances from one period to the next.				
31.1	Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D?	Yes	[ X	]	No [ ]
31.2	If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source?	Yes	[	]	No [ X ]
31.3	If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:  Competitive or indicative price quotes or spreads may be obtained when a price is not available via pricing vendors. Broker-dealers used are				
	selected based on their experience with the particular security. Broker-dealer pricing is reviewed for stale or missing prices and for variances from one period to the next. Checks for reasonableness are also done by comparing prices for similar securities.				
32.1 32.2	Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed?	Yes	[ X	]	No [ ]
33.	By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:  a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.  b. Issuer or obligor is current on all contracted interest and principal payments.  c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.				
	Has the reporting entity self-designated 5GI securities?	Yes	. [	]	No [ X ]
34.	By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:  a. The security was purchased prior to January 1, 2018.  b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.  c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.  d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.				
	Has the reporting entity self-designated PLGI securities?	Yes	. [	]	No [ X ]
35.	By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:  a. The shares were purchased prior to January 1, 2019.  b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.  c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.				
	<ul> <li>d. The fund only or predominantly holds bonds in its portfolio.</li> <li>e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.</li> <li>f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.</li> </ul>	.,		,	N V .
	Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?	Yes	l	J	No [ X ]
36.	By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:  a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.  b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.				
	<ul> <li>c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.</li> <li>d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 36.a -</li> </ul>				
	36.c are reported as long-term investments.  Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria?	] N	10 [	Х ]	N/A [ ]

# **GENERAL INTERROGATORIES**

# **OTHER**

Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?	\$	239,620
List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade service organizations and statistical or rating bureaus during the period covered by this statement.	e associations,	
1 2 Name Amount Paid		
AM Best Company Inc	0	
American Council of Life Insurers	3	
Amount of payments for legal expenses, if any?	\$	2,745,031
List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expense during the period covered by this statement.	ses	
1 2		
Name Amount Paid		
Kirkland and Ellis	4	
Locke Lord LLP	2	
Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government,	 if any?\$	0
List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statements.	nt.	
1 2	7	
Name Amount Paid		
	List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade service organizations and statistical or rating bureaus during the period covered by this statement.  1	AM Best Company Inc

# **GENERAL INTERROGATORIES**

# PART 2 - LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

If ye	s, indicate premium earned on U.S. business only			\$	568.54
	at portion of Item (1.2) is not reported on the Medicare Supplement Insurance Ex Reason for excluding:			\$	
Indi	cate amount of earned premium attributable to Canadian and/or Other Alien not i	ncluded in Item (1.2) above.		\$	
Indi	cate total incurred claims on all Medicare Supplement insurance.			\$	417,46
Indi	idual policies:	NA at accompand the			
man	vidual policies:	Most current th	nree years: nium earned	¢.	
			irred claims		
			of covered lives		
			to most current three years		
			nium earned		
			rred claims		
		1.66 Number o	of covered lives		10
Gro	up policies:	Most current th	nree years:		
			nium earned	\$	
		1.72 Total incu	rred claims	\$	
		1.73 Number of	of covered lives		
		A.U			
			to most current three years nium earned		
		1.74 Total prei	irred claims	Ф	
			of covered lives		
неа	Ith Test:	1 Current Year	2 Prior Year		
2.1	Premium Numerator	65,489	573,490		
2.2	Premium Denominator				
2.3	Premium Ratio (2.1/2.2)				
2.4	Reserve Numerator				
2.5	Reserve Denominator Reserve Ratio (2.4/2.5)	2,553,440,493	2,631,615,386		
2.6					
	s this reporting entity have Separate Accounts?				
If ye	s, has a Separate Accounts Statement been filed with this Department?		Yes [	X ] No [ ] N	I/A [
Wha distr	at portion of capital and surplus funds of the reporting entity covered by assets in ibutable from the Separate Accounts to the general account for use by the gener	the Separate Accounts state ral account?	ment, is not currently	\$	
Stat	e the authority under which Separate Accounts are maintained:				
Was	s any of the reporting entity's Separate Accounts business reinsured as of Decem	nber 31?		Yes [ ] No	[ X ]
Has	the reporting entity assumed by reinsurance any Separate Accounts business as	s of December 31?		Yes [ ] No	[ X ]
Acc	e reporting entity has assumed Separate Accounts business, how much, if any, reports reserve expense allowances is included as a negative amount in the liability."	y for "Transfers to Separate	Accounts due or accrued		
clair	reporting entities having sold annuities to another insurer where the insurer purch mant (payee) as the result of the purchase of an annuity from the reporting entity	only:	•		
	ount of loss reserves established by these annuities during the current year:the name and location of the insurance company purchasing the annuities and the				
	1		2 Statement \	/alue	
			on Purchase	Date	
	P&C Insurance Company And Location		of Annuiti (i.e., Present		
	i do insulance Company And Location		(i.e., Fieselit	· aiucj	

# **GENERAL INTERROGATORIES**

# PART 2 - LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

5.1	Do you act as a custodian for health savings accour	nts?						1 ] عم۷	No [	Y 1
5.2	If yes, please provide the amount of custodial funds									
5.3	Do you act as an administrator for health savings ac	counts?						Yes [ ]	No [	Х ]
5.4	If yes, please provide the balance of funds administ	ered as of the re	porting date					\$		0
6.1 6.2	Are any of the captive affiliates reported on Schedul If the answer to 6.1 is yes, please provide the follow		orized reinsurers?				Yes [	] No [	] N/	A [ X ]
	1	2 NAIC	3	4		Assets 5	Supporting Reserv	re Credit		
	Company Name	Company Code	Domiciliary Jurisdiction	Resei Cred	dit C	tters of Credit	6 Trust Agreements	Other		
7.	Provide the following for individual ordinary life insurceded):	7.1 Direct Pre	mium Writtenrred Claims				ince assumed or	\$	335,5	70,494
		*04:-		la alcala a						
	Term (whether full ur Whole Life (whether Variable Life (with or Universal Life (with o Variable Universal Li	nderwriting,limited full underwriting, without seconda r without second	limited underwriting ry gurarantee) ary gurarantee)	sue,"short ,,jet issue,		")				
8.	Is the reporting entity licensed or chartered, register	ed, qualified, elig	jible or writing busi	ness in at	least two states	?		Yes [ X ]	No [	]
8.1	If no, does the reporting entity assume reinsurance the reporting entity?							Yes [ ]	No [	]
ife, Ac	cident and Health Companies Only:									
9.1	Are personnel or facilities of this reporting entity use by this reporting entity (except for activities such as studies)?	administration of	jointly underwritter	n group co	ntracts and join	t mortality	or morbidity		No [	]
9.2	Net reimbursement of such expenses between repo	orting entities:								
10.1	Does the reporting entity write any guaranteed interest	est contracts?						Yes [ ]	No [	Х ]
10.2	If yes, what amount pertaining to these lines is inclu	ded in:			40.04 Davis 0	Line 4		•		0
					10.21 Page 3, 10.22 Page 4,	Line 1		\$ \$		0
11.	For stock reporting entities only:									
11.1	Total amount paid in by stockholders as surplus fun	ds since organiza	ation of the reportir	ig entity:				\$	446,5	45,524
12.	Total dividends paid stockholders since organization	n of the reporting	entity:						740.0	<b></b>
13.1	Does the reporting entity reinsure any Workers' Cor Reinsurance (including retrocessional reinsurance) benefits of the occupational illness and accident exp written as workers' compensation insurance.	assumed by life	and health insurers	of medica	al, wage loss an	d death		Yes [ X ]	No [	]
13.2	If yes, has the reporting entity completed the Worke	rs' Compensatio	n Carve-Out Suppl	ement to t	he Annual State	ement?		Yes [ X ]	No [	]
13.3	If 13.1 is yes, the amounts of earned premiums and	claims incurred	in this statement a	re:						
			1 Reinsurar Assume	d	2 Reinsurance Ceded		3 Net Retained			
	13.31 Earned premium									
	13.32 Paid claims									
	13.34 Claim liability and reserve (end of year)		11 6	10,909	8.921	,802	2.689.107			
	13.35 Incurred claims									

# **GENERAL INTERROGATORIES**

# PART 2 - LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

13.4	If reinsurance assumed included amounts with attachment points below \$1,000,000, the distribution 13.34 for Column (1) are:	ution of the amounts rep	oorted in Lines 13.31 and					
	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve					
	13.41 <\$25,000	0						
	13.42 \$25,000 - 99,999 .	0	0					
	13.43 \$100,000 - 249,999	0	0					
		0	0					
		0						
13.5	What portion of earned premium reported in 13.31, Column 1 was assumed from pools?			¢				٨
	al Benefit Societies Only:			Ф				U
	·			., .				
14. 15.	Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work How often are meetings of the subordinate branches required to be held?	·	m of government?		J	No [	]	
16.	How are the subordinate branches represented in the supreme or governing body?							
17.	What is the basis of representation in the governing body?							
18.1	How often are regular meetings of the governing body held?							
18.2 18.3	When was the last regular meeting of the governing body held?			····				
	How many members of the governing body attended the last regular meeting?							
18.4 18.5	How many of the same were delegates of the subordinate branches?							_
19.	How are the expenses of the governing body defrayed?							_
20.	When and by whom are the officers and directors elected?							
21.	What are the qualifications for membership?							
22.	What are the limiting ages for admission?							
23.	What is the minimum and maximum insurance that may be issued on any one life?							
24.	Is a medical examination required before issuing  Are applicants admitted to membership without first a superation with and by min a local superation.		ballot and initiation?		•		]	
25. 26.1 26.2	Are notices of the payments required sent to the mber  If yes, do the notices state the purpose for which mone to be be a sent to be be a sent to be be a sent to the mone.		Yes [	] No [	]	N/A	] \	]
27.	What proportion of first and subsequent year's payments may be used for management expense 27.11 First Year	ses?		Yes [	J	NO [	1	0/
	27.11 list real		_					9/2
28.1	Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or paym	ments for the same, use	d for expenses?		-	-	]	/0
28.2	If so, what amount and for what purpose?							
29.1 29.2	Does the reporting entity pay an old age disability benefit?			-	]	No [	]	
30.1	Has the constitution or have the laws of the reporting entity been amended during the year?				1	No I	1	_
30.2	If yes, when?				J	NO [	,	
31.	Have you filed with this Department all forms of benefit certificates issued, a copy of the constituent force at the present time?	ution and all of the laws	, rules and regulations	 Yes [	1	No r	1	
32.1	State whether all or a portion of the regular insurance contributions were waived during the curre account of meeting attained age or membership requirements?	ent year under premium	n-paying certificates on	Yes [				
32.2	If so, was an additional reserve included in Exhibit 5?		Yes [	] No [		N/A		1
32.3	If yes, explain						•	
33.1	Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society,	, or association during t	he year?		]	No [	]	
33.2	director, trustee, or any other person, or firm, corporation, society or association, received or is t	to receive any fee, com	mission,					
	emolument, or compensation of any nature whatsoever in connection with, on an account of suc absorption, or transfer of membership or funds?			] No [	1	N/A	1	1
34.	Has any present or former officer, director, trustee, incorporator, or any other persons, or any fin			] INO [	. 1	11/7	٠ ١	1
	claims of any nature whatsoever against this reporting entity, which is not included in the liabilitie			Yes [	]	No [	]	
35.1 35.2	Does the reporting entity have outstanding assessments in the form of liens against policy bene If yes, what is the date of the original lien and the life outst belief outst		surplus?	Yes [	]	No [	]	
	Date Ou anding Lie mount							

# **FIVE-YEAR HISTORICAL DATA**

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.
\$000 omitted for amounts of life insurance

		\$000 omitted for an			,	
		2020	2 2019	3 2018	4 2017	5 2016
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col.	10 101 077	10, 100, 010	4 445 000	4 504 740	4 000 440
	4)	16, 131,6//	18,193,040	1,445,662	1,521,/13	1,603,442
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	3.175.209	3.814.266	1.832.148	2.030.109	2.175.638
3.	Credit life (Line 21, Col. 6)					0
4.	Group, excluding FEGLI/SGLL/Line 21, Col. 9 less					
	Lines 43 & 44, Col. 4)	125,551		191,561		193,212
5.	Industrial (Line 21, Col. 2)					0
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)		0	0	0	0
7.	Total (Line 21, Col. 10)	19,432,776	22,149,852	3,469,371	3,744,367	3,972,292
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	0	0	0	0	XXX
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col.					
-	2)					0
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)				0	0
10.	Credit life (Line 2, Col. 6)	0	0			0
11.	Group (Line 2, Col. 9)			*	,	0
12.	Industrial (Line 2, Col. 2)	0	0	0	0	0
13.	Total (Line 2, Col. 10)	4,373	17,739	16,771	3,556	0
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
	Industrial life (Line 20.4, Col. 2)					
	Ordinary-life insurance (Line 20.4, Col. 3)			(5,726,046)		
	Ordinary-individual annuities (Line 20.4, Col. 4)	(3,460,760)		0		0
16 17 1	Group life insurance (Line 20.4, Col. 6)				(25,000)	
	Group annuities (Line 20.4, Col. 7)				` ' '	0
18.1	A & H-group (Line 20.4, Col. 8)	42.621	, ,			8,816
	Δ & H-credit (group and individual) (Line 20.4					
	Col. 9)			0		0
	A & H-other (Line 20.4, Col. 10)	33,172	(32,981)	22,778	26,532	2,061
19.	Aggregate of all other lines of business (Line	0	0	0	0	0
20	20.4,Col. 11)		-			-
20.	Balance Sheet (Pages 2 & 3)	120,729,073	191,007,000	(3,043,046)	(1,301,934,330)	102,730
21.	Total admitted assets excluding Separate Accounts					
21.	business (Page 2, Line 26, Col. 3)	5, 199, 315, 953	5,336,114,862	1,949,094,453	2,015,942,741	1,835,845,915
22.	Total liabilities excluding Separate Accounts					
	business (Page 3, Line 26)					
	Aggregate life reserves (Page 3, Line 1)	2,620,672,369	2,/31,2/3,120	153, 173,755	159,089,498 [	1,441,2/3,19/
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	0	0	0	0	xxx
24.	Aggregate A & H reserves (Page 3, Line 2)	106,435,021				7,598,121
25.	Deposit-type contract funds (Page 3, Line 3)		136,836,053	38,787,496	41,382,516	200,303,094
26.	Asset valuation reserve (Page 3, Line 24.01)		46,207,652	13,597,518	14,248,086	13,203,416
27.	Capital (Page 3, Lines 29 and 30)			4,366,173	21,830,865	21,830,865
28.	Surplus (Page 3, Line 37)	205,728,523	244,122,931	116,089,323	121,344,887	124 , 138 , 677
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	(159, 135, 953)	(213,020,936)	122,334,093	(10,392,176)	(47,937,841)
	Risk-Based Capital Analysis					
30.	Total adjusted capital	272,772,037	· · ·		145,548,476	
31.	Authorized control level risk - based capital	43,296,657	37,994,385	9,572,641	6,727,914	26,257,303
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3)					
	x 100.0					
32.	Bonds (Line 1)					94.7
33.	Stocks (Lines 2.1 and 2.2)	3.4	3.4			2.8
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	5.6	5.6			0.0
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.0	0.0	0.0	0.0	0.0
36.	Cash, cash equivalents and short-term investments (Line 5)	1 0	2 2	5.0	3.9	1.6
37.	Contract loans (Line 6)	2.6	2.7			0.0
37. 38.	Derivatives (Page 2, Line 7)	0 1				0.0
39.	Other invested assets (Line 8)	6 2				0.8
40.	Receivables for securities (Line 9)	0.0				0.1
	Securities lending reinvested collateral assets (Line				V. 1	
	10)					0.0
42.	Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	0.0	0.0
43.	Cash, cash equivalents and invested assets	100.0	100.0	100.0	100.0	100 0
	(Line 12)	100.0	100.0	100.0	100.0	100.0

# **FIVE-YEAR HISTORICAL DATA**

- 1	$\mathbf{r}$	nt	inı	ıed	١.

			tinued)			
		1 2020	2 2019	3 2018	4 2017	5 2016
	Investments in Parent, Subsidiaries and					
44.	Affiliates Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	0	0	0	0	0
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					0
46.	Affiliated common stocks (Schedule D Summary					0
47.	Line 24, Col. 1),					
48.	In Schedule DA Verification, Col. 5, Line 10)	0				0
49.	All other affiliated	0	0	0	0	00
50.	Total of above Lines 44 to 49	0	0	0	0	0
51.	Total Investment in Parent included in Lines 44 to 49 above					0
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)					
53.	Total admitted assets (Page 2, Line 28, Col. 3) Investment Data	5,498,863,087	5,654,936,588	2,289,231,864	2,3/8,268,726	2,315,205,223
54.	Net investment income (Exhibit of Net Investment Income)	248 382 271	248 849 406	106 425 074	103 054 368	106 701 992
55.	Realized capital gains (losses) (Page 4 Line 34					
56.	Column 1)					
	Column 1)	(4,476,673)	1,943,044	(127,504)	18,621	41,349
57.	Total of above Lines 54, 55 and 56	245,321,914	249,960,829	103,587,018	100,818,266	99,532,805
58.	Benefits and Reserve Increases (Page 6)  Total contract/certificate benefits - life (Lines 10, 11,					
56.	12 13 14 and 15 Col 1 minus Lines 10 11 12	409,203,907	360,092,332	40,472,862	69,438,539	125,692,522
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)					
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)					
61.	Increase in A & H reserves (Line 19, Col. 6)					
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)					
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	30.5	7.5	(7.4)	(4.3)	3,389.0
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0					
65.						
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)					
67.	A & H average percent avaluding cost containment					
0	expenses (Schedule H, Pt. 1, Line 10, Col. 2)	774.3	767.3	47.2	42.8	399.4
68.	A & H Claim Reserve Adequacy Incurred losses on prior years' claims - group health					
69.	(Schedule H, Part 3, Line 3.1 Col. 2)	5,269,043	5,111,699	4,958,568	5,284,409	5,896,948
09.	(Schedule H, Part 3, Line 3.2 Col. 2)	4,901,799	5,614,590	4,965,067	5,227,514	5,410,015
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	25 440 262	25 276 929	116 770	110 002	1/2 996
71.	Prior years' claim liability and reserve-health other than group (Schedule H. Part 3. Line 3.2 Col. 1					
	less Col. 2)	40,341,582	41,950,510	265,086	325,873	262,905
	Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 22)					
72.	Line 33) Industrial life (Page 6.1, Col. 2)	0	0	0	0	0
73.	Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)					
74.	Ordinary - individual annuities (Page 6, Col. 4)	(307,440)	(12,206,395)	(1,764,603)	(36,906,983)	168,261,444
75.	Ordinary-supplementary contracts	xxx	xxx			(192,955,215)
76.	Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)	0	0	0		0
77.	Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)					
78. 79.	Group annuities (Page 6, Col. 5)					37,547,179
79. 80.	A & H-group (Page 6.5, Col. 3)	0	0			(32)
81.	A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)	(259,240)	(75,292)			(130,346)
82.	Aggregate of all other lines of business (Page 6, Col. 8)					0
83.	Fraternal (Page 6, Col. 7)	0	0	0	0	0
84.	Total (Page 6, Col. 1)	(12,014,844)	, ,	15,772,099	12,594,980	11,773,471
NOTE:	If a party to a merger, have the two most recent years of		d due to a merger in co	mnliance with the discle	neure	

# **EXHIBIT OF LIFE INSURANCE**

(\$000 Omitted for Amounts of Life Insurance)

		Indu	strial	Ordinary		Credit Life (Group and Individual)		Group			10
		1	2 3 4 5		6		Number of				
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	7 Policies	8 Certificates	Amount of Insurance	Total Amount of Insurance
1.	In force end of prior year	1,226		284,562	22,007,306	0	0	920	7,451	142,201	22,149,85
2.	Issued during year		0	10	1,365	0	0	0		3,008	4,3
3.	Reinsurance assumed	0	0	0	0	0	0	0	0	0	
4.	Revived during year	0	0	1.170	85,747	0	0	0	0	0	85.7
5.	Increased during year (net)	0	0	531	34,595	0	0	0	0	0	34,59
6	Subtotals, Lines 2 to 5	0	0	1.711	121.707	0	0	0	78	3.008	124.7
7	Additions by dividends during year	XXX	0	XXX	0	XXX	0	XXX	XXX	0	
8.	Aggregate write-ins for increases	0	0	0	0	0	0	0	0	0	
	Totals (Lines 1 and 6 to 8)	1,226	345	286,273	22,129,013	0	0	920	7,529	145,209	22,274,56
٥.	Deductions during year:	1,220		200,210	22, 123,010					170,200	
10.	Death	5	1	7,562	383,951	0	0	XXX	142	4.168	388 , 12
11.	Maturity	11	3	949	6,718	0	n	XXX	م ۱۳ <u>۲</u>	Λ	6,72
12.	Disability		n	0	0,710	0	n	XXX		Λ	
	•	0	o	336	13,025	0	n		٥٨	896	13,92
13.	. ,	1		8,011	928.371	0			12	12	928,38
14.	Surrender	 1		4.575	646,837	0			176	12.895	
15.	Lapse	 0		4,575 0	040,837	0				,	009,73
16.	Conversion	0 0	0			0		XXX	XXX	XXX	044.04
17.	,	0	2	0	643,223	0	l			1,687	844,91
18.	Reinsurance	0	0	0	0	0	0	0	0		
19.	Aggregate write-ins for decreases	0	U	0	0	0	0	0	0	U	
	Totals (Lines 10 to 19)	17	6	21,433	2,822,127	0	0	0	334	19,658	2,841,79
	In force end of year (b) (Line 9 minus Line 20)	1,209	339	264,840	19,306,886	0	0	920	7, 195	125,551	19,432,77
	Reinsurance ceded end of year	XXX	0	XXX	4,136,915	XXX	0	XXX	XXX	78,024	4,214,93
23.	Line 21 minus Line 22	XXX	339	XXX	15,169,971	XXX	(a) 0	XXX	XXX	47,527	15,217,83
	DETAILS OF WRITE-INS										
0801.											
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow	•		•							
	page.	0	0	0	0	0	0	0	0	0	
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8	0	١	0	0	0	0	0	0	0	
1001	above)	U	U	U	U	U	U	U	U	U	
1902.											
1903.	Our factor of a section of the factor of the						<del> </del>				
	Summary of remaining write-ins for Line 19 from overflow page.	0	0	0	0	0	0	0	0	0	
	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)	0	0	0	0	0	0	0	0	0	
a) Grou Fraterna b) Paid Addi	cident and Health Companies Only:  up \$	0  additions to certificate					ses of the society under t	fully paid-up certificates?	Yes [ ] No [	1	

# **EXHIBIT OF LIFE INSURANCE**

(\$000 Omitted for Amounts of Life Insurance) (Continued)
ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Indu	strial	Ordinary		
	1	2	3	4	
	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	
24. Additions by dividends	XXX	0	XXX	6,000	
25. Other paid-up insurance	0	0	51,792	685,719	
26. Debit ordinary insurance	XXX	XXX	0	0	

# ADDITIONAL INFORMATION ON ORDINARY INSURANCE

			uring Year in Line 2)	In Force End of Year (Included in Line 21)		
		1	2	3	4	
	Term Insurance Excluding Extended Term Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	
27.	Term policies - decreasing	0	0	0	0	
28.	Term policies - other		0	10,386	2,352,588	
29.	Other term insurance - decreasing		0	XXX	0	
30.	Other term insurance	XXX	0	XXX	746,701	
31.	Totals (Lines 27 to 30)	0	0	10,386	3,099,289	
	Reconciliation to Lines 2 and 21:					
32.	Term additions	XXX	0	XXX	0	
33.	Totals, extended term insurance	XXX	XXX	7,927	75,918	
34.	Totals, whole life and endowment		1,365	246,527	16, 131, 677	
35.	Totals (Lines 31 to 34)	10	1.365	264.840	19.306.884	

#### CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued Du (Included	ıring Year in Line 2)	In Force End of Year (Included in Line 21)		
		1	2	3	4	
		Non-Participating	Participating	Non-Participating	Participating	
36	Industrial	0	0	345	0	
37.	Ordinary	1,365	0	18,842,944	463,934	
38.	Credit Life (Group and Individual)	0	0	0	0	
39.	Group	3,008	0	122,310	3,242	
40.	Totals (Lines 36 to 39)	4,373	0	18,965,599	467, 176	

#### ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

ADDITIONAL INI ONIMATION ON CREDIT LILE AND CROOL INCORPRICE									
		Credi	it Life	Group					
		1 2 3		4					
		Number of Individual							
		Policies and Group							
		Certificates	Amount of Insurance	Number of Certificates	Amount of Insurance				
41.	Amount of insurance included in Line 2 ceded to other companies	XXX	0	XXX	3,008				
42.	Number in force end of year if the number under shared groups is counted								
	on a pro-rata basis	0	XXX	0	XXX				
43.	Federal Employees' Group Life Insurance included in Line 21	0	0	0	0				
44.	Servicemen's Group Life Insurance included in Line 21	0	0	0	0				
45.	Group Permanent Insurance included in Line 21	0	0	0	0				

# ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	203,381



# POLICIES WITH DISABILITY PROVISIONS

	1 OLIGIZO WITH DIO/IDIZITI I ROVIGIONO										
		Industrial		Ordinary		Credit		Group			
		1	2	3	4	5	6	7	8		
								Number of			
		Number of		Number of		Number of		Certifi-	Amount of Ins		
	Disability Provisions	Policies	Amount of Insurance			Policies	Amount of Insurance	cates	rance		
48.	Waiver of Premium	0	0	11,241	437 ,977	0	0	0	0		
49.	Disability Income	0	0	71	83	0	0	0	0		
50.	Extended Benefits	0	0	XXX	XXX	0	0	0	0		
51.	Other	0	0	0	0	0	0	0	0		
52.	Total	0	(a) 0	11,312	(a) 438,060	0	(a) 0	0	(a) 0		

<sup>(</sup>a) See the Annual Audited Financial Reports section of the annual statement instructions

# **EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME** PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY **CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES**

SUPPLEMENTARY CONTRACTS										
		Ordi	nary	Group						
		1	1 2		4					
		Involving Life	Not Involving Life	Involving Life	Not Involving Life					
		Contingencies	Contingencies	Contingencies	Contingencies					
1.	In force end of prior year	329	303	0	129					
2.	Issued during year	14	7	0	0					
3.	Reinsurance assumed		0	0	0					
4.	Increased during year (net)	0	0	0	0					
5.	Total (Lines 1 to 4)	343	310	0	129					
	Deductions during year:									
6.	Decreased (net)	87	61	0	8					
7.	Reinsurance ceded	(76)	(56)	(8)	0					
8.	Totals (Lines 6 and 7)	11	5	(8)	8					
9.	In force end of year (line 5 minus line 8)	332	305	8	121					
10.	Amount on deposit	103,556	(a)43,379,435	14,089	(a)7, 195,382					
11.	Income now payable	394	294	6	121					
12.	Amount of income payable	(a) 952,319	(a) 1,721,979	(a) 4,719	(a) 1,421,963					

#### ANNUITIES

	Ordinary Group									
		Ordi	nary	Gro	oup					
		1	2	3	4					
		Immediate	Deferred	Contracts	Certificates					
1.	In force end of prior year	173	5 , 132	463	12,598					
2.	Issued during year	(2)	0	0	0					
3.	Reinsurance assumed	0	0	0	0					
4.	Increased during year (net)	0	0	0	0					
5.	Totals (Lines 1 to 4)		5,132	463	12,598					
	Deductions during year:									
6.	Decreased (net)	718	420	21	803					
7.	Reinsurance ceded	(1,080)	(381)	(393)	(393)					
8.	Totals (Lines 6 and 7)	(362)	39	(372)	410					
9.	In force end of year (line 5 minus line 8)	533	5,093	835	12,188					
	Income now payable:									
10.	Amount of income payable	(a) 2,371,967	XXX	XXX	(a) 48,001,441					
	Deferred fully paid:									
11.	Account balance	XXX	(a) 31,948,376	XXX	(a) 0					
	Deferred not fully paid:									
12.	Account balance	XXX	(a) 82,129,737	XXX	(a) 18,667,605					

# **ACCIDENT AND HEALTH INSURANCE**

		Gro	oup	edit	Other		
		1		3	4	5	6
		Certificates	Premiums in Force	Policies	Premiums in Force	Policies	Premiums in Force
1.	In force end of prior year	0	0	0	0	19	19,920
2.	Issued during year	0	0	0	0	0	0
3.	Reinsurance assumed			0	0	0	0
4.	Increased during year (net)	0	XXX	0	XXX	2	XXX
5.	Totals (Lines 1 to 4)	0	XXX	0	XXX	21	XXX
	Deductions during year:						
6.	Conversions	0	XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	0	XXX	0	XXX	2	XXX
8.	Reinsurance ceded	0	XXX	0	XXX	0	XXX
9.	Totals (Lines 6 to 8)	0	XXX	0	XXX	2	XXX
10.	In force end of year (line 5						
	minus line 9)	0	(a) 0	0	(a) 0	19	(a) 16,314

# **DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS**

		1	2
			Dividend
		Deposit Funds	Accumulations
		Contracts	Contracts
1.	In force end of prior year	888	12,308
2.	Issued during year	0	0
3.	Reinsurance assumed	0	0
4.	Increased during year (net)	0	0
5.	Totals (Lines 1 to 4)	888	12,308
	Deductions During Year:		
6.	Decreased (net)	69	681
7.	Reinsurance ceded		(4,896)
8.	Totals (Lines 6 and 7)	(991)	(4,215)
9.	In force end of year (line 5 minus line 8)	1,879	16,523
10.	Amount of account balance	(a) 64,082,963	(a) 42,480,799

<sup>(</sup>a) See the Annual Audited Financial Reports section of the annual statement instructions.

# FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

# INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	232,769,293
2.	Current year's realized pre-tax capital gains/(losses) of \$53,536,362 transferred into the reserve net of taxes of \$11,242,636	42,293,728
3.	Adjustment for current year's liability gains/(losses) released from the reserve	0
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	275,063,021
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	. 24,497,233
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	250,565,788

# **AMORTIZATION**

		1	2	3	4
	Year of Amortization	Reserve as of December 31, Prior Year	Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2020	21,468,812	3,028,421	0	24,497,233
2.	2021	19,029,132	3,095,900	0	22,125,032
3.	2022	17,344,903	2,759,074	0	20, 103,977
4.	2023	16,040,684	2,627,731	0	18,668,415
5.	2024	14,646,265	2,480,837	0	17, 127, 102
6.	2025	13,691,521	2,277,938	0	15,969,459
7.	2026	13,263,712	2,210,242	0	15,473,954
8.	2027	12,762,413	2,131,836	0	14,894,249
9.	2028	12,226,475	2,051,992	0	14,278,467
10.	2029	11,582,372	1,995,232	0	13,577,604
11.	2030	10,913,055	1,934,587	0	12,847,642
12.	2031	10,058,221	1,885,671	0	11,943,892
13.	2032	9,245,259	1,902,103	0	11,147,362
14.	2033	8,668,220	1,917,303	0	10,585,523
15.	2034	8,474,675	1,926,888	0	10,401,563
16.	2035	7,734,069	1,939,933	0	9,674,002
17.	2036	6,468,664	1,758,357	0	8,227,021
18.	2037	5 , 132 , 547	1,436,875	0	6,569,422
19.	2038	3,709,963	1,085,583	0	4,795,546
20.	2039	2,297,295	712,847	0	3,010,142
21.	2040	1,411,569	333,997	0	1,745,566
22.	2041	1, 186, 628	142,059	0	1,328,687
23.	2042	1,064,669	127,865	0	1, 192,534
24.	2043	1,005,996	118,054	0	1, 124, 050
25.	2044	907,701	103,457	0	1,011,158
26.	2045	829,907	92,722	0	922,629
27.	2046	674,202	76,111	0	750,313
28.	2047	495,751	60,542	0	556,293
29.	2048	315,412	43,245	0	358,657
30.	2049	119,203	27,677	0	146,880
31.	2050 and Later	0	8,649	0	8,649
32.	Total (Lines 1 to 31)	232,769,294	42,293,728	0	275,063,022

# **ASSET VALUATION RESERVE**

	Default Component Equity Component						
	1	2	3	4	5 Real Estate and	6	7
	Other Than Mortgage Loans	Mortgage Loans	Total (Cols. 1 + 2)	Common Stock	Other Invested Assets	Total (Cols. 4 + 5)	Total Amount (Cols. 3 + 6)
Reserve as of December 31, prior year	32,325,118	1, 132, 231	33,457,349	1	13,379,514	13,379,515	46,836,864
Realized capital gains/(losses) net of taxes - General Account	(2,320,940)	0	(2,320,940)	4,796,673	0	4,796,673	2,475,733
Realized capital gains/(losses) net of taxes - Separate Accounts	0	0	0	0	0	0	0
Unrealized capital gains/(losses) net of deferred taxes - General Account	1,267,782	0	1,267,782	0	(4,476,714)	(4,476,714)	(3,208,932)
Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	0	0	0	0	0	0	0
Capital gains credited/(losses charged) to contract benefits, payments or reserves	0	0	0	0	0	0	0
7. Basic contribution	9,453,762	597,351	10,051,113	0	33,776	33,776	10,084,889
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	40,725,721	1,729,582	42,455,304	4,796,674	8,936,576	13,733,250	56, 188, 554
9. Maximum reserve	43,086,695	2,916,974	46,003,669	337,390	41,401,283	41,738,674	87,742,342
10. Reserve objective	26,721,875	2,248,397	28,970,272	269,176	41,304,526	41,573,702	70,543,975
11. 20% of (Line 10 - Line 8)	(2,800,769)	103,763	(2,697,006)	(905,499)	6,473,590	5,568,090	2,871,084
12. Balance before transfers (Lines 8 + 11)	37,924,952	1,833,345	39,758,297	3,891,174	15,410,166	19,301,340	59,059,638
13. Transfers	0	0	0	(3,553,783)	3,553,783	0	0
14. Voluntary contribution	0	0	0	0	0	0	0
15. Adjustment down to maximum/up to zero	0	0	0	0	0	0	0
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	37,924,952	1,833,345	39,758,297	337,391	18,963,949	19,301,340	59,059,638

# ASSET VALUATION RESERVE BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS DEFAULT COMPONENT

	1 2 3 4 Basic Contribution Reserve Objective Maximum Reserve											
			1	2	3	4 Balance for	Basic (	Contribution	Reser\	/e Objective	y iviaximu	m Reserve 10
Line	NAIC			Reclassify		AVR Reserve	5	Ö	1	٥	9	10
Num-	Desig-		Book/Adjusted	Related Party	Add Third Party	Calculations		Amount		Amount		Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		LONG-TERM BONDS				,		,		,		,
1.		Exempt Obligations	103,091,567	XXX	XXX	103,091,567	0.0000	0	0.0000	0	0.0000	0
2.1	1	NAIC Designation Category 1.A	281,544,922	XXX	XXX	281,544,922	0.0005	140,772	0.0016	450,472	0.0033	929,098
2.2	1	NAIC Designation Category 1.B	123,644,118	XXX	XXX	123,644,118	0.0005	61,822	0.0016	197,831	0.0033	408,026
2.3	1	NAIC Designation Category 1.C	143, 109, 739	XXX	XXX	143,109,739	0.0005	71,555	0.0016	228,976	0.0033	472,262
2.4	1	NAIC Designation Category 1.D	506,751,538	XXX	XXX	506,751,538	0.0005	253,376	0.0016	810,802	0.0033	1,672,280
2.5	1	NAIC Designation Category 1.E	170,705,289	XXX	XXX	170,705,289	0.0005	85,353	0.0016	273, 128	0.0033	563,327
2.6	1	NAIC Designation Category 1.F	433,309,912	XXX	XXX	433,309,912	0.005	216,655	0.0016	693,296	0.0033	1,429,923
2.7	1	NAIC Designation Category 1.G	449,279,629	XXX	XXX	449,279,629	0.005	224,640	0.0016	718,847	0.0033	1,482,623
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	2,108,345,147	XXX	XXX	2,108,345,147	XXX	1,054,173	XXX	3,373,352	XXX	6,957,539
3.1	2	NAIC Designation Category 2.A	453, 167, 123	XXX	XXX	453, 167, 123	0.0021	951,651	0.0064	2,900,270	0.0106	4,803,572
3.2	2	NAIC Designation Category 2.B	721,941,827	XXX	XXX	721,941,827	0.0021	1,516,078	0.0064	4,620,428	0.0106	7,652,583
3.3	2	NAIC Designation Category 2.C	363,125,590	XXX	XXX	363, 125, 590	0.0021	762,564	0.0064	2,324,004	0.0106	3,849,131
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	1,538,234,540	XXX	XXX	1,538,234,540	XXX	3,230,293	XXX	9,844,701	XXX	16,305,286
4.1	3	NAIC Designation Category 3.A	105,704,655	XXX	XXX	105,704,655	0.0099	1,046,476	0.0263	2,780,032	0.0376	3,974,495
4.2	3	NAIC Designation Category 3.B	68,677,441	XXX	XXX	68,677,441	0.0099	679,907	0.0263	1,806,217	0.0376	2,582,272
4.3	3	NAIC Designation Category 3.C	75,251,001	XXX	XXX	75,251,001	0.0099	744,985	0.0263	1,979,101	0.0376	2,829,438
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	249,633,097	XXX	XXX	249,633,097	XXX	2,471,368	XXX	6,565,350	XXX	9,386,204
5.1	4	NAIC Designation Category 4.A	22,878,230	XXX	XXX	22,878,230	0.0245	560,517	0.0572	1,308,635	0.0817	1,869,151
5.2	4	NAIC Designation Category 4.B	27,834,156	XXX	XXX	27,834,156	0.0245	681,937	0.0572	1,592,114	0.0817	2,274,051
5.3	4	NAIC Designation Category 4.C	12,367,620	XXX	XXX	12,367,620	0.0245	303,007	0.0572	707,428	0.0817	1,010,435
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	63,080,006	XXX	XXX	63,080,006	XXX	1,545,460	XXX	3,608,176	XXX	5,153,636
6.1	5	NAIC Designation Category 5.A	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
6.2	5	NAIC Designation Category 5.B	162,750	XXX	XXX	162,750	0.0630	10,253	0.1128	18,358	0.1880	30,597
6.3	5	NAIC Designation Category 5.C	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	162,750	XXX	XXX	162,750	XXX	10,253	XXX	18,358	XXX	30,597
7.	6	NAIC 6	131,840	XXX	XXX	131,840	0.0000	0	0.2370	31,246	0.2370	31,246
8.		Total Unrated Multi-class Securities Acquired by Conversion	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	4,062,678,947	XXX	XXX	4,062,678,947	XXX	8,311,546	XXX	23,441,184	XXX	37,864,509
		PREFERRED STOCKS	, , ,			, , ,		, ,		, ,		, ,
10.	1	Highest Quality	2,281,689	XXX	XXX	2,281,689	0.005	1,141	0.0016	3,651	0.0033	7,530
11.	2	High Quality	115,618,801	XXX	XXX	115,618,801	0.0021	242,799	0.0064	739,960	0.0106	1,225,559
12.	3	Medium Quality	34,758,694	XXX	XXX	34,758,694	0.0099	344,111	0.0263	914, 154	0.0376	1,306,927
13.	4	Low Quality	745,010	XXX	XXX	745,010	0.0245	18,253	0.0572	42,615	0.0817	60,867
14.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
15.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
16.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	153,404,194	XXX	XXX	153,404,194	XXX	606,304	XXX	1,700,379	XXX	2,600,883

# ASSET VALUATION RESERVE (Continued) BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS DEFAULT COMPONENT

BEI AGET COMPONENT											
		1	2	3	4	Basic (	Contribution	Reserv	e Objective	Maximu	ım Reserve
					Balance for	5	6	7	8	9	10
Line NAI			Reclassify		AVR Reserve						
Num- Desi		Book/Adjusted	Related Party	Add Third Party	Calculations		Amount		Amount		Amount
ber natio	p	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
	SHORT-TERM BONDS										
18.	Exempt Obligations	0	XXX	XXX	0	0.000	0	0.0000	0	0.0000	0
19.1 1	NAIC Designation Category 1.A	0	XXX	XXX	0	0.005	0	0.0016	0	0.0033	0
19.2 1	NAIC Designation Category 1.B	0	XXX	XXX	0	0.005	0	0.0016	0	0.0033	0
19.3 1	NAIC Designation Category 1.C	0	XXX	XXX	0	0.005	0	0.0016	0	0.0033	0
19.4 1	NAIC Designation Category 1.D	0	XXX	XXX	0	0.005	0	0.0016	0	0.0033	0
19.5 1	NAIC Designation Category 1.E	0	XXX	XXX	0	0.005	0	0.0016	0	0.0033	0
19.6 1	NAIC Designation Category 1.F	0	XXX	XXX	0	0.005	0	0.0016	0	0.0033	0
19.7 1	NAIC Designation Category 1.G	0	XXX	XXX	0	0.005	0	0.0016	0	0.0033	0
19.8	Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
20.1 2	NAIC Designation Category 2.A	0	XXX	XXX	0	.0.0021	0	0.0064	0	0.0106	0
20.2 2	NAIC Designation Category 2.B	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
20.3 2	NAIC Designation Category 2.C	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
20.4	Subtotal NAIC 2 (20.1+20.2+20.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
21.1 3	NAIC Designation Category 3.A	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.2	NAIC Designation Category 3.B	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.3 3	NAIC Designation Category 3.C	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.4	Subtotal NAIC 3 (21.1+21.2+21.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
22.1 4	NAIC Designation Category 4.A	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
22.1 4	NAIC Designation Category 4.A  NAIC Designation Category 4.B	0	XXX	XXX	Λ	0.0245		0.0572	0	0.0817	٠
22.2 4	NAIC Designation Category 4.6  NAIC Designation Category 4.C		XXX	XXX	Λ	0.0245	0	0.0572	0	0.0817	
		0			0		0		0		
22.4	Subtotal NAIC 4 (22.1+22.2+22.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
23.1 5	NAIC Designation Category 5.A		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
23.2 5	NAIC Designation Category 5.B	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
23.3 5	NAIC Designation Category 5.C	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
23.4	Subtotal NAIC 5 (23.1+23.2+23.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
24. 6	NAIC 6	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
25.	Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
	DERIVATIVE INSTRUMENTS										
26.	Exchange Traded	0	XXX	XXX	0	0.005	0	0.0016	0	0.0033	0
27. 1	Highest Quality	4,533,495	XXX	XXX	4,533,495	0.005	2,267	0.0016	7,254	0.0033	14,961
28. 2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
29. 3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
30. 4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
31. 5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
32. 6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
33.	Total Derivative Instruments	4,533,495	XXX	XXX	4,533,495	XXX	2,267	XXX	7,254	XXX	14,961
34.	Total (Lines 9 + 17 + 25 + 33)	4,220,616,636	XXX	XXX	4,220,616,636	XXX	8,920,117	XXX	25,148,817	XXX	40,480,353

# ASSET VALUATION RESERVE (Continued) BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS **DEFAULT COMPONENT**

			1	2	3	1 1	Basic Contribution		Reserve Objective		Maximum Reserve	
Line	NAIC		'	Reclassify	3	Balance for	5	6	7	8 8	9	10
Num-	Desig-		Book/Adjusted	Reclassify Related Party	Add Third Party	AVR Reserve Calculations		Amount		Amount		Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
- 20.	11011011	MORTGAGE LOANS	ounjing value	2.10411101411000	2110411101411000	(0013. 1 · 2 · 0)	i dotoi	(OOI3.4 X 0)	1 doloi	(0013. 4 x 1)	1 doloi	(0013. 4 x 3)
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
36.		Farm Mortgages - CM2 - High Quality	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	
37.		Farm Mortgages - CM3 - Medium Quality	0		XXX	0	0.0069	0	0.0200	0	0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	
39.		Farm Mortgages - CM5 - Low Quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	
40.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	
41.		Residential Mortgages - All Other	0	0	XXX	0	0.0015	0	0.0034	0	0.0046	0
42.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	209,509,402	0	XXX	209,509,402	0.0011	230,460	0.0057	1.194.204	0.0074	1,550,370
44.		Commercial Mortgages - All Other - CM2 - High Quality	47,671,200	0	XXX	47,671,200	0.0040	190,685	0.0114	543.452	0.0149	710.301
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	25,537,100	0	XXX	25,537,100	0.0069	176,206	0.0200	510.742	0.0257	656.303
46.		Commercial Mortgages - All Other - CM4 - Low Medium										
		Quality	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
47.		Commercial Mortgages - All Other - CM5 - Low Quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
		Overdue, Not in Process:										
48.		Farm Mortgages	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
49.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Residential Mortgages - All Other	0	0	XXX	0	0.0029	0	0.0066	0	0.0103	0
51.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
52.		Commercial Mortgages - All Other	0	0	XXX	0	0.0480	0	0.0868	0	0 . 1371	0
		In Process of Foreclosure:										
53.		Farm Mortgages	0	0	XXX	0	0.000	0	0 . 1942	0	0.1942	0
54.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.000	0	0.0046	0	0.0046	0
55.		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0149	0	0.0149	0
56.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
57.		Commercial Mortgages - All Other	. 0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	282,717,702	0	XXX	282,717,702	XXX	597,351	XXX	2,248,397	XXX	2,916,974
59.		Schedule DA Mortgages	0	0	XXX	0	0.0034	0	0.0114	0	0.0149	0
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	282,717,702	0	XXX	282,717,702	XXX	597,351	XXX	2,248,397	XXX	2,916,974

## ASSET VALUATION RESERVE BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS EQUITY AND OTHER INVESTED ASSET COMPONENT

								II OILLII				
			1	2	3	4		Contribution	Reserve	Objective	Maximur	n Reserve
						Balance for	5	6	7	8	9	10
Line				Reclassify		AVR Reserve						
Num-	Desig-	<b>D</b> 1.0	Book/Adjusted	Related Party	Add Third Party	Calculations		Amount		Amount		Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	631,805	XXX	XXX	631,805	0.0000	0	0.2431 (a)	153,592	0.2431 (a)	153,592
2.		Unaffiliated - Private	0	XXX	XXX	0	0.000	0	0.1945	0	0.1945	0
3.		Federal Home Loan Bank	18,948,300	XXX	XXX	18,948,300	0.000	0	0.0061	115,585	0.0097	183,799
4.		Affiliated - Life with AVR	0	XXX	XXX	0	0.000	0	0.0000	0	0.0000	0
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations	0	0	0	0	XXX	0	XXX	0	XXX	0
6.		Fixed Income - Highest Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
7.		Fixed Income - High Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
8.		Fixed Income - Medium Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
9.		Fixed Income - Low Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
10.		Fixed Income - Lower Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
11		Fixed Income - In/Near Default	0	0	0	0	XXX	0	XXX	0	XXX	0
12.		Unaffiliated Common Stock - Public	0	0	0	0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
13.		Unaffiliated Common Stock - Private	0	0	0	0	0.000	0	0.1945	0	0.1945	0
14.		Real Estate	0	0	0	0	0.0000 (b)	0	0.0000 (b)	0	0.0000 (b)	0
15.		Affiliated - Certain Other (See SVO Purposes and Procedures							(Б)			
10.		Manual)	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
16.		Affiliated - All Other	0	XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
17.		Total Common Stock (Sum of Lines 1 through 16)	19,580,105	0		19,580,105	XXX	0	XXX	269,176	XXX	337,390
		REAL ESTATE	10,000,100			10,000,100	7000	•	7000	200, 110	7000	001,000
18.		Home Office Property (General Account only)	0	0	0	0	0.0000	٥	0.0912	0	0.0912	0
19.		Investment Properties	n		0	0	0.0000	n l	0.0912	0	0.0912	ن ۱
20.		Properties Acquired in Satisfaction of Debt	0	 	0	0	0.0000	 N	0.1337	0	0.1337	٥٠
			. 0	0	0	0	XXX	0	XXX	0	XXX	0
21.		Total Real Estate (Sum of Lines 18 through 20)	U	U	U	U	XXX	U	***	U	XXX	U
		OTHER INVESTED ASSETS										
		INVESTMENTS WITH THE UNDERLYING										
		CHARACTERISTICS OF BONDS	0	2001	2004	0	0 0000	0	0.0000	0	0.0000	0
22.		Exempt Obligations	0	XXX	XXX	0	0.000	0	0.0000	0	0.0000	0
23.	1	Highest Quality	0	XXX	XXX	0	0.0005		0.0016		0.0033	0
24.	2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
25.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
26.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
27.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
28.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0

# ASSET VALUATION RESERVE (Continued) BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS EQUITY AND OTHER INVESTED ASSET COMPONENT

			LQUIII			DIED ASS						
			1	2	3	4	Basic	Contribution	Reserv	ve Objective	Maximu	ım Reserve
Line Num-	NAIC Desig-		Book/Adjusted	Reclassify Related Party	Add Third Party	Balance for AVR Reserve Calculations	5	6 Amount	7	8 Amount	9	10 Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	41,722,079	XXX	XXX	41,722,079	0.005	20,861	0.0016	66,755	0.0033	137,683
31.	2	High Quality	6,150,000	XXX	XXX	6,150,000	0.0021	12,915	0.0064	39,360	0.0106	65 , 190
32.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
33.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
34.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0. 1880	0
35.	6	In or Near Default	0	XXX	XXX	0	0.000	0	0.2370	0	0.2370	0
36.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	47,872,079	XXX	XXX	47,872,079	XXX	33,776	XXX	106,115	XXX	202,873
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS In Good Standing Affiliated:	,0.2,010	7001	7,000	17,072,010	,,,,,	33,770	,,,,,	100, 110	7000	252,510
38.		Mortgages - CM1 - Highest Quality	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
39.		Mortgages - CM2 - High Quality	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
40.		Mortgages - CM3 - Medium Quality	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
41.		Mortgages - CM4 - Low Medium Quality	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
42.		Mortgages - CM5 - Low Quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
43.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
44.		Residential Mortgages - All Other	0	XXX	XXX	0	0.0015	0	0.0034	0	0.0046	0
45.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
		Overdue, Not in Process Affiliated:	_	-		_		_		_		_
46.		Farm Mortgages	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
47.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	. 0	0.0006	0	0.0014	0	0.0023	0
48.		Residential Mortgages - All Other	0	0	XXX	0	0.0029	0	0.0066	0	0.0103	0
49.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Commercial Mortgages - All Other	0	0	XXX	. 0	0.0480	0	0.0868	0	0.1371	0
51.		In Process of Foreclosure Affiliated: Farm Mortgages	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
52.		Residential Mortgages - Insured or Guaranteed	n	٥	XXX		0.0000	n	0.0046	n	0.0046	٥٥
53.		Residential Mortgages - All Other	Λ	٥	XXX		0.0000	Λ	0.0149	0	0.0149	٥
54.		Commercial Mortgages - All Other  Commercial Mortgages - Insured or Guaranteed	Λ		XXX		0.0000	o	0.0046	Λ	0.0046	٥
55.		Commercial Mortgages - All Other	۰	0	XXX	0	0.0000	Λ	0.1942	0	0.1942	٥٥
56.		Total Affiliated (Sum of Lines 38 through 55)	0	0		0	XXX	0	XXX	0	XXX	0
57.		Unaffiliated - In Good Standing With Covenants	. 0	0	XXX	0	0.0000 (c)	0	0.0000 (c)	0	0.0000 (c)	0
57. 58.		Unaffiliated - In Good Standing With Covenants	0	0	XXX		0.0000 (c)	0	. ,	0	` '	
		Securities	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
59.		Unaffiliated - In Good Standing Primarily Senior	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
60.		Unaffiliated - In Good Standing All Other	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
61.		Unaffiliated - Overdue, Not in Process	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
62.		Unaffiliated - In Process of Foreclosure	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
63.		Total Unaffiliated (Sum of Lines 57 through 62)	. 0	0	XXX	0	XXX	0	XXX	0	XXX	0
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	0	0	XXX	0	XXX	0	XXX	0	XXX	0

## ASSET VALUATION RESERVE (Continued) BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS EQUITY AND OTHER INVESTED ASSET COMPONENT

	1		1	2	3	A A A A A A A A A A A A A A A A A A A		Contribution	Popon	ve Objective	Maximu	ım Reserve
	NAIG		ı	_	S	Balance for	5	6	7	8	9	10
Line Num-	NAIC Desig-		Book/Adjusted	Reclassify Related Party	Add Third Party	AVR Reserve Calculations		Amount		Amount		Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
Dei	Hation	INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS	Carrying value	Liteumbrances	Liteumbrances	(0013. 1 1 2 1 3)	i actoi	(0013.4 x 3)	racioi	(0013. 4 x 1)	i actor	(COI3. 4 X 3)
		OF COMMON STOCK										
65.		Unaffiliated Public	686.312	XXX	XXX	686.312	0.0000	0	0.2431 (a)	166.842	0.2431 (a)	166.842
66.		Unaffiliated Private	147.183.515	XXX	XXX	147 . 183 . 515	0.0000	0	0.1945	28.627.194	0.1945	28.627.194
67.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
68.		Affiliated Certain Other (See SVO Purposes & Procedures										
00.		Manual)	0	XXX	XXX	0	0.000	0	0 . 1580	0	0 . 1580	0
69.		Affiliated Other - All Other	0	XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
70.		Total with Common Stock Characteristics (Sum of Lines 65										
		through 69)	147,869,827	XXX	XXX	147,869,827	XXX	0	XXX	28,794,036	XXX	28,794,036
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS										
		OF REAL ESTATE										
71.		Home Office Property (General Account only)	0	0	0	0	0.000	0	0.0912	0	0.0912	0
72.		Investment Properties	98,612,905	0	0	98,612,905	0.000	0	0.0912	8,993,497	0.0912	8,993,497
73		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1337	0	0.1337	0
74.		Total with Real Estate Characteristics (Sum of Lines 71 through	00 040 005			00 040 005				0 000 407		0 000 107
		73)	98,612,905	0	0	98,612,905	XXX	U	XXX	8,993,497	XXX	8,993,497
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS					0.0000		0.0000		0 0040	
75.		Guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
76.		Non-guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0063	0	0.0120	0	0.0190	0
77.		Guaranteed State Low Income Housing Tax Credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
78.		Non-guaranteed State Low Income Housing Tax Credit		0	0	0	0.0063 0.0273	0	0.0120 0.0600	0	0.0190 0.0975	0
79.		All Other Low Income Housing Tax Credit	0	0	0	0		0		0		0
80.		Total LIHTC (Sum of Lines 75 through 79)	0	U	U	U	XXX	U	XXX	U	XXX	0
		ALL OTHER INVESTMENTS			0		0.0000		0.0040	0	0.0040	0
81.		NAIC 1 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0042	0	0.0042	0
82.		NAIC 2 Working Capital Finance Investments		XXX	0	0	0.0000	0	0.0137	2.440.077	0.0137	U
83.		Other Invested Assets - Schedule BA	21,587,832	XXX		21,587,832		0	0.1580	3,410,877	0.1580	3,410,877
84.		Other Short-Term Invested Assets - Schedule DA	04 507 000	XXX	0	04 507 000	0.0000	0	0.1580	0 440 077	0.1580	0 440 077
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	21,587,832	XXX	0	21,587,832	XXX	0	XXX	3,410,877	XXX	3,410,877
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	315,942,643	0	0	315,942,643	XXX	33,776	XXX	41,304,526	xxx	41,401,283

<sup>(</sup>a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).

<sup>(</sup>b) Determined using the same factors and breakdowns used for directly owned real estate.

<sup>(</sup>c) This will be the factor associated with the risk category determined in the company generated worksheet.

### Asset Valuation Reserve - Replications (Synthetic) Assets ${\bf N} \ {\bf O} \ {\bf N} \ {\bf E}$

Schedule F - Claims
NONE

#### **SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT**

						Credit								Other Individual (	Contracts				
				Group Acciden	t Acc	cident and H	ealth							Non-Renewable					
		Tota		and Health	(	oup and Indiv	,	Collectively Rer		Non-Can		Guaranteed Re		Reasons		Other Acciden	- ,	All Other	
		1 Amount	2 %	•	4 % An	5 mount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
		Amount	70	Amount	70 711					RITING OPER		Amount	70	Amount	70	Airiount	70	Amount	
1.	Premiums written	57,094	xxx	23,922x	XX	0	xxx	(2,088)	XXX	15,048	XXX	19,506	XXX	1,090	XXX	0	XXX	(384)	)xxx
2.	Premiums earned	157,088	xxx	24,619x	xx	0	xxx	(1,796)	XXX	15, 107	xxx	116, 187	XXX	2,755	xxx	0	XXX	216	xxx
3.	Incurred claims	1,461,810	930.6	424,5401,	724.4	0	0.0	(92,831)	5, 168.7	409,448	2,710.3	717, 164	617.3	61	2.2	0	0.0	3,427	1,586.5
4.	Cost containment expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5.	Incurred claims and cost containment expenses (Lines 3 and 4)	1,461,810	930.6	424,5401,	724.4	0	0.0	(92,831)	5, 168.7	409,448	2,710.3	717, 164	617.3	61	2.2	0	0.0	3,427	71,586.5
6.	Increase in contract reserves	(4,701,527)	(2,992.9)	(85)	(0.3)	0	0.0	(63)	3.5	44,009	291.3	(4,745,583)	(4,084.4)	159	5.8	0	0.0	36	616.7
7.	Commissions (a)	(364,615)	(232.1)	0	0.0	0	0.0	5,564	(309.8)	(4,751)	(31.4)	(356,269)	(306.6)	(8,491)	(308.2)	0	0.0	(668)	3)(309.3
8.	Other general insurance expenses	1,441,147	917.4	10,282	41.8	0	0.0	(18,820)	1,047.9	210,586	1,394.0	1,208,087	1,039.8	28,752	1,043.6	0	0.0	2,260	1,046.3
9.	Taxes, licenses and fees	139,776	89.0	1, 102	4.5	0	0.0	(2,016)	112.2	8 , 138	53.9	129,231	111.2	3,079	111.8	0	0.0	242	112.0
10.	Total other expenses incurred	1,216,308	774.3	11,384	46.2	0	0.0	(15,272)	850.3	213,973	1,416.4	981,049	844 . 4	23,340	847.2	0	0.0	1,834	849.1
11.	Aggregate write-ins for deductions .	(4,347,975)	(2,767.9)	(36,400)(	147.9)	0	0.0	66,629	(3,709.9)	(2,021)	(13.4)	(4,266,493)	(3,672.1)	(101,688)	(3,691.0)	0	0.0	(8,002)	(3,704.6
12.	Gain from underwriting before dividends or refunds	6,528,472	4, 155.9	(374,820)(1,	522.5)	0	0.0	39,741	.(2,212.7)	(650,302)	(4,304.6)	7,430,050	6,394.9	80,883	2,935.9	0	0.0	2,921	I1,352.4
13.	Dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
14.	Gain from underwriting after dividends or refunds	6,528,472	4,155.9	(374,820) (1,	522.5)	0	0.0	39,741	(2,212.7)	(650,302)	(4,304.6)	7,430,050	6,394.9	80,883	2,935.9	0	0.0	2,921	1 1,352.4
	DETAILS OF WRITE-INS																		
1101.	Reserve adjustments on reinsurance ceded	(4,347,975)	(2,767.9)	(36,400)(	147.9)	0	0.0	66,629	(3,709.9)	(2,021)	(13.4)	(4,266,493)	(3,672.1)	(101,688	)(3,691.0)	0	0.0	(8,002	2).(3,704.6
1102.															ļ				
1103.																			
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	(4,347,975)	(2,767.9)	(36,400)	147.9)	0	0.0	66,629	(3,709.9)	(2,021)	(13.4)	(4,266,493)	(3,672.1)	(101,688)	(3,691.0)	0	0.0	(8,002	2) (3,704.6

**SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)** 

		1	2	3	4		C	ther Individual Contract	s	
				Credit		5	6	7	8	9
				Accident and Health				Non-Renewable		
1			Group Accident	(Group and	Collectively		Guaranteed	for Stated	Other Accident	
Ì		Total	and Health	Individual)	Renewable	Non-Cancelable	Renewable	Reasons Only	Only	All Other
			PART 2.	- RESERVES AND LI	ABILITIES					
A. Pre	mium Reserves:									
1.	Unearned premiums	1, 134, 060	5,952	0	9,489	281	1, 102, 131	13,937	0	2,270
2.	Advance premiums		4,085	0	4,524	15	559,568	3,860	0	493
3.	•	0	0	0	0	0	0	0	0	0
4.	Total premium reserves, current year	1,706,605	10,037	0	14,013	296	1,661,699	17,797	0	2,763
5.	Total premium reserves, prior year	1,835,286	11,011	0	12,533	350	1,787,430	20,532	0	3,428
6.	Increase in total premium reserves	(128,681)	(974)	0	1,480	(54)	(125,731)	(2,735)	0	(665)
B. Cor	ntract Reserves:									
1.	Additional reserves (a)		3,612	0	98	2,815,812	69,336,843	477	0	732
2.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
3.	Total contract reserves, current year		3,612	0	98	2,815,812	69,336,843	477	0	732
4.	Total contract reserves, prior year.	76,859,101	3,697	0	161	2,771,803	74,082,426	318	0	696
5.	Increase in contract reserves	(4,701,527)	(85)	0	(63)	44,009	(4,745,583)	159	0	36
C. Cla	im Reserves and Liabilities:									
1.	Total current year	45,690,015	4,751,609	0	557,523	189,590	39,944,529	231,471	0	15,293
2.	Total prior year	45,243,381	4,901,799	0	650,354	217, 153	39,230,761	231,449	0	11,866
3.	Increase	446,634	(150, 190)	0	(92,831)	(27,563)	713,768	22	0	3,427

	PART	3 TEST OF PRIOR YE	AR'S CLAIM RE	SERVES AND LIA	BILITIES				
Claims paid during the year:									
1.1 On claims incurred prior to current year	770,084	574,730	0	0	192,285	3,056	13	0	0
1.2 On claims incurred during current year	245,092	0	0	0	244,726	340	26	0	0
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	29,948,221	4,694,313	0	537,892	75,908	24,418,874	213,594	0	7,640
2.2 On claims incurred during current year	15,741,794	57,296	0	19,631	113,682	15,525,655	17,877	0	7,653
3. Test:									
3.1 Lines 1.1 and 2.1	30,718,305	5,269,043	0	537,892	268, 193	24,421,930	213,607	0	7,640
3.2 Claim reserves and liabilities, December 31, prior year	45,243,381	4,901,799	0	650,354	217, 153	39,230,761	231,449	0	11,866
3.3 Line 3.1 minus Line 3.2	(14,525,076)	367,244	0	(112,462)	51,040	(14,808,831)	(17,842)	0	(4,226)

		PART 4	4 REINSURA	NCE					
A. Reinsurance Assumed:									
1. Premiums written	299,451	52,057	0	171,870	0	75,524	0	0	0
2. Premiums earned		52,149	0	172,162	0	77, 189	0	0	0
3. Incurred claims		122,348	0	5,769	0	(42,648)	0	0	3
4. Commissions	23,650	3,403	0	16,329	0	3,918	0	0	0
B. Reinsurance Ceded:									
1. Premiums written	18,681,994	114,754	0	173,958	387,531	17,684,964	64,143	2,975	253,669
2. Premiums earned	18,714,641	114,754	0	173,958	387,531	17,714,964	64,143	3,415	255,876
Incurred claims	21,684,576	873,835	0	98,601	499,385	19,733,671	69,909	6,600	402,575
4. Commissions	3,740,545	9,560	0	35,692	4,790	3,624,151	13, 152	701	52,499

(a) Includes \$ \_\_\_\_\_0 premium deficiency reserve.

#### **SCHEDULE H - PART 5 - HEALTH CLAIMS**

		1 Medical	2 Dental	3 Other	4 Total
A. Dire	ct:				
1.	Incurred Claims	21,554	0	23,052,107	23,073,661
2.	Beginning Claim Reserves and Liabilities	133,821	0	45,545,305	45,679,126
3.	Ending Claim Reserves and Liabilities	101,178	0	46,341,870	46,443,048
4.	Claims Paid	54,197	0	22,255,542	22,309,739
B. Assı	umed Reinsurance:				
5.	Incurred Claims	1,661	0	83,811	85,472
6.	Beginning Claim Reserves and Liabilities	81,701	0	24,412,470	24,494,171
7.	Ending Claim Reserves and Liabilities	52,278	0	23,812,176	23,864,454
8.	Claims Paid	31,084	0	684,105	715, 189
C. Ced	ed Reinsurance:				
9.	Incurred Claims	81,763	0	21,602,812	21,684,575
10.	Beginning Claim Reserves and Liabilities	29,060	0	25,502,824	25,531,884
11.	Ending Claim Reserves and Liabilities	25,543	0	25, 193, 913	25,219,456
12.	Claims Paid	85,280	0	21,911,723	21,997,003
D. Net:					
13.	Incurred Claims	(58,548)	0	1,533,106	1,474,558
14.	Beginning Claim Reserves and Liabilities	186,462	0	44,454,951	44,641,413
15.	Ending Claim Reserves and Liabilities	127,913	0	44,960,133	45,088,046
16.	Claims Paid	1	0	1,027,924	1,027,925
E. Net	Incurred Claims and Cost Containment Expenses:				
17.	Incurred Claims and Cost Containment Expenses	(58,549)	0	1,533,106	1,474,557
18.	Beginning Reserves and Liabilities	186,462	0	44,454,950	44,641,412
19.	Ending Reserves and Liabilities	127,913	0	44,960,133	45,088,046
20.	Paid Claims and Cost Containment Expenses	0	0	1,027,923	1,027,923

#### **SCHEDULE S - PART 1 - SECTION 1**

			7 todamou End modranos, 7 timatios, Boposit i ando and other E			near mity een	itinigoniolog, ania i tola	tou Domonto Libtou a	y riomical campa	ing ac of Docombor c	,	
1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC					Type of	Type of				Reinsurance Payable	Modified	
Company	ID	Effective		Domiciliary	Reinsurance	Business	Amount of In Force at			on Paid and	Coinsurance	Funds Withheld
Code	Number	Date	Name of Reinsured	Jurisdiction	Assumed	Assumed	End of Year	Reserve	Premiums	Unpaid Losses	Reserve	Under Coinsurance
0399999. To	otal General A	ccount - U.S.	Affiliates				0	0	0	0	0	0
0699999. To	otal General A	ccount - Non-l	U.S. Affiliates				0	0	0	0	0	0
0799999. To	otal General A	ccount - Affilia	ites				0	0	0	0	0	0
60518	52-0696632	07/01/1976	AMERICAN HEALTH & LIFE INSURANCE COMPANY	TX	MCO/I	OL		0	150	1,375	1,213	.0
61689	42-0175020	06/30/1993	ATHENE ANNUITY & LIFE COMPANY	IA		OL	0	0	(4,822,079)	0	0	0
63886	59-2764247		BEST MERIDIAN INSURANCE COMPANY	FL	YRT/I	OL	8,298,685	0	119,560	0	0	0
65056	38-1659835	01/01/1984	JACKSON NATIONAL LIFE INSURANCE COMPANY	MI		OL	10,266,657	4,954,704		78,347	Ω	0
67393	43-0812448		OZARK NATIONAL LIFE INSURANCE COMPANY	MO		OL	0	1, 132, 382	57,738	24,336	0	0
67393	43-0812448	12/31/1990	OZARK NATIONAL LIFE INSURANCE COMPANY	MO	0/I	OL	77,045,421	31, 145,571	1,062,771	85,321	0	0
0899999. G	eneral Accour	nt - U.S. Non-A	Affiliates				95,647,031	37,232,657	(3,501,095)	189,379	1,213	0
1099999. To	otal General A	ccount - Non-A	Affiliates				95,647,031	37,232,657	(3,501,095)	189,379	1,213	0
1199999. To	otal General A	ccount					95,647,031	37,232,657	(3,501,095)	189,379	1,213	0
1499999. To	otal Separate	Accounts - U.	S. Affiliates				0	0	0	0	0	0
1799999. To	otal Separate	Accounts - No	n-U.S. Affiliates				0	0	0	0	0	0
1899999. To	otal Separate	Accounts - Affi	iliates				0	0	0	0	0	0
2199999. To	otal Separate	Accounts - No	n-Affiliates				0	0	0	0	0	0
2299999. To	otal Separate	Accounts					0	0	0	0	0	0
2399999. To	otal U.S. (Sum	of 0399999, 0	0899999, 1499999 and 1999999)				95,647,031	37,232,657	(3,501,095)	189,379	1,213	0
2499999. To	otal Non-Ù.S.	(Sum of 06999	999, 0999999, 1799999 and 2099999)				0	0	0	0	0	0
		,										
9999999 - T	otals			•	•		95,647,031	37,232,657	(3,501,095)	189,379	1,213	0

#### **SCHEDULE S - PART 1 - SECTION 2**

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13
									Reserve Liability			
NAIC					Type of	Type of			Other Than for	Reinsurance Payable	Modified	
Company	ID	Effective		Domiciliary	Reinsurance	Business		Unearned	Unearned	on Paid and	Coinsurance	Funds Withheld
Code	Number	Date	Name of Reinsured	Jurisdiction	Assumed	Assumed	Premiums	Premiums	Premiums	Unpaid Losses	Reserve	Under Coinsurance
0399999. To	otal - U.S. Affil	iates					0	0	0	0	0	0
0699999. To	otal - Non-U.S	. Affiliates					0	0	0	0	0	0
0799999. To	otal - Affiliates						0	0	0	0	0	0
60895	35-0145825	11/01/1996	AMERICAN UNITED LIFE INS CO	IN	OTH/G	0H	0	0	32,998	13,140	0	9,000
20532	52-0266645	01/01/1998	CLARENDON NATL INS CO	TX	OTH/G	0H	0	0	7,741,359	9,355,519	0	2,064,750
19437	25-1149494		LEXINGTON INS CO	DE	OTH/G	0H	0	0	0	15,545	0	0
23612	31-1169435	07/01/1995	MIDWEST EMPLOYERS CAS CO	DE	OTH/G	OH	0	0	1,363,621	0	0	0
23680	47-0698507	07/01/1997	ODYSSEY REINS CO	CT	0TH/G	0H	0	0	1, 198, 477	0	0	0
67539	72-0281240		PAN AMER LIFE INS CO	LA	OTH/G	H	0	0	717	4, 198	0	0
65919	04-1590590	07/01/1995	PRIMERICA LIFE INSURANCE COMPANY	TN	QA/G	H	52,057	2,688	306	50,926	0	0
65919	04-1590590		PRIMERICA LIFE INSURANCE COMPANY	TN	QA/I		247,396	15,781	2,500,161		0	0
24767	41-0406690		ST PAUL FIRE & MARINE INS CO	CT	0TH/G		0	0	645,062		Ω	0
13064	23-1581485	05/01/1999	UNITED NATL INS CO	PA	0TH/G	0H	0	0			Ω	0
10033	87-0407018	01/01/1996	WORKERS COMP FUND	UT	OTH/G	OH	0	0	599,559		0	0
20583	13-1290712	04/01/1998	XL REINS AMER INC	NY	OTH/G	OH	0	0	94,627	4,516	0	15,727
0899999. U.	.S. Non-Affilia	es					299,453	18,469	14,239,719	9,663,860	0	2,089,477
1099999. To	otal - Non-Affil	iates					299,453	18,469	14,239,719	9,663,860	0	2,089,477
1199999. To	otal U.S. (Sum	of 0399999 a	and 0899999)				299,453	18,469	14,239,719	9,663,860	0	2,089,477
			999 and 0999999)				0	0	0	0	0	0
9999999 - T	otals						299,453	18,469	14,239,719	9,663,860	0	2,089,477

#### **SCHEDULE S - PART 2**

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year NAIC Domiciliary Company Effective Numbe Date Name of Company Jurisdiction Paid Losses **Unpaid Losses** Total Life and Annuity - U.S. Affiliates otal Life and Annuity - Non-U.S. Affiliates Total Life and Annuity - Affiliates 0799999 0 35-0145825 02/13/1999 AMERICAN UNITED LIFE INSURANCE CO 25.000 .59-2764247 .63886 10/01/1993 BEST MERIDIAN INS CO 149.864 62308 06-0303370 08/01/1969 CONNECTICUT GEN LIFE INS CO CT (17.225) ... 24 , 712 , 836 , 453 62308 06-0303370 01/01/1988 CONNECTICUT GEN LIFE INS CO 18 541 CONNECTICUT GEN LIFE INS CO .62308 .06-0303370 .04/01/1990 CT. .62308 .06-0303370 .06/30/1990 CONNECTICUT GEN LIFE INS CO .411.225 .06-0303370 .13-2572994 .07/01/1991 .01/01/1982 CONNECTICUT GEN LIFE GENERAL RE LIFE CORP CT 62308 INS CO (262,660 250,000 .86258 86258 13-2572994 10/01/1988 GENERAL RE LIFE CORP CT 245.954 10/01/1988 GENERAL RE LIFE CORF CT. GENERAL RE LIFE CORP .86258 .13-2572994 .04/01/1994 .53.596 194.402 1,684 91472 63-0782739 03/07/1967 GLOBE LIFE & ACCIDENT INS CO NF (20.043) CO OF AMER .38-1659835 .65056 .04/01/2000 JACKSON NATL LIFE INS CO MI. .581,537 JACKSON NATL LIFE INS CO LINCOLN NATL LIFE INS CO 65056 38-1659835 01/01/2007 MI 233 609 .35-0472300 .01/01/1980 .22,318 LINCOLN NATL LIFE INS CO 65676 35-0472300 08/01/1981 IN 1.669 .65676 .65676 .35-0472300 .35-0472300 .01/01/1982 .05/01/1987 LINCOLN NATL LIFE INS CO LINCOLN NATL LIFE INS CO IN 94 448 .312,414 IN. 76,362 24 712 65676 35-0472300 01/01/1988 LINCOLN NATI LIFE INS CO IN (57 820 ..35-0472300 ..35-0472300 LINCOLN NATL LIFE INS CO LINCOLN NATL LIFE INS CO .65676 .01/01/1990 (972,935) 144,290 .10/06/1995 .65676 IN. 104,807 65676 35-0472300 01/31/1996 LINCOLN NATL LIFE INS CO IN 17.451 .35-0472300 .35-0472300 LINCOLN NATL LIFE INS CO LINCOLN NATL LIFE INS CO 65676 10/01/1998 .35,000 65676 04/01/1999 .49,179 IN. 65676 35-0472300 01/01/2000 LINCOLN NATI LIFE INS CO IN 88 213 .06/01/1982 MUNICH AMER REASSUR CO .437,375 .66346 .58-0828824 .08/01/1998 MUNICH AMER REASSUR CO GA. .212,099 66346 58\_0828824 .01/01/2000 MINICH AMER REASSUR CO GΔ 29 472 .12/31/1992 .(31,835 .36-0883760 RELIANCE STANDARD LIFE INS CO .93572 .43-1235868 .10/01/1981 RGA REINS CO MO. 136.648 RGA REINS CO RGA REINS CO 93572 43-1235868 10/01/1988 MO 246.558 .01/01/1991 .43-1235868 166.837 161,693 .93572 93572 43-1235868 01/01/1991 RGA REINS CO MO 210.968 93572 .43-1235868 .07/01/1991 RGA REINS CO 262.660 .344,812 .01/01/1995 .93572 .43-1235868 RGA REINS CO MO. .93,413 93572 43-1235868 10/06/1995 RGA REINS CO MO 20.613 .14,972 93572 .43-1235868 .01/31/1996 RGA REINS CO .2,493 .93572 .43-1235868 .10/01/1998 RGA REINS CO MO. .5,000 93572 43-1235868 04/01/1999 RGA REINS CO MO 122 949 ..60445 ...87017 74-1915841 SAGICOR LIFE 10,293 SCOR GLOBAL LIFE RE INS CO OF DE 112.500 62-1003368 12/01/1983 DE SCOR GLOBAL LIFE RE INS CO OF DE SCOR GLOBAL LIFE RE INS CO OF DE 87017 62-1003368 08/01/1998 DE 304 490 .87017 .62-1003368 .01/01/2000 .44,106 DE. DE. ..2.522 .87572 .23-2038295 .04/01/1980 SCOTTISH RE US INC .87572 .87572 ..23-2038295 ..23-2038295 .01/01/1995 .10/06/1995 SCOTTISH RE US INC 1,438.998 .303,297 .150,318 87572 23-2038295 01/31/1996 SCOTTISH RE US INC DE 2.493 .10/01/1998 .01/01/1964 .10,000 87572 23-2038295 DE 84-0499703 .68713 CO. 68713 84-0499703 10/01/1982 CO (1.018) 84-0499703 01/01/1988 SECURITY LIFE OF DENVER INS CO .68713 .84-0499703 SECURITY LIFE OF DENVER INS CO .68713 .06/01/1990 CO. .993,851 68713 84-0499703 10/01/1990 SECURITY LIFE OF DENVER INS CO CO 328 480 CO. 84-0499703 .68713 .10/06/1995 SECURITY LIFE OF DENVER INS CO .61.839 .34.972 SECURITY LIFE OF DENVER INS CO SECURITY LIFE OF DENVER INS CO ....7,479 ....7,541 68713 84-0499703 01/31/1996 CO .05/01/1997 SECURITY LIFE OF DENVER INS CO 68713 84-0499703 08/01/1998 CO. 400, 195 176,000 .68713 .68713 01/01/2000 SECURITY LIFE OF DENVER INS CO SECURITY LIFE OF DENVER INS CO .73,511 .137,225 84-0499703 .355,000 .84-0499703 .04/03/2000 CO. 68713 84-0499703 09/01/2000 SECURITY LIFE OF DENVER INS CO CO 119,000 .06-0839705 .06-0839705 .08/04/1955 .01/01/1982 SWISS RE LIFE & HLTH AMER INC SWISS RE LIFE & HLTH AMER INC 82627 .11,861 43,657 .82627 MO. 82627 06-0839705 04/01/1984 SWISS BELLIFE & HITH AMER INC MO 1 018 SWISS RE LIFE & HLTH AMER INC SWISS RE LIFE & HLTH AMER INC .....97,583 .2,075,126 .06-0839705 82627 .07/01/1985 MO. .06-0839705 .01/01/1986 MO. .82627 SWISS RE LIFE & HLTH AMER INC SWISS RE LIFE & HLTH AMER INC 82627 06-0839705 05/01/1987 MO 0 250 000 .06-0839705 .09/01/1989 .82627 SWISS RE LIFE & HLTH AMER INC .82627 .06-0839705 .04/01/1990 MO. 1.236.454 SWISS RE LIFE & HLTH AMER INC SWISS RE LIFE & HLTH AMER INC 82627 06-0839705 05/01/1990 MO 78.944 692.785 .411,223 .82627 .06/30/1990 82627 06-0839705 01/01/1995 SWISS RE LIFE & HLTH AMER INC MO 46.940 326.534 SWISS RE LIFE & HLTH AMER INC SWISS RE LIFE & HLTH AMER INC 82627 06-0839705 10/06/1995 MO 12 607 .10,000 .02/01/1996 .06-0839705 .82627 19,742 82627 06-0839705 08/01/1998 SWISS RE LIFE & HLTH AMER INC MO 19.973 417.454 .06-0839705 82627 .09/01/1998 SWISS RE LIFE & HLTH AMER MO 49,179 .7,493 SWISS RE LIFE & HLTH AMER .82627 .06-0839705 .10/01/1998 INC MO. 82627 06-0839705 01/01/2000 SWISS BELLIFE & HITH AMER INC MO .(46.970 58 808 TRANSAMERICA LIFE INSURANCE COMPANY
TRANSAMERICA LIFE INSURANCE COMPANY 39-0989781 .61,839 .86231 .39-0989781 10/01/1995 IA. .34,972 86231 .39-0989781 .01/31/1996 TRANSAMERICA LIFE INSURANCE COMPANY 7,479 U.S. Non-14,604,764 089999 fe and Annuity Affiliates 3,983,964 00000 AA-1320052 09/01/1991 CALSSE CENTRALE DE BEASSUR FRA 33.982 N R G NEDERLANDSE REASSUR GRP N V AA-1380165 56,250 00000 AA-1460100 12/01/1983 NOUVELLE CIE DE REASSUR S A FRA 0 28.125 BRB. FRA 00000 AA-3160133 01/01/1980 PACIFIC LIFE INSURANCE CO 173,923 .00000 SCOR GLOBAL LIFE .64,938 .AA-1320276 .06/01/1989 .00000 .AA-1320158 .09/01/1991 SCOR GLOBAL LIFE SE FRA 103.849 0999999 Life and Annuity - Non-U.S. Non-Affiliates 461,067 3.983.964 15.065.831 Total Life and Annuity - Non-Affiliates Total Life and Annuity 15.065.831 1499999. Total Accident and Health - U.S. Affiliates 0 1799999 Total Accident and Health - Non-U.S. Affiliates 0 otal Accident ...36-2114545 . CONTINENTAL CAS CO 162,532 .07/01/2014 .20443 86258 13-2572994 01/01/1999 GENERAL RE LIFE CORF СТ 439 610 0 TX. .74-2195939 HOUSTON CAS CO SCOTTISH RE US INC .1,267 .87572 .23-2038295 .04/01/1984 70319 .36-1933760 .04/01/2014 WASHINGTON NATIONAL INSURANCE COMPANY IN 1999999. Accident and Health - U.S. Non-Affiliates 339,630

#### **SCHEDULE S - PART 2**

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7
NAIC						
Company	ID	Effective		Domiciliary		
Code	Number	Date	Name of Company	Jurisdiction	Paid Losses	Unpaid Losses
00000	AA-1126991	01/01/1996	LLOYD'S SYNDICATE NUMBER 991	GBR	10,553	0
00000	AA-1126570	01/01/1997	LLOYD'S SYNDICATE NUMBER 570	GBR	12, 177	0
00000	AA-1126435	01/01/1999	LLOYD'S SYNDICATE NUMBER 435	GBR	44,649	0
00000	AA-1127223	01/01/1999	LLOYD'S SYNDICATE NUMBER 1223	GBR	8,118	0
00000	AA-1128027	01/01/1999	LLOYD'S SYNDICATE NUMBER 2027	GBR	5,683	0
2099999. A	ccident and He	ealth - Non-U.	S. Non-Affiliates		81, 180	0
2199999. T	otal Accident a	and Health - N	on-Affiliates		605,637	339,630
2299999. T	otal Accident a	and Health			605,637	339,630
2399999. T	otal U.S. (Sum	of 0399999, (	0899999, 1499999 and 1999999)		4,508,421	14,944,394
2499999. T	otal Non-U.S.	(Sum of 06999	999, 0999999, 1799999 and 2099999)		81,180	461,067
9999999 To	otals - Life, Anr	nuity and Accid	dent and Health		4,589,601	15,405,461

#### **SCHEDULE S - PART 3 - SECTION 1**

1	2	3	rance Ceded Life Insurance, Annuities, Deposit Funds and	5		The or Disabil	T 8	Reserve Cre		ternsuming Compa	Outstanding S		14	15
' '	2	3	7	Domi-	0	·	0	9	10	11	12	13	_ '-	15
NAIC				ciliary	Type of	Type of			10		12	10	Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
66133	41-1760577		WILTON REASSURANCE COMPANY	MN		XXXL	179,980	701	1,535	0	0	0	11000.10	0
66133	41–1760577	03/01/2001	WILTON REASSURANCE COMPANY	MN	YRT/I	0L	470,726	0	1,658	0	0	0	0	0
66133	41-1760577		WILTON REASSURANCE COMPANY	MN	YRT/I	0L	0	0	0		0	0		0
66133			WILTON REASSURANCE COMPANY	MN	YRT/I	OL.	0	0	131,275		0	0	0	0
0299999. (	General Acco	unt - Authori	zed U.S. Affiliates - Other				650.706	701	134,468	30.743	0	0	0	0
			uthorized U.S. Affiliates				650,706	701	134,468	30,743	0	0	0	0
			uthorized Non-U.S. Affiliates				0	0	0	0 0	0	0	0	0
			uthorized Affiliates				650.706	701	134.468	30.743	0	0	0	0
60895			AMERICAN UNITED LIFE INSURANCE CO	IN	YRT/I	OL.	27,284	984	904	2,163	0	0	0	0
60895	35-0145825	.03/01/1982	AMERICAN UNITED LIFE INSURANCE CO	IN	YRT/I	0L	7,379,478	481.404	468,437	316,321	0	0	0	0
60895	35-0145825	.01/07/1985	AMERICAN UNITED LIFE INSURANCE CO	. IN	YRT/I	0L	1,145,860	20,218	18,501	15,270	0	0	0	0
60895	35-0145825	.01/07/1985	AMERICAN UNITED LIFE INSURANCE CO	. IN	CO/I	0L	25,000	0	0	835	0	0	0	0
60895	35-0145825	.08/01/1985	AMERICAN UNITED LIFE INSURANCE CO	. IN	YRT/I	OL	823,541	10,897	9,845	9,954	0	0	0	0
60895	35-0145825	.10/01/1997	AMERICAN UNITED LIFE INSURANCE CO	. IN	YRT/I	AXXX		1,144	997	663	0	0	0	0
60895	35-0145825	.02/13/1999	AMERICAN UNITED LIFE INSURANCE CO	. IN	YRT/I	AXXX		392	1,356	1, 133	0	0	0	0
60895	35-0145825	.02/13/1999	AMERICAN UNITED LIFE INSURANCE CO	. IN	CO/I	OL	3,544,735	19,896	27,467	27,765	0	0	0	0
60895	35-0145825	.01/01/1999	AMERICAN UNITED LIFE INSURANCE CO	. IN	YRT/I	OL	299,840	1, 154	1,057	382	0	0	0	0
60895	35-0145825	.06/23/1999	AMERICAN UNITED LIFE INSURANCE CO	. IN	YRT/I	OL.	469,006	2,409	1,690	1,861	0	0	0	0
60895	35-0145825	.03/01/2001	AMERICAN UNITED LIFE INSURANCE CO	. IN	YRT/I	AXXX	28,435	324	82	96	0	0	0	0
60895	35-0145825	.03/01/2001	AMERICAN UNITED LIFE INSURANCE CO	. IN		XXXL	60,077,841	684,966	958,705	104,377	0	0	0	0
60895	35-0145825	.03/01/2001	AMERICAN UNITED LIFE INSURANCE CO	. IN	YRT/I	0L		2,362	761	0	0	0	0	0
61492	44-0188050	.11/22/2000	ATHENE ANNUITY & LIFE ASSURANCE COMPANY	DE	00/I	XXXL	120,054	1,024	1,024	0	0	0	0	0
61492	44-0188050	.03/01/2001	ATHENE ANNUITY & LIFE ASSURANCE COMPANY	DE	YRT/I	AXXX	19,609	55	55	66	0	0	0	0
61492	44-0188050	.03/01/2001	ATHENE ANNUITY & LIFE ASSURANCE COMPANY	DE	00/I	XXXL	39,638,742	599, 192	599 , 192	33,979	0	0	0	0
62345	47-0766667	01/01/1989	BERKSHIRE HATHAWAY LIFE INS CO OF NEBRASKA	NE	YRT/I	0L	372,300	12,017	10,860	14,493	0	0	0	0
80659	82-4533188	07/01/1977	CANADA LIFE ASSUR CO	. MI	YRT/I	0L.	45,909	804	2, 127	1,166	0	0	0	0
80659	82-4533188	.09/01/1983	CANADA LIFE ASSUR CO	. MI	YRT/I	OL	537,377	9,406	13,552	13,647	0	0	0	0
80659	82-4533188	.09/01/1983	CANADA LIFE ASSUR CO	. MI	00/I	OL	412,455	7,220	7, 103	10,475	0	0	0	0
80659	82-4533188	.10/01/1987	CANADA LIFE ASSUR CO	. MI	0/1	OL	983,798	17,220	67,506	24,985	0	0	0	0
80659	82-4533188	.04/01/1996	CANADA LIFE ASSUR CO	. MI	YRT/I	OL	3,332,224	122,039	171,049	147,833	0	0	0	0
80659	82-4533188	.10/01/1996	CANADA LIFE ASSUR CO	. MI		OL	1,462,392	11,591	13,758	28, 175	0	0	0	0
80659	82-4533188	.10/01/1997	CANADA LIFE ASSUR CO	. MI	YRT/I CO/I	OL	834,693	11,536	12,853	23,908	0	0		0
80659 80659	82-4533188 82-4533188	.03/01/2001 .03/01/2001	CANADA LIFE ASSUR CO CANADA LIFE ASSUR CO	. MI		OLXXXL	6, 187	108 3,735	98	157 5,420	0	0		0
				. MI			213,403	3,730	1,950		0	0		0
80659 68276	82-4533188	.06/01/2001 .09/01/1985	CANADA LIFE ASSUR COEMPLOYERS REASSUR CORP	. MI KS	YRT/I	OLOL	542.400	5,977	5.925	75 11,018	0	٠		1
68276	48-1024691	.11/01/1985	EMPLOYERS REASSUR CORP	. KS		ΟL	542,400	1,697	2.909	1,657	U	٠٥	0	0
68276	48-1024691	.11/01/1985	EMPLOYERS REASSUR CORP	. KS		0L		1,697		1,007	n	 n		0 n
68276	48-1024691	.10/05/1995	EMPLOYERS REASSUR CORP	KS	YRT/I	AXXX		606		3,561	n	0 n		n
68276	48-1024691	.10/05/1995	EMPLOYERS REASSUR CORP	KS		0L			1,702	2,232	n	o	o	n
68276	48-1024691	10/03/1996	EMPLOYERS REASSUR CORP	KS	CO/I	OL.	1,455,707	11.857	14.098	28,686	n	o		n
68276	48-1024691	10/01/1997	EMPLOYERS REASSUR CORP	KS	YRT/I	AXXX	49,265	715	623	414	0	0	0	0
68276	48-1024691	07/20/1998	EMPLOYERS REASSUR CORP	KS	CO/I	OL.	66,667	136	991	159	0	0	0	0
68276	48-1024691	.07/20/1998	EMPLOYERS REASSUR CORP	KS		XXXL	133,333	272	933	318	0	0	0	0
68276	48-1024691	.07/20/1998	EMPLOYERS REASSUR CORP	KS	YRT/I	XXXL	20,000	114	114	0	0	0	0	0
68276	48-1024691	.10/01/1998	EMPLOYERS REASSUR CORP	KS	YRT/I	AXXX.	60,224			1,652	0	0		0
68276	48-1024691	.01/01/1999	EMPLOYERS REASSUR CORP	KS	YRT/I	XXXL	433,530	2,227	2,227	0	0	0	0	0
68276	48-1024691	.04/01/1999	EMPLOYERS REASSUR CORP	. KS	YRT/I	OL	2,588,080	24,511	23,461	19, 176	0	0	0	0
68276	48-1024691	.04/01/1999	EMPLOYERS REASSUR CORP	. KS	YRT/I	AXXX	10,453,340	98,999	129,059	77,451	0	0	0	0
68276	48-1024691	.10/07/1999	EMPLOYERS REASSUR CORP	. KS	YRT/I	AXXX	43,352	422	1,804	441	0	0	0	0
68276	48-1024691	.10/07/1999	EMPLOYERS REASSUR CORP	. KS		0L	344,858	3,361	9,546	3,508	0	0	0	0
68276	48-1024691	.10/07/1999	EMPLOYERS REASSUR CORP	. KS	CO/I	XXXL	10, 173, 899	99, 148	179,763	103,496	0	0	0	0
68276	48-1024691	.03/01/2001	EMPLOYERS REASSUR CORP	. KS	YRT/I	XXXL	32,675	366	114	85,248	0	0	0	0
68276		.03/01/2001	EMPLOYERS REASSUR CORP	. KS	00/I	XXXL	61,422,794	687 , 138	967,795	99	0	0	0	0
68276		.03/01/2001	EMPLOYERS REASSUR CORP	. KS	YRT/I	AXXX	25,661	287	82	0	0	0	0	0
86258	13-2572994	.12/01/1971	GENERAL RE LIFE CORP	. CT	YRT/I	DL	5,011	87	75	(3,394)	0	0	0	0

#### **SCHEDULE S - PART 3 - SECTION 1**

		Reinst	urance Ceded Life Insurance, Annuities, Deposit Funds and	Other Lia			, , ,						rear	
1	2	3	4	5	6	7	8	Reserve Cr	redit Taken	11	Outstanding S	Surplus Relief	14	15
		1		Domi-				9	10		12	13		1
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
86258	13-2572994	01/01/1975	GENERAL RE LIFE CORP	CT	YRT/I	OL.	573.043	41.234	44.906	43.254	0	0	0	0
86258	13-2572994	.03/01/1975	GENERAL RE LIFE CORP	CT	YRT/I	OL.	11,050	6,585	6,652	343	0	0	0	0
86258	13-2572994	12/01/1978	GENERAL RE LIFE CORP	CT	CO/I	OL.	7,710	601	558	0	0	0	0	0
86258	13-2572994	07/01/1980	GENERAL RE LIFE CORP	CT	YRT/I	OL.	.3,368	154	259	247	0	n	n	
86258	13-2572994	01/01/1982	GENERAL RE LIFE CORP	CT		OI	.551,100	207,807	833 , 105	42,458	Λ	Λ	٥	
86258	13-2572994	01/01/1982	GENERAL RE LIFE CORP	OT	YRT/I	0L	762.500	23.676	30.486	50.841	0	0		
				ΟT		0I						0	0	
86258	13-2572994	04/01/1982	GENERAL RE LIFE CORP	CI	YRT/I		41,250	975	855	1,644		0	0	ļ
86258	13-2572994	09/01/1983	GENERAL RE LIFE CORP	C1	00/1	OL	1,800,000	35,392	58,630	22,841	0	0	0	ļ
86258	13-2572994	03/01/1984	GENERAL RE LIFE CORP	CT	YRT/I	OL	4,724,739	94,208	99,678	65,341	0	0	0	
86258	13-2572994	02/01/1985	GENERAL RE LIFE CORP	CT	YRT/I	OL	59,380	56	54	670	0	0	0	
86258	13-2572994	10/01/1987	GENERAL RE LIFE CORP	CT	00/I	OL	763,793	12,303	61,765	13,206	0	0	0	
86258	13-2572994	01/01/1988	GENERAL RE LIFE CORP	CT	YRT/I	DL	391,251	3,599	3,115	3,351	0	0	0	0
86258	13-2572994	. 10/01/1988	GENERAL RE LIFE CORP	CT	YRT/I	OL	17,308,837	334,246	351,439	279,551	0	0	0	
86258	13-2572994	04/01/1994	GENERAL RE LIFE CORP	CT	YRT/I	OL	81,653,459	918,286	913,830	808,468	0	0	0	
91472	63-0782739	03/07/1967	GLOBE LIFE & ACCIDENT INS CO	NE	YRT/I	OL	154,879	9,216	10,990	17,430	0	0	0	
90212	74-2058261	.08/31/1986	GREAT SOUTHERN LIFE INS CO	ТХ	MCO/I	OL.	2,873,774	0		23,837	0	0	565.817	
88340	59-2859797	12/01/1983	HANNOVER LIFE REASSUR CO OF AMER	FI	YRT/I	01	0	ñ	4.567	40.718	0	0	0	(
88340	59-2859797	03/01/1986	HANNOVER LIFE REASSUR CO OF AMER	FI		OI.	186.904	67.079	67.397	4,672	0	0	n	
88340	59-2859797	05/01/1988	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	0L	138,337	5,408	9.225	8,063		0	0	
	59-2859797			FL	YRT/I	0L	9,000,061		149.012	208,454		0	0	
88340		04/01/1990	HANNOVER LIFE REASSUR CO OF AMER	FL				146,401			0	0	0	
88340	59-2859797	09/01/1990	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	996,512	17,259	15,651	20,142	0	0	0	
70815	06-0838648	01/01/2001	HARTFORD LIFE AND ACCIDENT INSURANCE COMPANY	C1		OL	58,046,000	29,704,409	32, 123, 799	906	0	0	0	
65056	38-1659835	04/01/2000	JACKSON NATL LIFE INS CO	MI	00/I	FA	0	3,453,366	3,641,183		0	0	0	0
65056	38-1659835	04/01/2000	JACKSON NATL LIFE INS CO	MI	00/I	OL	121,033,579	29,424,175	30,918,003	1,543,999	0	0	0	0
65056	38-1659835	01/01/2007	JACKSON NATL LIFE INS CO	MI	00/I	FA	0	44 , 150 , 433	45,920,072	0	0	0	0	0
65056	38-1659835	01/01/2007	JACKSON NATL LIFE INS CO	MI	MCO/I	OL	1,904,095	0	0	0	0	0	1,563,391	0
65838	01-0233346	07/01/1984	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	OL	938,422	1,416	1,225	426	0	0	0	0
65676	35-0472300	.01/01/1953	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	3.976	313	303	.539	0	0	0	
65676	35-0472300	06/30/1955	LINCOLN NATL LIFE INS CO	IN	YRT/I	0L	3,896	712	665	1,243	0	0	0	0
65676	35-0472300	02/01/1962	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL.	47,242	941	854	1,794	0	0	0	0
65676	35-0472300	01/01/1965	LINCOLN NATL LIFE INS CO	IN	YRT/I	0L	7,713	1,376	1.402	2,211	0	0	0	0
65676	35-0472300	06/16/1966	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	13.417	1,677	1.340	2,765	0	0	n	
65676	35-0472300	04/01/1967	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	Λ	1,0//	۰۰۰۰۰۱,۵۶۵	(31)	0	Λ	٥	
65676	35-0472300	01/01/1975	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	9.152	328	316	507	0	0		
			LINCOLN NATE LIFE INS CO	IN		0L	9, 102	328	310	179	0	0	0	
65676	35-0472300	04/01/1978		IN	0/1		U	U			0	0	0	
65676	35-0472300	01/01/1980	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	48,791	3,681	3,442	1,843	0	0	0	
65676	35-0472300	03/01/1981	LINCOLN NATL LIFE INS CO	IN	00/1	OL	17,500	12,909	12,660	324	J0	0	0	ļ
65676	35-0472300	08/01/1981	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	1,362,794	35,628	33,989	(1,519)	0	0	0	ļ
65676	35-0472300	01/01/1982	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	92,489,407	1,688,260	1,662,797	1,724,830	0	0	0	
65676	35-0472300	03/01/1982	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	244,624	7,243	6,477	5,803	0	0	0	ļ(
65676	35-0472300	05/01/1982	LINCOLN NATL LIFE INS CO	IN	MCO/I	OL	1,282,669	48,624	40, 147	20,742	0	0	27 , 288	ļ
65676	35-0472300	09/01/1983	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	2,226,620	82,252	72,358	58,320	0	0	0	ļ
65676	35-0472300	07/01/1986	LINCOLN NATL LIFE INS CO	IN	YRT/I	DL	1,050,000	13,260	12,114	12,029	0	0	0	ļ
65676	35-0472300	.01/01/1988	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	13,582,409	218,733	263,023	.221,224	0	l0	0	L
65676	35-0472300	07/01/1988	LINCOLN NATL LIFE INS CO	IN	C0/I	OL.	747.166	17,270	24.727	12.076		0	0	
65676	35-0472300	07/01/1988	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL.	.380,747	8,742	7.913	15,266	n	n	n	(
65676	35-0472300	01/01/1989	LINCOLN NATL LIFE INS CO	IN	YRT/I	0I	807, 198	9,686	10.757	23,923	n	n	n	i
65676	35-0472300	02/01/1989	LINCOLN NATL LIFE INS CO	IN	CO/I	OL.	66,667	1,969	1,774	1,030	n	n	n	
65676	35-0472300	02/01/1989	LINCOLN NATL LIFE INS CO	IN	YRT/I	0L	115, 108	7,057	6,378	21,713	^	^	0	,
65676	35-0472300	02/01/1989	LINCOLN NATE LIFE INS CO	ININ	YRT/I	0L	10.681.365	407.021	368.194	500, 107				ļ
											ļū	0	0	ļ
65676	35-0472300	02/01/1990	LINCOLN NATL LIFE INS CO	IN	0/1	OL	75,000	957	864	1,679	ļ0	0	0	ļ
65676	35-0472300	. 10/06/1995	LINCOLN NATL LIFE INS CO	IN	YRT/I	AXXX	391,719	2,884	4,786	4,441	ļ0	0	0	ļ
65676	35-0472300	10/06/1995	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	44,326	326	495	503	0	0	0	ļ
65676	35-0472300	. 10/06/1995	LINCOLN NATL LIFE INS CO	IN	00/I	XXXL	17,731	131	109	201	0	0	0	ļ0
65676	35-0472300	03/01/1996	LINCOLN NATL LIFE INS CO	IN	YRT/I	AXXX	69,492	512	1,246	788	0	0	0	0
65676	35-0472300	10/01/1997	LINCOLN NATL LIFE INS CO	IN	YRT/I	XXXL	703.560	5.180	7.947	7.977	0	0	I 0	1 0

### SCHEDULE S - PART 3 - SECTION 1

		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and				ty Contingencies,	Reserve Cre			Outstanding S	ber 31, Current	14	1 45
1	2	3	4	5	6	7	8	Reserve Cre	10	11	12	13	14	15
NAIC				Domi-	T f	T f		9	10		12	13	N 4 = +1:4: - +1	Consider Addition and
Company	ID	Effective		ciliary Juris-	Type of Reinsurance	Type of Business	Amount in Force						Modified Coinsurance	Funds Withheld Under
Company	Number	Date	Name of Company	diction			at End of Year	Current Veer	Prior Year	Dramiuma	Current Veer	Prior Year	Reserve	Coinsurance
65676	35-0472300	.04/01/1998	LINCOLN NATL LIFE INS CO	IN	Ceded YRT/I	Ceded 0L		Current Year 174,632	164,281	Premiums	Current Year	Prior rear	Reserve	Comsurance
65676	35-0472300	.05/01/1998	LINCOLN NATE LIFE INS CO	IN	YRT/I	OL	11,944,902 1,553,056	11,434	104,281	17,609	0	 0	0	ļ
65676	35-0472300	.05/01/1998	LINCOLN NATE LIFE INS CO	IN	YRT/I	AXXX	459,973		19,786	5,215	0	٥٥	0	ļ
65676	35-0472300	.07/20/1998	LINCOLN NATE LIFE INS CO	IN		0L		215	855	332	0	٥٥	0	0
65676	35-0472300	.07/20/1998	LINCOLN NATE LIFE INS CO	IN		XXXL		6,243	30,486	9,615		٥٥	0	
65676	35-0472300	.01/01/1999	LINCOLN NATE LIFE INS CO	IN	YRT/I	0L	11,235,524	82,718	98,329	127,392		٥٥	0	
65676	35-0472300	.02/13/1999	LINCOLN NATE LIFE INS CO	IN	YRT/I	AXXX	1,978,293	14,565	46,587	22,431		٥٠	0	n
65676	35-0472300	.02/13/1999	LINCOLN NATL LIFE INS CO	IN		0L	19,380,995	142,687	213,049	219,748	۸	٥٥	٥	٥
65676	35-0472300	.04/01/1999	LINCOLN NATE LIFE INS CO	IN	YRT/I	OL	42,556	313	1, 162	483		0	۰۰۰	n
65676	35-0472300	.04/01/1999	LINCOLN NATL LIFE INS CO	IN	YRT/I	AXXX	44,326	326	495	503	٥	0۱	٥	n
65676	35-0472300	.01/01/2000	LINCOLN NATL LIFE INS CO	IN	YRT/I	0L	37,492,960	361,116	348,017	313,179		٥٥	0	n
66346	58-0828824		MUNICH AMER REASSUR CO	GA	YRT/I	OL.	9,474	79	73		0	٥٥	0	0
66346	58-0828824	01/01/1970	MUNICH AMER REASSUR CO	GA	YRT/I	OL.	27,603	3,925	3,608	21,014		0		0
66346			MUNICH AMER REASSUR CO	GA		OL.	474,999	4,717	6,463	6,712	n	۰ ۱	n	n
66346	58-0828824		MUNICH AMER REASSUR CO	GA		OL.	689,971	245,460	251,091	19,442	0	0	0	0
66346	58-0828824		MUNICH AMER REASSUR CO	GA	YRT/I	OL.		26,114	26,333	2,678	n	٥	n	n
66346	58-0828824		MUNICH AMER REASSUR CO	GA		OL.	153,966	2, 128	25,113	58	n	0n	n	n
66346	58-0828824		MUNICH AMER REASSUR CO	GA	YRT/I	OL.	475, 157	9,705	11,616	0	0	0	0	0
66346	58-0828824	.06/01/1995	MUNICH AMER REASSUR CO	GA	YRT/I	0L		10,598	9,651	46,435	0	0	0	0
66346	58-0828824		MUNICH AMER REASSUR CO	GA	YRT/I	OL.	270,530,383	1,370,450	1,330,830	1,302,843	0	0	0	0
66346	58-0828824		MUNICH AMER REASSUR CO	GA	YRT/I	AXXX	8,631		278	49	0	0	0	0
66346	58-0828824		MUNICH AMER REASSUR CO	GA		0L	488,202	4.881	14,836	2,759	0	0	0	0
66346	58-0828824		MUNICH AMER REASSUR CO	GA		XXXL	48,860,933	488,459	.995,568	276, 124	0	0	0	0
66346	58-0828824		MUNICH AMER REASSUR CO	GA	YRT/I	0L	7,376,411	90,334		67,792	0	0	0	0
85472	13-2740556		NATIONAL SECURITY LIFE AND ANNUITY COMPANY	NY	YRT/I	0L		10,613	9,770	16,431	0	0	0	0
88099	75-1608507		OPTIMUM RE INS CO	TX		OL		3,877	3,540	3,509	.0	0	0	0
88099	75-1608507		OPTIMUM RE INS CO	. TX	YRT/I	OL.	2,988	26	0	51	0	0	0	0
88099	75-1608507	.04/15/1983	OPTIMUM RE INS CO	. TX		OL	0	0	0	(5,309)	0	0	0	0
88099	75-1608507	.01/01/1984	OPTIMUM RE INS CO	. TX		OL		5,255	5,659	4,713	0	0	0	0
88099	75-1608507	.01/01/1986	OPTIMUM RE INS CO	. TX	YRT/I	OL	42,925,226	540,612	143,372	216,909	0	0	0	0
88099	75-1608507	.03/01/2001	OPTIMUM RE INS CO	. TX	YRT/I	OL	956,680	12,049	576	4,834	0	0	0	0
67393	43-0812448	05/01/1985	OZARK NATL LIFE INS CO	MO	MCO/I	0L	3,701,130	0	0	105,600	0	0	2,959,634	0
67466	95-1079000	.02/01/1985	PACIFIC LIFE INS COMPANY	NE	YRT/I	OL	265,414	5,047	10,860	6,677	0	0	0	0
67466	95-1079000	.10/01/1990	PACIFIC LIFE INS COMPANY	NE	YRT/I	0L	2,949,300	56,080	52,712	74, 191	0	0	0	0
67466	95-1079000	.10/01/1990	PACIFIC LIFE INS COMPANY	NE	YRT/I	AXXX	245,984	4,677	11,866	6, 188	0	0	0	0
67466	95-1079000	.07/05/1991	PACIFIC LIFE INS COMPANY	NE	YRT/I	OL	449,795	8,553	10,332	11,315	0	0	0	0
67466	95-1079000	.05/01/1998	PACIFIC LIFE INS COMPANY	NE	YRT/I	OL	1,036,941	19,717	12,645	26,085	0	0	0	0
67466	95-1079000	.05/01/1998	PACIFIC LIFE INS COMPANY	NE	YRT/I	AXXX	2,329,585	44,296	57 , 189	58,602	0	0	0	0
67466	95–1079000		PACIFIC LIFE INS COMPANY	NE	00/I	OL	140,799	2,677	1,291	3,542	0	0	0	0
67466	95–1079000		PACIFIC LIFE INS COMPANY	NE	00/I	XXXL	33,863	644	89	852	0	0	0	0
68381	36-0883760		RELIANCE STANDARD LIFE INS CO	IL	00/I	FA	0	3,681,901	4, 116, 538	0	0	0	ļ0	ļ0
93572	43-1235868		RGA REINS CO	MO	YRT/I	0L	3,804,010	127,560	146,737	(209,007)	0	0	0	0
93572	43-1235868	.05/01/1987	RGA REINS CO	MO	00/I	OL.	197,576	2,288	5,741	2,016	0	0	0	0
93572	43-1235868		RGA REINS CO	MO	00/I	OL	707,628	8, 193	67,506	7,221	0	0	0	0
93572	43-1235868		RGA REINS CO	MO	YRT/I	OL.	700,706	8,113	36,834	7, 150	0	0	0	0
93572	43-1235868		RGA REINS CO	MO	YRT/I	OL	11,057,723	842,428	804,286	465,925	0	0	0	0
93572	43-1235868		RGA REINS CO	MO	YRT/I	OL.	115,878,000	2,509,728	2,523,865	2,213,012	0	0	0	ļ0
93572	43-1235868	.07/01/1991	RGA REINS CO	MO	YRT/I	OL.	11,655,452	435, 173	445,310	533,402	0	0	ļ0	ļ0
93572	43-1235868	.07/05/1991	RGA REINS CO	MO	YRT/I	OL	2,650,288	30,685	45,674	27,043	0	0	ļ0	ļ0
93572	43-1235868		RGA REINS CO	MO	YRT/I	AXXX	204,730	2,370	11,866	2,089	0	0	0	ļ0
93572	43-1235868		RGA REINS CO	MO	YRT/I	OL	3, 142,222	66, 195	77,482	44,092	0	0	0	ļ0
93572	43-1235868	.11/01/1994	RGA REINS CO	MO	YRT/I	OL	437,719	5,336	4,814	6,793	0	0	0	ļ0
93572	43-1235868		RGA REINS CO	MO	YRT/I	OL	117,951,048	1,253,878	1,304,292	955, 105	0	0	0	0
93572	43-1235868		RGA REINS CO	MO	YRT/I	OL	2,950	34	129	30	0	0	0	ļ0
93572	43-1235868		RGA REINS CO	MO	YRT/I	AXXX	327,353	3,790	17,973	3,340	0	0	0	ļ <u>0</u>
93572	43-1235868	.10/06/1995	RGA REINS CO	MO	YRT/I	XXXL	84,086	974	1, 135	858	0	0	<u>0</u>	L0

#### **SCHEDULE S - PART 3 - SECTION 1**

		Reins	urance Ceded Life Insurance, Annuities, Deposit Funds and	Other Lia	abilities without	Life of Disabili	ty Contingencies,	and Related Ber	nents Listed by F	keinsuring Compa	any as of Decem	iber 31, Current	rear	
1	2	3	4	5	6	7	8	Reserve Cr	redit Taken	11	Outstanding S	Surplus Relief	14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
				uiction							Current rear	FIIOI Teal	Reserve	Consulance
93572	43-1235868	. 10/06/1995 .	RGA REINS CO	MO	00/1	OL	1,739,951	20,145	24,132	17,754	0	0		
93572	43-1235868	08/01/1996 .	. RGA REINS CO	MO	0/I	OL	1,462,392	11,591	13,758	28,130	0	0	0	0
93572	43-1235868	. 10/01/1997 .	. RGA REINS CO	MO	YRT/I	AXXX	11,628	135	249	119	0	0	0	0
93572	43-1235868	05/01/1998 .	RGA REINS CO	MO	YRT/I	DL	512,774	5,937	10,371	5,232	0	0	0	
93572	43-1235868	05/01/1998 .	RGA REINS CO	MO	YRT/I	AXXX	1,615,743	18,707	47,658	16,487	0	0	0	
93572	43-1235868	. 07/20/1998 .	RGA REINS CO	MO	CO/I	0L	74.168	859	991	757	0	0	0	
93572	43-1235868	07/20/1998	RGA REINS CO	MO	CO/I	XXXL	89,002	1,030	710	908	0	0	0	(
93572	43-1235868	10/01/1998	RGA REINS CO	MO	YRT/I	AXXX	125,348	1,451	2.946	1,279	0	0	0	
93572	43-1235868	10/01/1998	RGA REINS CO	MO	CO/I	OL		9,695	11.915	8,544	0	0	0	
93572	43-1235868	. 10/01/1998 .	RGA REINS CO	MO		XXXL	25, 126, 725	290,918	336.094	256,392	Λ			
			IRGA REINS CO	WO	YRT/I	0L					0	0		
93572	43-1235868	04/01/1999 .		MU			1,699,178	19,673	23,461	17,338	0	0		·
93572	43-1235868	04/01/1999 .	. RGA REINS CO	MO	YRT/I	AXXX	9,323,159	107,944	171, 102	95, 133	0	0	0	
93572	43-1235868	. 11/22/2000 .	RGA REINS CO	MO		XXXL	17,792	206	256	182	0	0	0	
60445	74-1915841	. 01/09/1979 .	SAGICOR LIFE INS CO	TX	0/I	OL	10,636,685	2,941,010	3, 181, 310	92,602	0	0	0	
64688	75-6020048	.06/30/1975	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	53,600	33,275	33,326	1,964	0	0	0	ļ(
64688	75-6020048	07/01/1980 .	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	0	0	0	20,377	0	0		L
64688	75-6020048	.06/01/1983	SCOR GLOBAL LIFE AMER REINS CO	DF	YRT/I	Ol	9.474.450	1, 197, 519	1.042.413	202, 185	0	0	0	(
64688	75-6020048	12/01/1983	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	01	.502.119	5,570	11,708	5.916	0	0	0	(
64688	75-6020048	01/01/1987 .	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL.		4,850	4,516	2,678	0	0		
64688	75-6020048	01/07/1987	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL.	1,754,409	40,409	37,591	31,878	۸			
64688	75-6020048	10/01/1988	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	6,551,452	185,986	184,333	147,793	0	0		
				DE							0	0		
64688	75-6020048	. 11/22/2000 .	SCOR GLOBAL LIFE AMER REINS CO	DE	0/1	XXXL	179,980	701	1,535	207	0	0		
64688	75-6020048	08/01/2002 .	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	250,000	3,516	4, 183	745	0	0	0	
87017	62-1003368	. 12/01/1983 .	. SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	0	0	18,269	162,874	0	0	0	·
87017	62-1003368	05/01/1998 .	. SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	1,657,005	27,760	18,831	12,743	0	0	0	
87017	62-1003368	05/01/1998 .	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	AXXX	6,206,376	103,976	128,771	47,728	0	0	0	L0
87017	62-1003368	07/20/1998 .	SCOR GLOBAL LIFE RE INS CO OF DE	DE		OL.	54.589	915	495	420	0	0	0	0
87017	62-1003368	07/20/1998	SCOR GLOBAL LIFE RE INS CO OF DE	DF	C0/I	XXXL	87.342	1.463	411	672	0	0	0	0
87017	62-1003368	07/20/1998	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL.	17,468	293	114	134	0	0	0	
87017	62-1003368	08/01/1998 .	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	198,623,512	1,070,772	1.036.526	1,020,542	Λ			
87017	62-1003368	01/01/1999	SCOR GLOBAL LIFE RE INS CO OF DE	DF	YRT/I	0L	22,927	384	209	176	0	0		
	62-1003368			DE	YRT/I	AXXX		352	439	162	0	0		
87017		10/07/1999	SCOR GLOBAL LIFE RE INS CO OF DE	DE			21,021				0	0		·
87017	62-1003368	. 10/07/1999 .	. SCOR GLOBAL LIFE RE INS CO OF DE	DE	00/1	OL	157,215	2,634	2, 122	1,209	0	0	0	
87017	62-1003368	. 10/07/1999 .	. SCOR GLOBAL LIFE RE INS CO OF DE	DE	0/I	XXXL	640,216	10,726	3,448	4,923	0	0	0	
87017	62-1003368	01/01/2000 .	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	DL	11,092,030	135,691	133 , 161	101,539	0	0	0	
87017	62-1003368	03/01/2001 .	SCOR GLOBAL LIFE RE INS CO OF DE	DE	00/I	XXXL	80,767	1,353	560	621	0	0	0	
68713	84-0499703	01/01/1964 .	SECURITY LIFE OF DENVER INS CO	CO		OL	206, 198	110,706	122,979	(6,891)	0	0	0	
68713	84-0499703	02/01/1981	SECURITY LIFE OF DENVER INS CO	CO	CO/I	0L	1,221,874	59,731	56,641	99,112	0	0	0	L
68713	84-0499703	10/01/1982	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL.	11.067.222	227.882	229.385	223.877	0	0	0	(
68713	84-0499703	04/15/1983	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL.	n	n	20, 132	(47,688)	n	n	n	(
68713	84-0499703	04/15/1983 .	SECURITY LIFE OF DENVER INS CO	CO		Ol	1,258,400	516,730	581.990	23,204	n	n	o	1
68713	84-0499703	03/01/1985 .	SECURITY LIFE OF DENVER INS CO	CO		UL	1,258,400	6,799		2,032				
	84-0499703										0	0		
68713		01/01/1988 .	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	14,249,948	216,572	230,020	222,709	0	0	0	ļ
68713	84-0499703	06/01/1989 .	. SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	0	0	23,761	(39,821)	0	0	0	
68713	84-0499703	06/01/1990 .	. SECURITY LIFE OF DENVER INS CO	CO	YRT/I	DL	12,424,164	491, 129	433,744	865,805	0	0	0	
68713	84-0499703	. 10/01/1990 .	. SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	1,514,772	16,882	55,870	32,068	0	0	0	
68713	84-0499703	07/05/1991 .	. SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	3,342,506	37,251	44,254	70,761	0	0	0	
68713	84-0499703	. 07/05/1991 .	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	AXXX	256,921	2,863	11,866	5,439	0	0	0	
68713	84-0499703	01/01/1995	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL.	124,219,071	1,276,346	1,266,232	1,059,372	0	0	0	
68713	84-0499703	10/06/1995	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL.	11.742	131	240	249	n	n	n	,
68713	84-0499703	10/06/1995	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	AXXX	701.179	7.814	22.503	14.844	n	n	o	1
68713	84-0499703	. 10/06/1995 .	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	XXXL	243,598		2.376	5. 157	0	0		,
											0			
68713	84-0499703	10/06/1995 .	SECURITY LIFE OF DENVER INS CO	CO		OL	6,944,869	77,398	75,595	147,024	0	0		
68713	84-0499703	03/01/1996 .	. SECURITY LIFE OF DENVER INS CO	CO	YRT/I	AXXX	49,800	555	232	1,054	0	0	0	0
68713	84-0499703	05/01/1996 .	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	DL	0	0	78,640	(90,775)	0	0	0	0
68713	84-0499703	05/01/1997	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL.	644.000	3.746	3.433	24.567	0	0	0	· I 0

#### **SCHEDULE S - PART 3 - SECTION 1**

		Reinsi	urance Ceded Life Insurance, Annuities, Deposit Funds and	Other Lia			, , ,						rear	
1	2	3	4	5	6	7	8	Reserve Cr		11	Outstanding S		14	15
1		1		Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
68713	84-0499703	.05/01/1997 .	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	268,442,544	1.384.397	1,615,159	1,503,850	0	0	0	0
68713	84-0499703	.08/01/1998 .	SECURITY LIFE OF DENVER INS CO	CO		OL.	213,501,739	3,855,027	4,302,675		0	0	0	0
68713	84-0499703	10/01/1998	SECURITY LIFE OF DENVER INS CO	CO	C0/I	OL.	1.750.000	10,426	30.106	6,206	0	0	0	0
68713	84-0499703	01/01/1999	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL.	2,792	31	61		0	0	0	0
68713	84-0499703	10/06/1999	SECURITY LIFE OF DENVER INS CO	CO		OL.	190,804	.2,126	2,122	4.039	n	n		
68713	84-0499703	12/01/1999	SECURITY LIFE OF DENVER INS CO	. CO	YRT/I	OL	130,004	۰ , ۱۷۵	4.007	(6.502)	Λ	o		0
68713	84-0499703	01/01/2000	SECURITY LIFE OF DENVER INS CO	. CO	YRT/I	OI	18,854,528	236,914	258.146	176,222		0		0
						OI			, ,			0		0
68713	84-0499703	. 04/03/2000 .	SECURITY LIFE OF DENVER INS CO	. CO	00/1		227,892,294	2,375,290	3,722,922	1, 189, 200	0	0		0
68713	84-0499703	09/01/2000 .	SECURITY LIFE OF DENVER INS CO	. CO	00/1	OL	98,736,157	3,966,450	2,983,155	250,311	0	0		0
68713	84-0499703	06/01/2001 .	SECURITY LIFE OF DENVER INS CO	. CO	YRT/I	OL	0	0	0	(77)	0	0	0	0
82627	06-0839705	01/01/1955 .	SWISS RE LIFE & HLTH AMER INC	MO	00/1	OL	50,000	71	67	101	0	0	0	0
82627	06-0839705	08/04/1955 .	. SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	Ω	0	0	514	0	0	0	0
82627	06-0839705	01/01/1959 .	. SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	0L	191,084	158,419	168,822	20,818	0	0	0	0
82627	06-0839705	02/01/1963 .	. SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	12,722	579	533	1,229	0	0	0	0
82627	06-0839705	08/01/1969 .	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	0	0	2,019	(2,352)	0	0	0	0
82627	06-0839705	.01/01/1975 .	. SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	97,723	24,890	27 , 103	5,407	0	0	0	0
82627	06-0839705	. 11/01/1977 .	. SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	185,484	53,550	51,568	14,986	0	0	0	0
82627	06-0839705	. 09/15/1978 .	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL.	2.333.816	135,385	263.928	173,090	0	0	0	0
82627	06-0839705	.09/01/1979 .	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL.	15,679	173	3,208	84	0	0	0	0
82627	06-0839705	11/01/1979	SWISS RE LIFE & HLTH AMER INC	MO	C0/I	OL.	50,000	25,621	25,219	1,959	0	0	0	0
82627	06-0839705	07/01/1980	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL.	274.168	3,887	3,671	3,149	0	0	0	0
82627	06-0839705	10/01/1980	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	01	611,047	6,374	5,893	9,220	0	0	0	0
82627	06-0839705	03/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	0I	196.500	112,794	109.536	2.072	0	0	0	0
82627	06-0839705	03/20/1981 .	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	0L	130,000	112,734	3.056	(6,435)	Λ	Λ		٥
82627	06-0839705	06/22/1981 .	SWISS RE LIFE & HLTH AMER INC	MO		OL	311,000	10,513		(58, 197)		0		0
82627	06-0839705	. 00/22/1981 .	SWISS RE LIFE & HLTH AMER INC	MO		0L	3,620,143	10,513	49,852	(58, 197)	0	0		0
						OI					0	0		0
82627	06-0839705	09/01/1981 .	. SWISS RE LIFE & HLTH AMER INC	MO	YRT/I		98,650	4,874	4,490	8,944	0	0		0
82627	06-0839705	. 10/01/1981 .	SWISS RE LIFE & HLTH AMER INC	MO	0/I	OL	30,995	905	1, 198	1,061	0	0		0
82627	06-0839705	01/01/1982 .	. SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	0	0	32,490	0	0	0		0
82627	06-0839705	. 01/01/1982 .	. SWISS RE LIFE & HLTH AMER INC	MO	00/I	OL	1,818,846	571,747	609,966	11,718	0	0	0	0
82627	06-0839705	02/01/1982 .	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	31, 154	411	385	394	0	0	0	0
82627	06-0839705	_04/01/1982 .	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	3,368	154	259	5,241	0	0	0	0
82627	06-0839705	08/01/1982 .	. SWISS RE LIFE & HLTH AMER INC	. MO		OL	1,009,666	63,520	62,345	28, 166	0	0	0	0
82627	06-0839705	08/01/1982 .	. SWISS RE LIFE & HLTH AMER INC	MO	MCO/I	OL	3,793,177	46,795	0	45, 136	0	0	27 , 288	0
82627	06-0839705	08/01/1982 .	. SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	1,810,632	47,596	120,378	45,853	0	0	0	0
82627	06-0839705	04/01/1984 .	. SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	4,738,169	94,791	100,030	90,201	0	0	0	0
82627	06-0839705	07/01/1984 .	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	1,574,984	66,988		66,706	0	0	0	0
82627	06-0839705	. 10/01/1984 .	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	4,655,098	172,645	157,207	145,339	0	0	0	0
82627	06-0839705	01/01/1985	SWISS RE LIFE & HLTH AMER INC	MO	C0/I	OL	1,077,581	196,272	195, 120	(6,668)	L0	0	L	0
82627	06-0839705	07/01/1985	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL.	50,809,175	2,331,358	2.974.245	291.663	0	0	0	0
82627	06-0839705	01/01/1986	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	01	8,437,945	316,507	601,276	421.046	0	n	n	0
82627	06-0839705	05/01/1987 .	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OI.	7,962,806	226,420		258,337	n	n	n	n
82627	06-0839705	01/01/1988 .	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	0L	13,201,944	204,048	216.448	191,907	n	n	n	n
82627	06-0839705	03/01/1988 .	SWISS RE LIFE & HLTH AMER INC	MO.	YRT/I	0L	10,201,344	204,040 A	205	2,285	n	n		o
82627	06-0839705	. 05/01/1988 .	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	0L	10.181.484	574.005	625.900			0		0
82627	06-0839705	. 07/01/1988 .	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	UL		4,622	8.075	548,498		0		
82627	06-0839705	. 09/01/1988 .	SWISS RE LIFE & HLTH AMER INC	MO	rн//	UL	141,667	2,926	2,639	2,709		0		
	06-0839705			MO		0L				2,709	ļ	0		ļ
82627		. 11/01/1988 .	SWISS RE LIFE & HLTH AMER INC	. I <sub>M</sub> O	00/1		56,954	1,058	1,426		}ū	0		ļ0
82627	06-0839705	.07/01/1989 .	SWISS RE LIFE & HLTH AMER INC	MU	YRT/I	OL	582,716	9,535	8,577	9,405	ļ0	0	ļ0	ļ0
82627	06-0839705	09/01/1989 .	. SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	18,036,738	522,804	466,365	747,511	J0	0	ļ0	ļ0
82627	06-0839705	. 10/01/1989 .	. SWISS RE LIFE & HLTH AMER INC	MO	00/1	OL		26,995	33,287	23,381	0	0	0	0
82627	06-0839705	01/01/1990 .	. SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	15, 128, 673	344,472	338,284	316,773	0	0	0	0
82627	06-0839705	03/01/1990 .	. SWISS RE LIFE & HLTH AMER INC	MO		OL	181,774	9,026	8, 152	22,742	0	0	0	0
82627	06-0839705	03/01/1990 .	. SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	17,418,235	414,759	403,505	376,721	0	0	0	0
82627	06-0839705	04/01/1990 .	. SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	256,997,902	8,754,337	9,701,423	7, 179, 464	0	0	0	0
82627	06-0839705	. 05/01/1990 .	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL.	145.829.538	2,269,099	2,255,188	2,045,647	0	0	L	0

### **SCHEDULE S - PART 3 - SECTION 1**

		Reinst	urance Ceded Life Insurance, Annuities, Deposit Fu				ity Contingencies,							
1	2	3	4	5	6	7	8	Reserve Cre		11	Outstanding S	13	14	15
NAIC				Domi- ciliary	Type of	Type of		9	10		12	13	Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
82627	06-0839705	.06/30/1990	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL OL	52,840,517	1.982.575	2.555.468	1,403,574	Ourient real	n noi real	reserve	Comsulance
82627	06-0839705	.07/01/1991	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL.	11,655,452	460,610	500 . 140					
82627	06-0839705	.01/01/1993	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OI.	538,571	6,753	6,339	6, 155	0	0	0	
82627	06-0839705	02/01/1993	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL.	512,213	6,706	6.282	8,608	0	0	0	
82627	06-0839705	.04/25/1993	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL.	328,441	3,620	9.635	1.766	0	0		
82627	06-0839705	01/01/1995	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	0L	117,257,274	1,238,752	1,225,362	961,890	0	0	0	
82627	06-0839705	10/06/1995	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	821,250	9,051	83.477	4,417	0	0	0	
82627	06-0839705	.10/06/1995	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	54,839	604	621	295	0	0	0	
82627	06-0839705	.10/06/1995	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL.	1,902,859	20,971	29,732	10,234	0	0	0	
82627	06-0839705	.02/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	0L	18,827,079	239,912	268,667		0	0	0	
82627	06-0839705	.03/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX		436	232	213	0	0	0	
82627	06-0839705	04/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	0L	2,808,282	62,797	73.946	40,830	0	0	0	
82627	06-0839705	12/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	0L		685	627	258	0	0	0	
82627	06-0839705	10/01/1997	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	11,591	128	249	62	0	0	0	
82627	06-0839705	05/01/1998	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	0L	24,390,943	323,216	317,910	276,522	0	0	0	
82627	06-0839705	05/01/1998	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	4,028,780		119 . 154	21,668	n	n	n	
82627	06-0839705	.07/20/1998	SWISS RE LIFE & HLTH AMER INC	MO		OL	184,833	2,037	2,477	994	0	n	n	
82627	06-0839705	.07/20/1998	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL		2,933	2.075	1,431	0	0	n	
82627	06-0839705	.07/20/1998	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL.	361,237	3,981	3,421	1,943	0	0	0	
82627	06-0839705	.08/01/1998	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	0L	270,925,267	1,374,182	1,338,360	1,430,341	0	0	0	
82627	06-0839705	10/01/1998	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	161,272	1,777	6,884	867	0	0	0	
82627	06-0839705	10/01/1998	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	95,091,006	1,047,954	1,292,973	.511,423	0	0	0	
82627	06-0839705	01/01/1999	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	0L	88,720	978	918	477	0	0	0	
82627	06-0839705	02/13/1999	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	0L	188.840	2.081	1.422	1.016	0	0	0	(
82627	06-0839705	.04/01/1999	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	0L	671,799	7,404	9.324	3,613	0	0	0	(
82627	06-0839705	.04/01/1999	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	2,702,450	29,782	50,306	14,534	0	0	0	(
82627	06-0839705	.01/01/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL.	15,088,909	189,889	185,393	166,785	0	0	0	(
82627	06-0839705	.03/01/2001	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	17,397	192	82	94	0	0	0	(
82627	06-0839705	.03/01/2001	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL		432,902	1,003,644	.211,265	0	0	0	(
82627	06-0839705	.03/01/2001	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL.	1,576,992	17,379		8,481	0	0	0	(
82627	06-0839705	05/25/2006	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	0L	0	0	0	13,735	0	0	0	(
86231	39-0989781	04/01/1988	TRANSAMERICA LIFE INSURANCE COMPANY	I A	YRT/I	AXXX	910,551	11,523	36,834	18,397	0	0	0	(
86231	39-0989781	10/01/1990	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	XXXL	2,076,429	26,276	62,456	41,953	0	0	0	(
86231	39-0989781	10/01/1995	TRANSAMERICA LIFE INSURANCE COMPANY	I A	YRT/I	0L	824,645	10,435	11,265	16,662	0	0	0	(
86231	39-0989781	.10/01/1995	TRANSAMERICA LIFE INSURANCE COMPANY	ΙΔ		OL.	.7,087,338	89,687	73.831	143 , 197	0	0	0	
86231	39-0989781	10/01/1995	TRANSAMERICA LIFE INSURANCE COMPANY	I A	YRT/I	XXXL	149, 196	1,888	1,863	3,014	0	0	0	
			ized U.S. Non-Affiliates			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	3,927,707,462	173.661.445	187 . 174 . 107	42,289,443	Λ	0	5.143.418	(
			Authorized Non-Affiliates				3,927,707,462	173,661,445	187, 174, 107	42,289,443	0	0	5, 143, 418	
	Total General						3,928,358,168	173,662,146	187, 308, 575	42,209,443	0	0	5, 143, 418	
							3,928,338,168	1/3,002,140	187,308,373	42,320,186	0	0	3, 143, 4 18	<del>                                     </del>
			Jnauthorized U.S. Affiliates	Diff	005#//	F1	0	1 500 000 500	1 400 470 000	0	0	0	0	4 500 500 17
			WILTON REINS BERMUDA LTD	BMU	COFW/I	FA	0	1,520,369,593	1,489,476,038	0	0	0	0	,000,000, 11
			norized Non-U.S. Affiliates - Other				0	1,520,369,593	1,489,476,038	0	0	0	0	1,000,000,114
			Jnauthorized Non-U.S. Affiliates				0	1,520,369,593	1,489,476,038	0	0	0	0	1,000,000, 11
1899999.			Jnauthorized Affiliates				0	1,520,369,593	1,489,476,038	0	0	0	0	1,593,536,478
63886	59-2764247	.10/01/1993	BEST MERIDIAN INS CO	FL	MCO/I	OL.	24,249,031	0	0	46, 100	0	0	2,835,970	
87572	23-2038295	.04/01/1980	SCOTTISH RE US INC	DE	YRT/I	OL	539,225	11,187	13,474	(209)	0	0	0	
87572	23-2038295	.01/01/1995	SCOTTISH RE US INC	DE	YRT/I	OL	109,283,295	1,143,834	1, 135, 562	913,629	0	0	0	
87572	23-2038295	.10/06/1995	SCOTTISH RE US INC	DE	YRT/I	0L.		142	772	339	0	0	0	
87572	23-2038295	.10/06/1995	SCOTTISH RE US INC	DE	YRT/I		1,527,178	12,029	99,881	28,732	0	0	0	
87572	23-2038295	.10/06/1995	SCOTTISH RE US INC	DE		0L.	7,410,978	58,372	121,674	139,430	0	0	0	
87572	23-2038295	.10/28/1997	SCOTTISH RE US INC	DE	YRT/I	0L	124,455	980	1, 138	2,341	0	0	0	
87572	23-2038295	.10/01/1998	SCOTTISH RE US INC	DE	YRT/I	AXXX		461	3,574	1, 102	0	0	0	
87572	23-2038295	.10/01/1998	SCOTTISH RE US INC	DE	YRT/I	XXXL	233,346	1,838	3,709	4,390	0	0	0	
87572	23-2038295	.10/01/1998	SCOTTISH RE US INC	DE	0/I	0L	939,067	7,397	9,299	17,668	0	0	0	
	00 0000000	.01/01/1999	SCOTTISH RE US INC	DF	YRT/I	OL	2,792	31	466	59	0	0	0	
87572	23-2038295	.01/01/1000	0001110111L 00 110											

#### **SCHEDULE S - PART 3 - SECTION 1**

		Remsu	rance Ceded Life Insurance, Annuities, Deposit Funds a	id Other Lia	milles without	Life of Disabili	ty Contingencies,	and Related Ben	ieilis Listed by F	kemsumg Compa	any as or Decen	iber 31, Current	real	
1	2	3	4	5	6	7	8	Reserve Cre	edit Taken	11		Surplus Relief	14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
00000	AA-1320052	07/01/1990	CAISSE CENTRALE DE REASSUR	FRA	YRT/I	0L	6,668,304	111.345	102.561	119,147	0	0	0	0
00000	AA-1320052		CAISSE CENTRALE DE REASSUR	FRA	YRT/I	0L	7,394,498	92,621	97,385	129,492	0	0	0	0
00000	AA-1320035	01/01/1977	COLISEE RE	FRA	YRT/I	OL.	0	0	0	341	0	0	0	0
00000	AA-1380165		N R G NEDERLANDSE REASSUR GRP N V	NLD	YRT/I	OL.	7,591	131	9.133	81.437	0	0	0	0
00000	AA-1460100	12/01/1983	NOUVELLE CIE DE REASSUR S A	FRA	YRT/I	0L.	.3,796	65	4,566	40,718	0	0	0	0
00000	AA-1561038		REVIOS REINS CANADA LTD	CAN	YRT/I	AXXX	29.559	429	374	236	0	0	0	0
00000	AA-1561038		REVIOS REINS CANADA LTD	CAN	YRT/I	AXXX	30,112	1,562	1,326	930	0	n	0	0
00000	AA-1320276		SCOR GLOBAL LIFE	FRA	YRT/I	OL.	7.067.004	165,469	163.543	179.816	Λ	n	Λ	0
00000	AA-1320158		SCOR GLOBAL LIFE SE	FRA	YRT/I	OL.	17.025.445	309.911	276,598		Λ	n	Λ	Λ
00000	AA-1320158		SCOR GLOBAL LIFE SE	FRA	YRT/I	OL.	1,500,000	51.927	45.482	79.350	Λ	n		Λ
00000	AA-1320138		TRYGG HANSA INS CO LTD	SWE		0L	155,941	3,876	3,703	4,747	0	o	0	
00000			XL LIFE LTD	BMU	YRT/I	AXXX	59,057			187	0	0	0	0
00000			XL LIFE LTD	BMU	YRT/I	XXXL		979.552	1,497,322	153 , 187	0	0	0	0
				DIWU						,	0	0	0	0
			orized Non-U.S. Non-Affiliates				142, 194, 928	1,717,066	2,202,157	1,126,945	0	0	0	U
			nauthorized Non-Affiliates				286,580,881	2,953,337	3,591,706	2,280,526	0	0	2,835,970	0
	Total Genera						286,580,881	1,523,322,930	1,493,067,744	2,280,526	0	0	=,000,0.0	1,593,536,478
2599999.	Total Genera	l Account - C	ertified U.S. Affiliates				0	0	0	0	0	0	0	0
2899999.	Total Genera	I Account - C	ertified Non-U.S. Affiliates				0	0	0	0	0	0	0	0
2999999.	Total Genera	Account - C	ertified Affiliates				0	0	0	0	0	0	0	0
			ertified Non-Affiliates				0	0	0	0	0	0	0	0
	Total Genera						0	0	0	0	0	0	0	0
			eciprocal Jurisdiction U.S. Affiliates				0	0	0	0	0	0	0	0
			eciprocal Jurisdiction Non-U.S. Affiliates				0	0	0	0	0	0	0	•
							0	0	0	0	0	0	0	0
			eciprocal Jurisdiction Affiliates				·	•	0	·	Ÿ	0	0	U
			eciprocal Jurisdiction Non-Affiliates				0	0	0	0	0		0	0
			ciprocal Jurisdiction				0	0	0	0	0	0	0	0
			thorized, Unauthorized, Reciprocal Jurisdiction, and Certified				4,214,939,049	1,696,985,076	1,680,376,319	44,600,712	0	0	7,979,388	1,593,536,478
4899999.	Total Separat	te Accounts -	Authorized U.S. Affiliates				0	0	0	0	0	0	0	0
5199999.	Total Separat	te Accounts -	Authorized Non-U.S. Affiliates				0	0	0	0	0	0	0	0
5299999.	Total Separat	te Accounts -	Authorized Affiliates				0	0	0	0	0	0	0	0
			Authorized Non-Affiliates				0	0	0	0	0	0	0	0
	Total Separat						0	0	0	0	0	0	0	0
			Unauthorized U.S. Affiliates				0	0	0	0	0	0	0	0
			Unauthorized O.S. Affiliates Unauthorized Non-U.S. Affiliates				0	0	0	0	0	0	0	0
								-			•	0	0	•
			Unauthorized Affiliates				0		0	0	0	0	0	0
			Unauthorized Non-Affiliates				0	0	0	0	0	0	0	0
6799999.	Total Separat	te Accounts L	Jnauthorized				0	0	0	0	0	0	0	0
7099999.	Total Separat	te Accounts -	Certified U.S. Affiliates				0	0	0	0	0	0	0	0
7399999.	Total Separat	te Accounts -	Certified Non-U.S. Affiliates				0	0	0	0	0	0	0	0
			Certified Affiliates				0	0	0	0	0	0	0	0
			Certified Non-Affiliates				0	0	0	0	0	0	n	0
	Total Separat						0		0	0	0	0	0	0
			Reciprocal Jurisdiction U.S. Affiliates				0	0	0		0	0	·	0
							•	-		•	•	Ü	0	<u> </u>
			Reciprocal Jurisdiction Non-U.S. Affiliates				0	0	0	0	0		0	0
			Reciprocal Jurisdiction Affiliates				0	0	0	0		0	·	0
			Reciprocal Jurisdiction Non-Affiliates				0	0	0	0	0	0	·	0
			Reciprocal Jurisdiction				0	0	0	0	0	0	0	0
9099999.	Total Separat	te Accounts A	Authorized, Unauthorized, Reciprocal Jurisdiction and Certified		-		0	0	0	0	0	0	0	0
			9, 089999, 1499999, 1999999, 2599999, 3099999, 3699999, 41	99999, 48999	99, 5399999, 599	9999, 6499999.								
1			999 and 8699999)	,	,,	,,	4,072,744,121	174.898.417	188.698.124	43.473.767	0	0	7,979,388	0
9299999			399999, 0999999, 1799999, 2099999, 2899999, 3199999, 399999	9 4299999 5	199999 549999	6299999	,,,.	.,,	-,,	,,	,	·	.,,300	
1 220000.			999, 8499999 and 8799999)	-,,,		, =====,	142, 194, 928	1.522.086.659	1,491,678,195	1,126,945	0	n	0	1.593.536.478
9999999 -		, 1000	555, 5.55566 und 6766666/				4.214.939.049	1,696,985,076	1.680.376.319	44,600,712	0	0		
	าบเสเจ						7,414,303,049	1,000,000,070	1,000,370,319	+4,000,712	L U	ı	1,515,000	1,000,000,470

#### **SCHEDULE S - PART 3 - SECTION 2**

			Reinsurance	Ceded Accid	dent and Healt	h Insurance Lis	ted by Reinsuring C	ompany as of Decer	nber 31, Current Yea	ar			
1	2	3	4	5	6	7	8	9	10	Outstanding S	Surplus Relief	13	14
				Domi-					Reserve Credit	11	12		
NAIC				ciliary	Type of	Type of		Unearned	Taken Other			Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business		Premiums	than for Unearned			Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	Premiums	(Estimated)	Premiums	Current Year	Prior Year	Reserve	Coinsurance
			uthorized U.S. Affiliates	u.oo	00000	00000	0	0	0	0	0	0	0
			uthorized Non-U.S. Affiliates				0	0	0	0	0	0	0
			uthorized Affiliates				0	0	0	0	0	0	0
60534	59-0781901		AMERICAN HERITAGE LIFE INS CO	П	QA/G	OH.	0	0	535,390	0	0	0	102,500
61476	04-1106240		BOSTON MUT LIFE INS CO	MA	QA/GQA	OH		ر و ا		0	٥	٥٥	102,300
69140	04-1100240		FIRST ALLMERICA FIN LIFE INS CO	MA	QA/GQA/G.	OH		ر و	359,552		0	٥٥	75,000
86258	13-2572994		GENERAL RE LIFE CORP	CT	QA/GQ	OH	۰	0	1,461,190		0		75,000
70939	13-2611847		GERBER LIFE INS CO	NY	QA/G	OH		ν	443.500	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	٠	٠	100,000
42374	74-2195939		HOUSTON CAS CO	TX	CAT/G	OH	0	ν	137,829	۰۰	٠	٠	00,000
70815	06-0838648		HARTFORD LIFE & ACCIDENT INS CO	CT	OTH/G	OH	1.489	n			٥	٥٥	
65838	01-0233346		JOHN HANCOCK LIFE INS CO	MI	QA/G	OH.	,,,,,,,,	0	85,771				
87726	06-0566090		METLIFE INSURANCE COMPANY USA	DE.	OTH/G	OH	n	0	25,590				0
67814	06-0493340		PHOENIX LIFE INS CO	NY	QA/G	OH	0	0	742,061	0	0	0	150,000
67539	72-0281240		PAN AMERICAN LIFE INS CO	LA	QA/G	OH	0	0	64,209	0	0	0	25,000
10219	23-1641984		QBE REINS CORP	PA	QA/G.	OH	0	0	64,209	0	0	0	25,000
68381			RELIANCE STANDARD LIFE INS CO	II	QA/G.	OH.	0	0	443,500	0	0	0	100,000
39152	59-2048400		PROVIDENCE WASHINGTON INS CO	OK	QA/G	OH.	0	0	204,543	0	0	0	41,250
82627	06-0839705		SWISS RE LIFE & HEALTH AMER INC	MO	QA/G	OH.	0	0	192,628	0	0	0	75,000
10945	13-4032666		TOKIO MARINE & NICHIDO INS CO	NY	QA/G	OH.	0	0	399,702	0	0	0	
86231	39-0989781		TRANSAMERICA LIFE INSURANCE COMPANY	IA	QA/G	OH.	0		128,657	0	0	0	
19453	13-5616275		TRANSATLANTIC REIN CO	NY	QA/G	OH.	0	 0	399,028	0	0	0	116,250
61425			TRUSTMARK INS CO	IL	QA/I	OH	388.756	0	4,984,090	0	0	0	0
62596	31-0252460		UNION FIDELITY LIFE INS CO	KS.	QA/G	OH.	0	0	321,047	0	0	0	125,000
69744	13-1423090		UNION LABOR LIFE INS CO	MD	QA/G	OH	0	0		0	0	0	100,000
71404	47-0463747		CONTINENTAL GEN INS CO	TX	QA/1	OH.	2,725	0	11,205	0	0	0	0
80659	82-4533188		US BUS OF THE CANADA LIFE ASSUR CO	MI	CAT/G.	OH.	0	0		0	0	0	120,500
70319	36-1933760		WASHINGTON NATL INS CO	IN	QA/G	OH	114.587	28,579	1,651,418	0	0	9,564	0
70319	36-1933760	04/01/2014	WASHINGTON NATL INS CO	IN	QA/I	OH.	18, 172, 762	0	1,079,513	0	0	100,615,547	0
0899999.			zed U.S. Non-Affiliates				18,680,319	28,579	16,024,494	0	0	100,625,111	1,480,500
00000			LLOYDS SYNDICATE NUMBER 435	GBR	QA/G	OH	0	0	.75,806	0	0	0	0
00000			LLOYDS SYNDICATE NUMBER 570	GBR	QA/G	OH.	0	0	20,674	0	0	0	0
00000			LLOYDS SYNDICATE NUMBER 991	GBR	QA/G	OH.	0	0	17,918	0	0	0	0
00000			LLOYDS SYNDICATE NUMBER 1223	GBR	QA/G	OH	0	0	13,783	0	0	0	0
00000			LLOYDS SYNDICATE NUMBER 2027	GBR	QA/G.	OH.	0	0	9,648	0	0	0	0
0999999			zed Non-U.S. Non-Affiliates				0	0	137,829	0	0	0	0
			uthorized Non-Affiliates				18,680,319	28,579	16,162,323	0	0	100,625,111	1,480,500
	Total General						18,680,319	28,579	16, 162, 323	0	0	100,625,111	1,480,500
			nauthorized U.S. Affiliates				0,000,010	0	0,102,020	0	0	00,020,111	0
			nauthorized Non-U.S. Affiliates				0	0	0	0	0	0	0
			nauthorized Affiliates				0	0	0	0	0	<u> </u>	0
88340			HANNOVER LIFE REASSUR CO OF AMER	FL	QA/G	OH	0	0	430.648	0	0	<u> </u>	62,500
87572			SCOTTISH RE US INC	DE	QA/IQA		3.322	604	15.806		0	٠	02,300
			prized U.S. Non-Affiliates		. j	VI I	3,322	604	446.454	0	0	0	62,500
				FRA	QA/G.	OH.	,	004	, -	0	0	0	45,000
00000		.01/01/1999	SCOR RUECKVERSICHERUNG (DEUTSCHLAND) AG	DEU	QA/GQA/G	UHOH	0		215,731		0	0	
00000			SUISS REINSURANCE COMPANY	DEU CHE	QA/GQA/G.	UHOH	0	 N	511,681		0		113,750
				UTE		VП			,		-		35,000
			orized Non-U.S. Non-Affiliates				0 000	0	847,492	0	0	0	193,750
			nauthorized Non-Affiliates				3,322	604	1,293,946	0	0	0	256,250
	Total General						3,322	604	1,293,946	0	0	0	256,250
			ertified U.S. Affiliates				0	0	0	0	0	0	0
			ertified Non-U.S. Affiliates				0	0	0	0	0	0	0
			ertified Affiliates				0	0	0	0	0	0	0
			ertified Non-Affiliates				0	0	0	0	0	0	0
3399999.	Total General	Account Cer	tified				0	0	0	0	0	0	0
3699999.	Total General	Account - Re	eciprocal Jurisdiction U.S. Affiliates				0	0	0	0	0	0	0
											-		

#### **SCHEDULE S - PART 3 - SECTION 2**

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

			Tembulance of	aca / tool	acint and incan	ii iiiodiaiioc Lic	ica by richibanning of	ompany as or bescr	inder or, ourrein rec	A1			
1	2	3	4	5	6	7	8	9	10	Outstanding S	Surplus Relief	13	14
				Domi-					Reserve Credit	11	12		
NAIC				ciliary	Type of	Type of		Unearned	Taken Other			Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business		Premiums	than for Unearned			Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	Premiums	(Estimated)	Premiums	Current Year	Prior Year	Reserve	Coinsurance
3999999.	<b>Total General</b>	Account - Re	eciprocal Jurisdiction Non-U.S. Affiliates				0	0	0	0	0	0	0
4099999.	Total General	Account - Re	eciprocal Jurisdiction Affiliates				0	0	0	0	0	0	0
4399999.	<b>Total General</b>	Account - Re	eciprocal Jurisdiction Non-Affiliates				0	0	0	0	0	0	0
			siprocal Jurisdiction				0	0	0	0	0	0	0
			horized, Unauthorized, Reciprocal Jurisdiction and Certified				18,683,641	29, 183	17,456,269	0	0	100,625,111	1,736,750
4899999.	<b>Total Separat</b>	e Accounts -	Authorized U.S. Affiliates				0	0	0	0	0	0	0
5199999.	<b>Total Separat</b>	e Accounts -	Authorized Non-U.S. Affiliates				0	0	0	0	0	0	0
			Authorized Affiliates				0	0	0	0	0	0	0
5599999.	<b>Total Separat</b>	e Accounts -	Authorized Non-Affiliates				0	0	0	0	0	0	0
5699999.	<b>Total Separat</b>	e Accounts A	uthorized				0	0	0	0	0	0	0
5999999.	<b>Total Separat</b>	e Accounts -	Unauthorized U.S. Affiliates				0	0	0	0	0	0	0
			Unauthorized Non-U.S. Affiliates				0	0	0	0	0	0	0
6399999.	<b>Total Separat</b>	e Accounts -	Unauthorized Affiliates				0	0	0	0	0	0	0
6699999.	<b>Total Separat</b>	e Accounts -	Unauthorized Non-Affiliates				0	0	0	0	0	0	0
	<b>Total Separat</b>						0	0	0	0	0	0	0
			Certified U.S. Affiliates				0	0	0	0	0	0	0
7399999.	<b>Total Separat</b>	e Accounts -	Certified Non-U.S. Affiliates				0	0	0	0	0	0	0
7499999.	<b>Total Separat</b>	e Accounts -	Certified Affiliates				0	0	0	0	0	0	0
			Certified Non-Affiliates				0	0	0	0	0	0	0
7899999.	<b>Total Separat</b>	e Accounts C	rertified				0	0	0	0	0	0	0
8199999.	<b>Total Separat</b>	e Accounts -	Reciprocal Jurisdiction U.S. Affiliates				0	0	0	0	0	0	0
8499999.	<b>Total Separat</b>	e Accounts -	Reciprocal Jurisdiction Non-U.S. Affiliates				0	0	0	0	0	0	0
8599999.	<b>Total Separat</b>	e Accounts -	Reciprocal Jurisdiction Affiliates				0	0	0	0	0	0	0
8899999.	<b>Total Separat</b>	e Accounts -	Reciprocal Jurisdiction Non-Affiliates				0	0	0	0	0	0	0
8999999.	<b>Total Separat</b>	e Accounts R	leciprocal Jurisdiction				0	0	0	0	0	0	0
			uthorized, Unauthorized, Reciprocal Jurisdiction and Certified				0	0	0	0	0	0	0
9199999.	Total U.S. (Su	ım of 039999	9, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4	199999, 48	99999, 5399999	5999999,							
<u> </u>		,	999, 8199999 and 8699999)				18,683,641	29, 183	16,470,948	0	0	100,625,111	1,543,000
9299999.			99999, 0999999, 1799999, 2099999, 2899999, 3199999, 399999	99, 4299999	9, 5199999, <del>54</del> 9	9999, 6299999,							
		99999, 76999	999, 8499999 and 8799999)				0	0	985,321	0	0	0	193,750
9999999	- Totals						18.683.641	29.183	17.456.269	0	0	100.625.111	1.736.750

#### **SCHEDULE S - PART 4**

Reinsurance Ceded to Unauthorized Companies

		1		rized Companie			_				
1 2 3 4	5	6	7	8	9	10	11	12	13	14	15
						Issuing or		Funds			Sum of Cols.
		Paid and				Confirming		Deposited by			9+11+12+13
NAIC		Unpaid Losses				Bank		and Withheld		Miscellaneous	+14 but not in
Company   ID   Effective	Reserve	Recoverable		Total	Letters of	Reference	Trust	from		Balances	Excess of
Code Number Date Name of Reinsurer	Credit Taken	(Debit)	Other Debits	(Cols.5+6+7)	Credit	Number (a)	Agreements	Reinsurers	Other	(Credit)	Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates	0	0	0	0	0	XXX	0	0	(	0	0
	1,520,369,592	0	57,816,110	1,578,185,702	0		0	1,593,536,478	(	0	1,578,185,702
0599999. General Account - Life and Annuity Non-U.S. Affiliates - Other	1,520,369,592	0	57.816.110	1.578.185.702	0	XXX	0	1.593.536.478	(	0	1,578,185,702
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates	1,520,369,592	0	57,816,110	1.578.185.702	0	XXX	0	1,593,536,478	(	0	1,578,185,702
0799999. Total General Account - Life and Annuity Affiliates	1,520,369,592	0	57.816.110	1,578,185,702	0	XXX	0	1.593.536.478	(	0	1,578,185,702
	11, 187	2,522	0	13,709	0		0	0	(	0	0
	1,143,834	162,329	0	1,306,163	0		0	0	(	70,241	70,241
87572 23-2038295 01/01/1999 SCOTTISH RE US	81.241	150,318	975	232,534	0		0	0	(	8.814	8,814
0899999. General Account - Life and Annuity U.S. Non-Affiliates	1,236,262		975		0	XXX	0	0	(	79.055	79,055
	111,345		0	111,345	73,788	0007	0	0	(	37,557	111,345
	92,621		0	126,603	122, 117	0007	0	0		4,486	126,603
	131	.56,250	0		0		0	0	(	32.535	32,535
00000 AA-1460100 12/01/1983 NOUVELLE CIE DE REASSUR S A	65	28, 125	0	28, 190	0		0	0	(	16,267	16, 267
	1.991	0	0	1.991	0		0	0	(	784	
	165,469	64,938	0	230,407	240,605	0001	0	0	(	3.927	230,407
		103,849	0	413,760	283,611	0008	0	0		24.973	308,584
00000 AA-1320158 06/01/1992 SCOR GLOBAL LIFE SE	51,927	0	0	51,927	37,879	0008	0	0		0	
	3,876	0	0	3,876	174,000	0006	0	0	(	318	3,876
	977,678	0	399,515	1,377,193	3,500,000	0004	0	0		0	1,377,193
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates	1,715,014	287,144	399,515	2,401,673	4,432,000	XXX	0	0	(	120,847	2,245,473
1099999. Total General Account - Life and Annuity Non-Affiliates	2,951,276	602,313	400,490	3,954,079	4,432,000	XXX	0	0	(	199,902	2,324,528
1199999. Total General Account Life and Annuity	1.523.320.868	602.313	58.216.600	1.582.139.781	4.432.000	XXX	0	1,593,536,478	(	199.902	1.580.510.230
1499999, Total General Account - Accident and Health U.S. Affiliates	0	0	0	0	0	XXX	0	0	(	0	0
1799999. Total General Account - Accident and Health Non-U.S. Affiliates	0	0	0	0	0	XXX	0	0	(	0	0
1899999. Total General Account - Accident and Health Affiliates	0		0	0	0	XXX	0	0	(	0	0
87572	0		0	1.267	0	7001	0	-	(	1.267	1.267
1999999. General Account - Accident and Health U.S. Non-Affiliates	0		0	1.267	0	XXX	0		(	1.267	1,267
	215,731	.,	0	215,731	355,432	0002	0	0		1,207	215,731
	511.681	0	o	511.681	862.986	0002	0	0		0	511.681
	120.080	0	0	120.080	239.935	0003	0	0		0	120.080
2099999. General Account - Accident and Health Non-U.S. Non-Affiliates	847.492	0	0	847.492	1,458,353	XXX	0	0		0	847.492
2199999. Total General Account - Accident and Health Non-Affiliates	847.492	1.267	0	848.759	1,458,353	XXX	0	0		1.267	848,759
2299999. Total General Account Accident and Health	847,492	1,267	0	848.759	1,458,353	XXX	0	0		1,267	848.759
2399999. Total General Account Account Account	1.524.168.360	603.580	58.216.600	1.582.988.540	5.890.353	XXX	0	1.593.536.478		201.169	1.581.358.989
2699999. Total Separate Accounts - U.S. Affiliates	1,524,108,300	- , -	30,210,000	1,382,988,340	J,08U,333	XXX	0	1,080,000,478	(	201, 109	1,001,000,989
	•	•	0	0	U		0	0	(	0	0
2999999. Total Separate Accounts - Non-U.S. Affiliates	0		0	·	0	XXX	·	· ·	(	· ·	0
3099999. Total Separate Accounts - Affiliates	0		0	0	0		0		(	0	0
3399999. Total Separate Accounts - Non-Affiliates	0	Ü	0	0	0	XXX	0	0	(	0	0
3499999. Total Separate Accounts	0	•	0	0	0	XXX	0	0	(	0	0
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)	1,236,262	. , .	975	.,,	0	XXX	0		(	80,322	80,322
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)	1,522,932,098	287, 144	58,215,625		5,890,353	XXX	0	.,,	(	120,847	1,581,278,667
9999999 - Totals	1,524,168,360	603,580	58,216,600	1,582,988,540	5,890,353	XXX	0	1,593,536,478	(	201,169	1,581,358,989

(a)	Issuing or				
	Confirming	Letters			
	Bank	of			
	Reference	Credit	American Bankers Association		Letters of
	Number	Code	(ABA) Routing Number	Issuing or Confirming Bank Name	Credit Amount
	0001	1	26007689	BNP Paribas	240,605
	0002	1	26009920	Citibank	355,432
	0003	1	21000089	Citibank	239,935
	0004	1	21000021	JPMorgan Chase Bank	3,500,000
	0005	1	26009920	Natixis	862,986

(a)	Issuing or Confirming	Letters			
	Bank	of			
	Reference	Credit	American Bankers Association		Letters of
	Number	Code	(ABA) Routing Number	Issuing or Confirming Bank Name	Credit Amount
	0006 8000	1	26010841	Svenska Handelsbanken	174,000
	0007	1	26009920	Natixis	195,905
	0008 8000	1	21000021	JPMorgan Chase Bank	321,490

## Schedule S - Part 5 **N O N E**

Schedule S - Part 5 - Bank Footnote **NONE** 

#### **SCHEDULE S - PART 6**

Five Year Exhibit of Reinsurance Ceded Business (\$000 Omitted)

		(\$000 (	Omitted)	3	4	5
		2020	2019	2018	2017	2016
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	63,284	(597,743)	111,347	1,673,373	119, 121
2.	Commissions and reinsurance expense allowances	10,224	(17,356)	13,214	(56,894)	6,320
3.	Contract claims	175,867	192,916	233,595	205,655	146,737
4.	Surrender benefits and withdrawals for life contracts	0	0	0	0	17,029
5.	Dividends to policyholders and refunds to members	0	0	0	0	8,004
6.	Reserve adjustments on reinsurance ceded	(10,890)	(13,810)	(11,803)	(13,665)	(21,235)
7.	Increase in aggregate reserve for life and accident and health contracts	0	0	0	0	(30,500)
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	4,449	4,965	12,471	23,788	14,763
9.	Aggregate reserves for life and accident and health contracts	1,714,471	1,698,565	2,256,890	2,374,029	893,275
10.	Liability for deposit-type contracts	0	0	0	0	200,303,093
11.	Contract claims unpaid	34,249	44,384	36,831	57,046	51,478
12.	Amounts recoverable on reinsurance	2, 193	5,578	6,792	13,610	4,343
13.	Experience rating refunds due or unpaid	0	0	0	0	0
14.	Policyholders' dividends and refunds to members (not included in Line 10)	0	0	0	0	8,004
15.	Commissions and reinsurance expense allowances due	0	0	0	0	0
16.	Unauthorized reinsurance offset	1,630	356	268	310	815
17.	Offset for reinsurance with Certified Reinsurers	0	0	0	0	0
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	1,593,536	1,572,614	1,568,792	1,807,191	194
19.	Letters of credit (L)	5,890	5,900	6,191	6,219	6,081
20.	Trust agreements (T)	0	0	0	0	0
21.	Other (O)	0	0	0	0	0
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust	0	0	0	0	0
23.	Funds deposited by and withheld from (F)	0	0	0	0	0
24.	Letters of credit (L)		0	0	0	0
25.	Trust agreements (T)		0	0	0	0
26.	Other (O)	0	0	0	0	0

#### **SCHEDULE S - PART 7**

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	5,069,647,275	0	5,069,647,275
2.	Reinsurance (Line 16)	50,348,228	(50,348,228)	0
3.	Premiums and considerations (Line 15)	16,394,367	4,449,274	20,843,641
4.	Net credit for ceded reinsurance	xxx	1,649,991,164	1,649,991,164
5.	All other admitted assets (balance)	62,926,083	0	62,926,083
6.	Total assets excluding Separate Accounts (Line 26)	5,199,315,953	1,604,092,210	6,803,408,163
7.	Separate Account assets (Line 27)	299,547,134	0	299,547,134
8.	Total assets (Line 28)	5,498,863,087	1,604,092,210	7,102,955,297
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	2,727,107,390	1,571,472,501	4,298,579,891
10.	Liability for deposit-type contracts (Line 3)	128,976,420	0	128,976,420
11.	Claim reserves (Line 4)	112,087,650	34,249,260	146,336,910
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	7,239,825	0	7,239,825
13.	Premium & annuity considerations received in advance (Line 8)		0	
14.	Other contract liabilities (Line 9)		0	258,401,357
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			0
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			0
19.	All other liabilities (balance)		0	159,069,975
20.	Total liabilities excluding Separate Accounts (Line 26)		1,604,092,210	6,593,313,466
21.	Separate Account liabilities (Line 27)		0	299,547,134
22.	Total liabilities (Line 28)		1,604,092,210	6,892,860,600
23.	Capital & surplus (Line 38)	210,094,696	xxx	210,094,696
24.	Total liabilities, capital & surplus (Line 39)	5,498,863,086	1,604,092,210	7,102,955,296
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	1.571.472.501		
26.	Claim reserves			
27.	Policyholder dividends/reserves	_		
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts			
30.	Other contract liabilities			
31.	Reinsurance ceded assets			
32.	Other ceded reinsurance recoverables	_		
33.	Total ceded reinsurance recoverables			
34.	Premiums and considerations			
35.	Reinsurance in unauthorized companies	_		
36.	Funds held under reinsurance treaties with unauthorized reinsurers			
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets			
40.	Total ceded reinsurance payable/offsets	6,078,825		

41. Total net credit for ceded reinsurance

1,649,991,164

#### SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

			,	Allocated by States and Territories  Direct Business Only							
			1	Life Co	ntracts	Direct Busin 4	ness Only 5	6	7		
				2	3	Accident and Health			•		
						Insurance Premiums,		Total			
			Active			Including Policy,	011	Columns			
	States. Etc.		Status (a)	Life Insurance Premiums	Annuity Considerations	Membership and Other Fees	Other Considerations	2 through 5 (b)	Deposit-Type Contracts		
1.	Alabama	AL	L	1,551,786	209,503	400,818	0	2, 162, 107			
2.	Alaska	AK	L	136,575	0	617	0	137 , 192			
3.	Arizona		L	2,714,975	0	121,020	0	2,835,995			
4.	Arkansas		L	1, 199, 211	0	630,321	0	1,829,532	C		
5.	California		<u>L</u>	27,313,821	63,469	1,000,116	0	28,377,407	884,499		
6.	Connecticut		L	2,067,491	842	76,615	0	2,144,948	0		
7. 8.	Delaware		L	1,852,003 664,572	3, 199	3,704 5,538	0	1,858,906 670,110	ىى		
9.	District of Columbia		L		0	48.192	0		٠٠		
10.	Florida		L	10,804,394	94.462	342.520	0	11,241,376	٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠		
11.	Georgia		<u>-</u>	4,877,099	3.100	503.596	0	5,383,794			
12.	Hawaii	O, .	L	2,001,704	600	15,915	0				
13.	Idaho	ID	L	404 , 113	0	5,064	0				
14.	Illinois	IL	L	3,867,635	54,374	118,762	0	4,040,771	1,716,314		
15.	Indiana	IN	L	2,359,697	305,614	39,645	0	2,704,957			
16.	lowa	IA	L	868,267	16,039	14,919	0	899,224			
17.	Kansas		L	1,289,405	0	98,561	0	1,387,966	0		
18.	Kentucky		L	1,924,354	1,359	487,550	0	2,413,262			
19.	Louisiana		L	2, 145, 462	3, 156	975,798	0	3, 124, 415			
20.	Maine		<u>L</u>	715,403	0	11,334	0	726,737			
21. 22.	Maryland		L	3,231,214	1,482	59,291	0	3,291,987			
22.	Massachusetts		L	2,823,223	7,065 18.745	6,952 23.010	0 0	2,837,240 2,882,818	547 . 956		
23. 24.	Minnesota		<u>L</u>	2,841,063 1,913,340	18,745	23,010	0		547,956 (		
2 <del>4</del> . 25.	Mississippi		L		6.200	1,683	0	3,428,108	٠٠		
26.	Missouri		<u>L</u>	1,687,154	0	203.655	0	1,890,809			
27.	Montana		L	211.267	0	7.130	0	218,397			
28.	Nebraska		L	721,855	0	16,213	0				
29.	Nevada			1,848,327	2,100	22,276	0	1,872,703			
30.	New Hampshire		<u>L</u>	209,205	0	5,662	0	214,867			
31.	New Jersey		<u> </u>	7,482,991	255,657	34,336	0	7,772,983			
32.	New Mexico		L	1,016,421	0	162,227	0	1, 178,648			
33.	New York		N.	10,225,334	4,225	344,377	0		144,246		
34.	North Carolina		L	6,699,135	1,027,575	2,059,562	0	9,786,272			
35.	North Dakota		L	314,738	0	8,135	0	322,873	0		
36.	Ohio		L	2,728,828	17,681	104,552	0	2,851,062			
37.	Oklahoma		L	1,929,370	614	802,055	0	2,732,038	<u>.</u>		
38.	Oregon		L	780,456	726	13,954	0	795 , 136	0		
39. 40.	Pennsylvania		L	7, 139, 341 161, 579	27,281	324 , 148 6 . 470	0 0	7,490,769			
40. 41.	South Carolina		L	1,868,727	0 1,450	6,470	0	168,050	0		
41. 42.	South Dakota		L	322.089	300	732,893	0	2,603,070			
42.	Tennessee			322,089	32.617	1,016,273	0	4,206,637	495.000		
44.	Texas		L	14,784,758	25,672	5.794.374	0	20.604.804	493,000		
45.	Utah		L	695,661	0	4,622	n	700,283			
46.	Vermont	• .	L	121,705	0	207	0	121,912			
47.	Virginia		L		21,700		0				
48.	Washington	WA		1,934,642	47	20,393	0	1,955,082			
49.	West Virginia		L	317,809	0	39,511	0	357,320	0		
50.	Wisconsin			2,245,199	2,200	743	0	2,248,142			
51.	Wyoming		L	367,220	0	3,313	0				
52.	American Samoa		N	3,812	0	0	0	3,812			
53.	Guam		N	1,035,929	0	0	0	1,035,929			
54.	Puerto Rico		L	150,921	0	151	0	151,072	0		
55.	U.S. Virgin Islands			72,024	27	0	0	72,051	0		
56.	Northern Mariana Islands		N	5,217 74,986	0	0	0		0		
57. 58.	Canada			74,986	(21)		0		0		
58. 59.	Subtotal		XXX XXX	159,436,299	2 , 227 , 152	683	0		3,788,015		
90.	Reporting entity contributions for employee b				2,221,102	10,409,384					
55.	plans		XXX	0	0	0	0	0			
91.	Dividends or refunds applied to purchase pa	id-up			-	_			-		
	additions and annuities		XXX	6, 113, 342	0	0	0	6, 113, 342			
92.	Dividends or refunds applied to shorten endo or premium paying period		XXX	0	0	0	0	0	C		
93.	Premium or annuity considerations waived u										
	disability or other contract provisions		XXX	1,684,239	0	12,205	0	, , ,			
94.	Aggregate or other amounts not allocable by		XXX	0	0	0	0		C		
95.	Totals (Direct Business)		XXX	167,233,880	2,227,152		0	187,882,621	3,788,015		
96.	Plus reinsurance assumed			1,396,105	(4,833,413)	301,736	0		0		
97	Totals (All Business)		XXX	168,629,985	(2,606,261)		0	184,747,049	3,788,015		
98.	Less reinsurance ceded		XXX	44,790,660	327 , 193		0	, , ,	2 700 015		
99.	Totals (All Business) less Reinsurance Cede	:u	XXX	123,839,325	(2,933,454)	(c) 38,224	0	120,944,095	3,788,015		
58001.	DETAILS OF WRITE-INS ANT - Netherlands Antilles		XXX	21,788	0	0	0	21.788	(		
	ARG - ARGENTINA			117,342	0	0	0	21,788	)		
58003	AUS - AUSTRALIA		XXX	6.206	0	0	0				
58998	Summary of remaining write-ins for Line 58 f	rom		0,200							
	overflow page		XXX	2,881,297	0	683	0	2,881,980	(		
58999.	Totals (Lines 58001 through 58003 plus	Ī		, ,							
0404	58998)(Line 58 above)		XXX	3,026,633	0		0	3,027,316	(		
9401.			XXX					<del> </del>			
9402.			XXX					<del> </del>			
9403. 9498.	Summary of remaining write-ins for Line 94 f	rom	XXX					<del> </del>			
±450.	overflow page	10111	XXX	0	0	0	0	0			
9499.	Totals (Lines 9401 through 9403 plus 9498)(	Line									
	94 above)		XXX	0	0	0	0	0	(		

<sup>(</sup>a) Active Status Counts:L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG. R - Registered - Non-domiciled RRGs.... 52 

#### **SCHEDULE T - PART 2**

#### **INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN**

Allocated by States and Territories

Direct Business Only

					Direct Bus			
1			1	2	3 Disability	4 Long-Term	5	6
			Life	Annuities	Income	Care		
	States, Etc.		(Group and Individual)	(Group and Individual)	(Group and Individual)	(Group and Individual)	Deposit-Type Contracts	Totals
1.	·	AI	1.551.786	209.503	0	0	Contracts	1.761.289
	7 100 00 110	AL	1,551,766	209,503	0	0	0	1,761,289
2.			ĺ					,
3.	Arizona		2,714,975	0	0	0	0	2,714,975
4.	Arkansas		1,199,211	0	0	0	0	1,199,211
5.	California		27,313,821	63,469	0	0	884,499	28,261,790
6.	Colorado		2,067,491	842	0	0	0	2,068,333
7.	Connecticut		1,852,003	3, 199	0	0	0	1,855,202
8.	Delaware	DE	664,572	0	0	0	0	664,572
9.	District of Columbia	DC	281, 174	4,764	0	0	0	285,938
10.	Florida	FL	10,804,394	94,462	0	0	0	10,898,856
11.	Georgia	GA	4,877,099	3,100	0	0	0	4,880,199
12.	Hawaii		2,001,704	600	0	0	0	2,002,304
13.	ldaho	ID	404 , 113	0	0	0	0	404 , 113
14.	Illinois		3,867,635	54.374	0	0	1,716,314	5,638,323
15.	Indiana		2,359,697	305,614	0	0	0	2,665,311
16.	lowa		868.267	16,039	0	0	n	
17.	Kansas		1,289,405	0,039	0	0	0	1,289,405
			1.924.354	1.359	0	0	0	1,925,713
18.	Kentucky		, , , , , ,	,				, ,
19.	Louisiana		2,145,462	3, 156	0	0	0	2,148,617
20.	Maine		715,403	0	0	0	0	715,403
21.	Maryland		3,231,214	1,482	0	0	0	3,232,696
22.	Massachusetts		2,823,223	7,065	0	0	0	2,830,288
23.	Michigan	MI	2,841,063	18,745	0	0	547,956	3,407,764
24.	Minnesota	MN	1,913,340	13,329	0	0	0	1,926,670
25.	Mississippi	MS	3, 157,078	6,200	0	0	0	3, 163, 278
26.	Missouri	МО	1,687,154	0	0	0	0	1,687,154
27.	Montana	MT	211,267	0	0	0	0	211,267
28.	Nebraska		721,855	0	0	0	0	721,855
29.	Nevada		1,848,327	2,100	0	0	0	1,850,427
30.	New Hampshire		209,205	0		0		209,205
31.		NJ	7,482,991	255,657	0	0	0	7,738,648
32.	New Mexico		1,016,421	0	0	0		1,016,421
			1,016,421	4,225	0	0		10.373.805
33.	New York			1.027.575				, , ,
34.	North Carolina		6,699,135		0	0		7,726,710
35.	North Dakota		314,738	0	0	0		314,738
36.	Ohio		2,728,828	17,681	0	0		2,746,510
37.	Oklahoma		1,929,370	614	0	0		1,929,984
38.	Oregon		780,456	726	0	0	0	781 , 182
39.	Pennsylvania	PA	7, 139, 341	27,281	0	0		7,166,621
40.	Rhode Island	RI	161,579	0	0	0	0	161,579
41.	South Carolina	sc	1,868,727	1,450	0	0		1,870,177
42.	South Dakota		322,089	300	0	0		322,389
43.	Tennessee	TN	3, 157,747	32,617	0	0	495,000	3,685,364
44.	Texas		14,784,758	25,672	0	0		14,810,430
45.	Utah			0	0	0		695,661
46.	Vermont		121,705	0	0	0		121,705
46.	Virginia		3,090,159	21,700	0	0		3,111,860
				*		0		
48.	Washington			47	0			1,934,689
49.	West Virginia		317,809	0	0	0	0	317,809
50.	Wisconsin		2,245,199	2,200	0	0		2,247,399
51.	Wyoming		367,220	0	0	0		367,220
52.	American Samoa	AS	3,812	0	0	0		3,812
53.	Guam	GU	1,035,929	0	0	0		1,035,929
54.	Puerto Rico	PR	150,921	0	0	0	0	150,921
55.	U.S. Virgin Islands	VI	72,024	27	0	0	0	72,051
56.	Northern Mariana Islands	MP	5,217	0	0	0	0	5,217
57.	Canada		74,986	(21)	0	0		74,965
58.	Aggregate Other Alien		3,026,633	0	0	0	0	3,026,633
59.	Total		159,436,299	2,227,152	0	0	3,788,015	165,451,467
JJ.	1000		100,400,200	۵,۵۵۱,۱۵۷			0,750,015	130, 101, 107

### ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Wilcac Life Insurance Company SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

#### PART 1 – ORGANIZATIONAL CHART

	FEIN	NAIC	STATE
Wilton Re Ltd.	98-1167824		
Wilton Reinsurance Bermuda Limited	98-0473393	AA-3190878	
Mills Creek LLC	83-3089547		DE
Proj Fox Acquisition Inc.			
Wilton Re (Canada) Limited			
ivari Holdings ULC			
ivari		AA-1561040	
Wilton Re Overseas Limited			
Wilton Re U.S. Holdings Trust			
Wilton Re U.S. Holdings, Inc.	32-0132101		
Wilton Re Services, Inc.	32-0132104		DE
Wilton Re Finance LLC	46-2151727		DE
Wilcac Structured Settlements, Inc.	36-3658347		IL
Wilton Re Assignment Illinois, Inc.	42-1477359		IL
Wilton Re Assignment Kentucky, Inc.	61-1314968		KY
Wilton Re Annuity Service Corporation	85-0325648		NM
Wilton Re Structured Settlements, Inc.	61-1068209		KY
Wilton Reassurance Company	41-1760577	66133	MN
Wilton Reassurance Life Company of New York	94-1516991	60704	NY
Texas Life Insurance Company	74-0940890	69396	TX
Wilcac Life Insurance Company	36-0947200	62413	IL
Redding Reassurance Company 3 LLC	82-5159810	16399	MO

#### **SCHEDULE Y**

#### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Group Name	NAIC Company Code	ID			Name of Securities Exchange			Relation-	.,	12 Type of Control (Ownership, Board.	13 If Control is Owner-	14	15 Is an SCA	
	Company	ID						Relation-		of Control (Ownership,	is			
	Company	ID						Relation-		(Ownership,	is			
	Company	ID						Relation-			Owner			
	Company	ID												1
	Company	ID			Exchange		Domi-			Management.	ship		Filing	
	Company	ID			CD DESTRUCTION	Ni f	-	ship		3 - 3				
		טו			if Publicly Traded	Names of	ciliary	to	5: " 6 . " !!	Attorney-in-Fact,	Provide		Re-	
			Federal	0117	(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
		Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
								UIP					N	
								IA					N	
		83-3089547						NIA					N	
													N	
								IA		v			N	1
								I A					N	
		AA-1561040						IA					N	
							CAN			omio. om p			N	
		32-0132101					DE						N	
								IA		omio. om p			N	
								NIA					N	
							DE	NIA					N	
							.     L						N	
								UDP		. O O P			N	
							MO	DTH		v			N	2
							NY	IA					N	
							TX	IA		0 O P			N	
							IL			0 0 p			N	
								NIA					N	
							NM	NIA					N	
							. []L	NIA					N	
on Re	00000	61-1314968				Wilton Re Assignment Kentucky, Inc	KY	NIA	Wilton Re U.S. Holdings, Inc.	Ownership	100.000	Wilton Re Ltd	N	
	on Re	on Re	on Re	on Re	on Re	on Re	Description   Description	Description   Description	Description   Description	Mar   Mar	Mar   Mar		March   Million Reliable   Mil	

Asterisk	Explanation
1	Nova Scotia Business Number 80116754R00001
2	Special purpose financial captive

#### **SCHEDULE Y**

#### PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

		1 AIX 1 4 -									
1	2	3	4	5	6	7	8	9	10 11	12	13
						Income/					
						(Disbursements)					
					Purchases, Sales	Incurred in					Reinsurance
					or Exchanges of	Connection with		Income/	Any Other Material		Recoverable/
					Loans, Securities,	Guarantees or		(Disbursements)	Activity Not in the		(Payable) on
NAIC Company	ID	Names of Insurers and Parent.	Shareholder	Capital	Real Estate, Mortgage Loans or	Undertakings for the Benefit of any	Management Agreements and	Incurred Under Reinsurance	Ordinary Course of the Insurer's		Losses and/or Reserve Credit
Company	Number	Subsidiaries or Affiliates	Dividends	Capital	Other Investments	Affiliate(s)	Service Contracts	Agreements	* Business	Totals	Taken/(Liability)
00000		Wilton Re Ltd	697.843.964	(274.244.141)	199.732.878	Allillate(5)	(93.846)	Agreements	Busilless	623.238.855	Takeri/(Liability)
00000		Wilton Reinsurance Bermuda Limited	(545,000,000)	(274,244,141)	(199.732.878)	0	(1.271.586)	14,459,654		(665,798,153)	(13,552,165,044)
		Mills Creek LLC	(343,000,000)	(65,746,657)	(199,732,070)	0	(1,271,300)	14,453,054		(65,746,657)	(13,332,103,044)
00000	83-3089347	Proj Fox Acquisition Inc.		(00,740,007)		0	(22,300)			(22,300)	۰
00000		Wilton Re (Canada) Ltd.		0		0	(217.200)	(2,982,032)	l		(834,782)
				0	0	0	, ,	(2,982,032)	<sup> </sup>	(3, 199, 232)	(034,762)
00000		ivari Holdings ULC			0	0	1,286,853	U	J	1,286,853	U
00000	AA-1561040	ivari	0	250,000,000	0	0	(1,047,353)	2,982,032		251,934,679	834,782
00000		Wilton Re Overseas Ltd	0	24,244,141	0	0	(2,611)	0	C	24,241,530	0
00000		Wilton Re U.S. Holdings Trust	0	0	0	0	0	0	C	0	0
00000		Wilton Re U.S. Holdings, Inc.	(152,843,964)	0	0	0	(34,542)	0	5,937,500		0
00000		Wilton Re Services, Inc	0	0	0	0	30,873,345	0		30,873,345	0
00000		Wilton Re Finance, LLC	0	0	0	0	0	0	14,687,500	14,687,500	0
00000	36-3658347	Wilcac Structured Settlements Inc	0	0	0	0	0	0	[	0	0
00000		Wilton Re Assignment Illinois, Inc	0	0	0	0	0	0	[	0	0
00000	61-1314968	Wilton Re Assignment Kentucky, Inc	0	0	0	0	0	0		0	0
00000	85-0325648	Wilton Re Annuity Service Corporation	0	0	0	0	0	0		0	0
00000	61-1068209	Wilton Re Structured Settlements, Inc	0	0	0	0	0	0		0	0
66133		Wilton Reassurance Company	0	(9,279,209)	0	0	(25,286,909)	(62,048,919)	(20,625,000	(117,240,037)	13,272,440,097
60704		Wilton Reassurance Life Company of New		, , , ,			, , , ,	, , , ,	, , , ,		, , ,
		York	0	0	0	0	(1,599,613)	41,292,523		39,692,910	351,663,699
69396	74-0940890	Texas Life Insurance Company	0	0	0	0	0	0		0	0
65900		Wilco Life Insurance Company	0	0	0	0	(2,564,969)	0		(2,564,969)	0
62413		Wilcac Life Insurance Company	n l	0	0	0	(1.715.929)	46,630,965		44.915.036	1,520,351,502
		Redding Reassurance Company 3 LLC	n l	9,279,209	0	0	1,696,660	(40,334,223)		(29,358,354)	(1,492,290,254)
9999999 Co		invasing neadour and dampany delection	0	0,270,200	0	0	1,000,000	0,001,220	XXX	0	100,000,000

#### SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

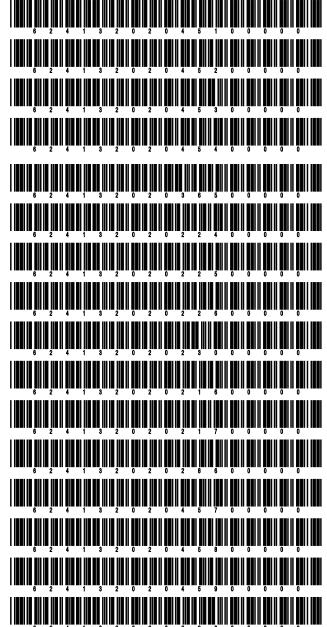
	_	Responses
1.	MARCH FILING  Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
5.	APRIL FILING  Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
8.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
9.	JUNE FILING Will an audited financial report be filed by June 1?	YES
10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
11.	AUGUST FILING  Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1?	YES
suppler specific	owing supplemental reports are required to be filed as part of your annual statement filing if your company is engaged in the type of business nent. However, in the event that your company does not transact the type of business for which the special report must be filed, your respons interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your compart whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.	nse of NO to the
12.	MARCH FILING  Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES
14.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	YES
22.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
25.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	NO

#### SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
<del>29.</del>	Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	
<del>30.</del>	Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	
31.	Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	
<del>32.</del>	Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	
33.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
34.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	YES
35.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
36. 37.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
38.	electronically with the NAIC by March 1?  Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed	NO
	electronically with the NAIC by March 1?	NO
39.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO VEO
40.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?  APRIL FILING	YES
41.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
42.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	
43. 44.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)  Will the Accident and Health Policy Experience Exhibit be filed by April 1?	NO YES
45.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
46.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by	NO
47.	April 1?	NO YES
48.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
49.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	NO
50.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	NO
51.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	NO
52.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	NO
53.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	NO
14. 18. 19. 20. 22. 24. 26. 27. 28. 33. 36. 37.		
39. 42.	The company has an incignificant number of long term care policies	
43. 45. 46. 49.	The company has an insignificant number of long-term care policies.	
51. 52.		
53.	The company's direct written and assumed premiums in 2014 are below the threshold requirement for the management's report of internal control over financial reporting and therefore it is not subject to model audit rule section 16 reporting.	
12.	Bar Codes: SIS Stockholder Information Supplement [Document Identifier 420]	
14.	Trusteed Surplus Statement [Document Identifier 490]	
18.	Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]	
19.	Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]	
20.	Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	
22.	Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	
24.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]	

#### SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

- 26. C-3 RBC Certifications Required Under C-3 Phase II [Document Identifier 451]
- Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]
- 28. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]
- Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities [Document Identifier 454]
- 36. Medicare Part D Coverage Supplement [Document Identifier 365]
- 37. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]
- Relief from the one-year cooling off period for independent CPA [Document Identifier 225]
- 39. Relief from the Requirements for Audit Committees [Document Identifier 226]
- 43. Credit Insurance Experience Exhibit [Document Identifier 230]
- 45. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]
- Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]
- 49. Variable Annuities Supplement [Document Identifier 286]
- 50. Executive Summary of the PBR Actuarial Report [Document Identifier 457]
- 51. Life Summary of the PBR Actuarial Report [Document Identifier 458]
- 52. Variable Annuities Summary of the PBR Actuarial Report [Document Identifier 459]
- Management's Report of Internal Control Over Financial Reporting [Document Identifier 223]



#### **OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Summary of Operations Line 27

, taaitioii	at write the for earninary of operations Eine Er		
		1	2
		Current Year	Prior Year
2704.	Overpayment losses	129,046	0
2705.	Fines and Penalties	63,097	(35,345)
2706.	Reserve adjustments on reinsurance assumed	0	(313)
2707.	IMR Transferred as a result of Reinsurance Recapture	0	94,443,342
2797.	Summary of remaining write-ins for Line 27 from overflow page	192,143	94,407,684

Additional Write-ins for Schedule T Line 58		Direct Business Only						
	1	Life Co		4	5	6	7	
		2	3	Accident and Health Insurance Premiums, Including Policy,		Total Columns		
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Membership and Other Fees	Other Considerations	2 through 5 (b)	Deposit-Type Contracts	
58004. AUT - AUSTRIA	XXX	360	0	0	0	360	0	
58005. BEL - BELGIUM	XXX	425	0	0	0	425		
58006. BLZ – BELIZE		200	0	0	0	200		
58007. BOL - BOLIVIA	XXX	(29)	0	0	0	(29)	0	
58008. BHS - BAHAMAS		3,262	0	0	0	3,262		
58009. BRA - BRAZIL	XXX	190,575	0	0	0	190,575	(	
58010. CHE - SWITZERLAND		28,884	0	0	0	28,884	(	
58011. CHL - CHILE		20,403	0	0	0	20,403	(	
58012. COL - COLOMBIA		66,411	0	0	0	66,411		
58013. CRI - COSTA RICA		50,478	0	0	0	50,478		
58014. CYM - CAYMAN ISLANDS		7,200	0	0	0	7,200	(	
58015. DEU - GERMANY		129,900	0	0	0	129,900		
58016. DOM - DOMINICAN REPUBLIC		13,818	0	0	0	13,818	(	
58017. ECU - ECUADOR		58,561	0	0	0	58,561	(	
58018. ESP - SPAIN		46,909	0	0	0	46,909	(	
58019. FRA - FRANCE	XXX	78,632	0	0	0	78,632	(	
58020. GBR - UNITED KINGDOM		14,304	0	0	0	14,304	(	
58021. GRE - GRENADA		326	0	0	0	326	(	
58022. HKG - HONG KONG		7,660	0	0	0	7,660	(	
58023. HND - HONDURAS		16,509	0	0	0	16,509	(	
58024. IRL - IRELAND		3,026	0	0	0	3,026	(	
58025. ISR - ISRAEL		76,248	0	0	0	76,248	(	
58026. ITA – ITALY		2,147	0	0	0	2, 147	(	
58027. JAM - JAMAICA	XXX	88,046	0	0	0	88,046	(	
58028. JPN - JAPAN		3,460	0	0	0	3,460	(	
58029. LTU - LITHUANIA		(1,164)	0	0	0	(1,164)	(	
58030. MEX - MEXICO		1,242,946	0	0	0	1,242,946	(	
58031. NIC - NICARAGUA		7,646	0	0	0	7,646	(	
58032. NZL - NEW ZEALAND		2,800	0	0	0	2,800	(	
58033. PAN - PANAMA		34,859	0	0	0	34,859	(	
58034. PER - PERU	XXX	22 , 163	0	0	0	22, 163	(	
58035. PHL - PHILIPPINES		17,717	0	0	0	17,717	(	
58036. POL - POLAND		56	0	0	0	56	(	
58037. PRT - PORTUGAL		120	0	0	0	120	(	
58038. STB - ST BARTHELEMY		1,980	0	0	0	1,980	(	
58039. SUR - SURINAME		1,010	0	0	0	1,010	(	
58040. SWE - SWEDEN		4,047	0	0	0	4,047	(	
58041. TWN - TAIWAN		381,848	0	0	0	381,848	(	
58042. URY - URUGUAY		98,855	0	0	0	98,855	(	
58043. VEN - VENEZUELA	XXX	115,437	0	0	0	115,437	(	
58044. GTM - GUATEMALA		7, 102	0	0	0	7,102	(	
58045. NLD - NETHERLANDS		2,800	0	0	0	2,800	(	
58046. TTO - TRINIDAD AND TOBAGO		8,499	0	0	0	8,499	(	
58047. THA - THAILAND		1, 181	0	0	0	1,181	(	
58048. NOR - NORWAY	XXX	2,244	0	0	0	2,244	(	
58049. GUY - GUYANA	XXX	5,800	0	0	0	5,800	0	
58050. ZZZ - OTHER ALIEN	XXX	15,636	0	683	0	16,319	(	
58997. Summary of remaining write-ins for Line 58								
from overflow page	XXX	2,881,297	0	683	0	2,881,980	(	

Additional Write-ins for Schedule E - Part 3 Line 58

Additional Write-ins for Schedule E - Part 3	Line 56					
	1	2	Deposits	Deposits For the		
			Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
	Type of		Book/Adjusted		Book/Adjusted	
States, Etc.	Deposit	Purpose of Deposit	Carrying Value	Fair Value	Carrying Value	Fair Value
5804. NY Regulation 109 Trust	0		0	0	305, 105, 376	402,416,455
5897. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	305,105,376	402,416,455

### ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Wilcac Life Insurance Company OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations - Summary Line 27									
	1	2	3	4	5	6	7	8	9
								Other Lines of	YRT Mortality
	Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Business	Risk Only
2704. Change in contingency reserves	1,209,613	1,209,613	0	0	0	0	0	0	0
2705. Overpayment losses	129,046	117,743	0	11,303	0	0	0	0	0
2797. Summary of remaining write-ins for Line 27 from overflow page	1,338,659	1,327,356	0	11,303	0	0	0	0	0

Additional Write-ins for Analysis of Operations - Individual Life Insurance Line	e 27											
	1	2	3	4	5	6	7	8	9	10	11	12
							Universal Life					
							With Secondary		Variable	Credit Life	Other Individual	YRT Mortality
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Guarantees	Variable Life	Universal Life	(c)	Life	Risk Only
2704. Change in contingency reserves	1,209,613	0	0	0	0	1,209,613	0	0	0	0	0	0
2705. Overpayment losses	117,743	0	117,743	0	0	0	0	0	0	0	0	0
2797. Summary of remaining write-ins for Line 27 from overflow page	1,327,356	0	117,743	0	0	1,209,613	0	0	0	0	0	0

Additional Write-ins for Analysis of Operations - Group Life Insurance Line 27									
	1	2	3	4	5	6	7	8	9
						Variable Universal	Credit Life	Other Group Life	YRT Mortality
	Total	Whole Life	Term Life	Universal Life	Variable Life	Life	(d)	(a)	Risk Only
2704. Change in contingency reserves	0	0	0	0	0	0	0	0	0
2705. Overpayment losses	0	0	0	0	0	0	0	0	0
2797. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0

Additional Write-ins for Analysis of Operations - Individual Annuities Line 27							
	1		6	7			
		2	3	4	5	Life Contingent	
				Variable Annuities	Variable Annuities	Payout (Immediate	
	Total	Fixed Annuities	Indexed Annuities	with Guarantees	Without Guarantees	and Annuitizations)	Other Annuities
2704. Change in contingency reserves	0	0	0	0	0	0	0
2705. Overpayment losses	11,303	7,366	0	0	0	3,937	0
2797. Summary of remaining write-ins for Line 27 from overflow page	11,303	7,366	0	0	0	3,937	0

Additional Write-ins for Analysis of Operations - Group Annuities Line 27							
	1	Deferred					7
		2	3	4	5	Life Contingent	
						Payout (Immediate	
	Total	Fixed Annuities	Indexed Annuities	with Guarantees	Without Guarantees	and Annuitizations)	Other Annuities
2704. Change in contingency reserves	0	0	0	0	0	0	0
2705. Overpayment losses	0	0	0	0	0	0	0
2797. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0

Additional Write-ins for Analysis of Operations - Accident and Health Line 21	r .												
	1	Compre	ehensive	4	5	6	7	8	9	10	11	12	13
		2	3				Federal						
				Medicare			Employees Health	Title XVIII	Title XIX		Disability	Long-Term	
	Total	Individual	Group	Supplement	Vision Only	Dental Only	Benefits Plan	Medicare	Medicaid	Credit A&H	Income	Care	Other Health
2704. Change in contingency reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
2705. Overpayment losses	0	0	0	0	0	0	0	0	0	0	0	0	0
2797. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0

#### **SUMMARY INVESTMENT SCHEDULE**

1.01 U. 1.02 Al 1.03 U. 1.04 U. gu 1.05 U. gu 1.06 Ini 1.07 Hy 1.08 Pa 1.09 SV 1.10 Ur 1.11 To 2.02 Pa 2.03 To 3. Commo 3.01 Ini 3.02 Ini 3.03 Pa 3.05 Mi 3.06 Ur 3.07 Cl 3.08 To 4. Mortga 4.01 Fa 4.02 Re 4.03 Co 4.04 Mi 4.05 To 4.06 To 5.01 Pr 5.02 Pr 5.03 Pr	Investment Categories g-Term Bonds (Schedule D, Part 1): U.S. governments 2 All other governments 3 U.S. states, territories and possessions, etc. guaranteed 4 U.S. political subdivisions of states, territories, and possessions, guaranteed 5 U.S. special revenue and special assessment obligations, etc. non-guaranteed	8,370,380	Percentage of Column 1 Line 13 2.033	Amount103,091,567	in the Annual 4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1.01 U. 1.02 Al 1.03 U. 1.04 U. gu 1.05 U. gu 1.06 Ini 1.07 Hy 1.08 Pa 1.09 SV 1.10 Ur 1.11 To 2.02 Pa 2.03 To 3. Commo 3.01 Ini 3.02 Ini 3.03 Pa 3.05 Mi 3.06 Ur 3.07 Cl 3.08 To 4. Mortga 4.01 Fa 4.02 Re 4.03 Co 4.04 Mi 4.05 To 4.06 To 5.01 Pr 5.02 Pr 5.03 Pr	g-Term Bonds (Schedule D, Part 1):  U.S. governments  All other governments  U.S. states, territories and possessions, etc. guaranteed  U.S. political subdivisions of states, territories, and possessions, guaranteed  U.S. special revenue and special assessment obligations, etc. non-guaranteed		of Column 1 Line 13 2.033 2.165	103,091,567	Lending Reinvested Collateral Amount	(Col. 3 + 4)	of Column 5
1.01 U. 1.02 Al 1.03 U. 1.04 U. gu 1.05 U. gu 1.06 Ini 1.07 Hy 1.08 Pa 1.09 SV 1.10 Ur 1.11 To 2.02 Pa 2.03 To 3. Commo 3.01 Ini 3.02 Ini 3.03 Pa 3.05 Mi 3.06 Ur 3.07 Cl 3.08 To 4. Mortga 4.01 Fa 4.02 Re 4.03 Co 4.04 Mi 4.05 To 4.06 To 5.01 Pr 5.02 Pr 5.03 Pr	g-Term Bonds (Schedule D, Part 1):  U.S. governments  All other governments  U.S. states, territories and possessions, etc. guaranteed  U.S. political subdivisions of states, territories, and possessions, guaranteed  U.S. special revenue and special assessment obligations, etc. non-guaranteed		2.033 0.165	103,091,567	Amount		
1.01 U. 1.02 Al 1.03 U. 1.04 U. gu 1.05 U. gu 1.06 Ini 1.07 Hy 1.08 Pa 1.09 SV 1.10 Ur 1.11 To 2.02 Pa 2.03 To 3. Commo 3.01 Ini 3.02 Ini 3.03 Pa 3.05 Mi 3.06 Ur 3.07 Cl 3.08 To 4. Mortga 4.01 Fa 4.02 Re 4.03 Co 4.04 Mi 4.05 To 4.06 To 5.01 Pr 5.02 Pr 5.03 Pr	U.S. governments  2 All other governments  3 U.S. states, territories and possessions, etc. guaranteed  4 U.S. political subdivisions of states, territories, and possessions, guaranteed  5 U.S. special revenue and special assessment obligations, etc. non-guaranteed	8,370,380	0 . 165		ا ا	l i	
1.02 AI 1.03 U. 1.04 U. gu 1.05 U. gu 1.06 Ini 1.07 Hy 1.08 Pa 1.09 SV 1.10 Ui 1.11 To 2.02 Pa 2.03 To 3. Commo 3.01 Ini 3.02 Ini 3.03 Pa 3.05 Mi 3.06 Ui 3.07 CI 3.08 To 4. Mortga 4.01 Fa 4.02 Re 4.03 Co 4.04 Mi 4.05 To 5. Real es 5.01 Pr 5.02 Pr 5.03 Pr	2 All other governments	8,370,380	0 . 165		1	1	
1.03 U. 1.04 U. 1.05 U. gu 1.06 Ind 1.07 Hy 1.08 Pa 1.09 SN 1.10 Ur 1.11 To 2. Preferm 2.01 Ind 2.02 Pa 2.03 To 3. Commo 3.01 Ind 3.02 Ind 3.03 Pa 3.04 Pa 3.05 Mi 3.06 Ur 3.07 Cl 3.08 To 4. Mortgae 4.01 Fa 4.02 Re 4.03 Co 4.04 Mi 4.05 To 4.06 To 5. Real es 5.01 Pr 5.02 Pr 5.03 Pr	B U.S. states, territories and possessions, etc. guaranteed	13,097,630		0 070 000		103,091,567	2.034
1.04 U. gu 1.05 U. gu 1.06 Int 1.07 Hy 1.08 Pa 1.09 SV 1.10 Ur 1.11 To 2. Preferm 2.01 Int 2.02 Pa 2.03 To 3. Commo 3.01 Int 3.02 Int 3.05 Mt 3.06 Ur 3.07 Cl 3.08 To 4. Mortgar 4.01 Fa 4.02 Re 4.03 Co 4.04 Mt 4.05 To 4.06 To 5. Real es 5.01 Pr 5.02 Pr 5.03 Pr	U.S. political subdivisions of states, territories, and possessions, guaranteed		0.258	8,370,380		8,370,380	0 . 165
3.04 Pa 3.05 Mi 3.06 Ur 3.07 Cl 3.08 Tc 4.01 Fa 4.02 Re 4.03 Cc 4.04 Mi 4.05 Tc 5.02 Pr 5.03 P	guaranteed	127,256,062		13,097,630	0	13,097,630	0.258
3.04 Pa 3.05 Mi 3.06 Ur 3.07 CI 3.08 Pa 2.01 Inc 2.02 Pa 2.03 Tc 3. Commo 3.01 Inc 3.02 Inc 3.05 Mi 3.06 Ur 3.07 CI 3.08 Tc 4.01 Fa 4.02 Re 4.03 Cc 4.04 Mi 4.05 Tc 4.06 Tc 5.01 Pr 5.02 Pr 5.03 Pr	guaranteed		2.510	127,256,062	0	127,256,062	2.510
1.07 Hy 1.08 Pa 1.09 SV 1.10 Ur 1.11 To 2. Preferro 2.01 Inc 2.02 Pa 2.03 To 3. Commo 3.01 Inc 3.02 Inc 3.03 Pa 3.04 Pa 3.05 Mi 3.06 Ur 3.07 Cl 3.08 To 4. Mortga 4.01 Fa 4.02 Re 4.03 Co 4.04 Mi 4.05 To 4.06 To 5. Real es 5.01 Pr 5.02 Pr 5.03 Pr	Industrial and miscellaneous	551,740,343	10.883	551,740,342	0	551,740,342	10.883
1.08 Pa 1.09 SV 1.10 Ur 1.11 To 2. Preferro 2.01 Inc 2.02 Pa 2.03 To 3.01 Inc 3.02 Inc 3.05 Mi 3.05 Mi 3.06 Ur 3.07 Cl 3.08 To 4.01 Fa 4.02 Re 4.03 Co 4.04 Mi 4.05 To 4.06 To 5.01 Pr 5.02 Pr 5.03 Pr		3,006,176,478	59.296	3,006,176,478			59.298
1.09 SV 1.10 Ur 1.11 To 2. Preferre 2.01 Inc 2.02 Pa 2.03 To 3. Commo 3.01 Inc 3.02 Inc 3.05 Mc 3.06 Ur 3.07 Cl 3.08 To 4. Mortga 4.01 Fa 4.02 Re 4.03 Co 4.04 Mc 4.05 To 5. Real es 5.01 Pr 5.02 Pr 5.03 Pr	' Hybrid securities	230,999,044	4.556	230,999,044	0	230,999,044	4.557
1.10 Ur 1.11 To 2. Preferm 2.01 Inc 2.02 Pa 2.03 To 3. Commo 3.01 Inc 3.02 Inc 3.03 Pa 3.05 Mr 3.06 Ur 3.07 Cl 3.08 To 4.01 Fa 4.02 Ra 4.03 Co 4.04 Mr 4.05 To 4.06 To 5.01 Pr 5.02 Pr 5.03 Pr	Parent, subsidiaries and affiliates	0	0.000	0	0		0.000
1.11 To 2. Preferri 2.01 Ini 2.02 Pa 2.03 To 3. Commo 3.01 Ini 3.02 Ini 3.03 Pa 3.05 Mi 3.06 Ur 3.07 Cl 3.08 To 4. Mortga 4.01 Fa 4.02 Re 4.03 Co 4.04 Mi 4.05 To 4.06 To 5. Real es 5.01 Pr 5.02 Pr 5.03 Pr	SVO identified funds	0	0.000	0	0	0	0.000
<ol> <li>Preferre 2.01 Inc</li> <li>2.02 Pa</li> <li>2.03 Tc</li> <li>Commo 3.01 Inc</li> <li>3.02 Inc</li> <li>3.03 Pa</li> <li>3.04 Pa</li> <li>3.05 Mi</li> <li>3.06 Ur</li> <li>3.07 Cl</li> <li>3.08 Tc</li> <li>Mortgal</li> <li>4.01 Fa</li> <li>4.02 Re</li> <li>4.03 Cc</li> <li>4.04 Mi</li> <li>4.05 Tc</li> <li>5.01 Pr</li> <li>5.02 Pr</li> <li>5.03 Pr</li> </ol>	Unaffiliated Bank loans	21,947,443	0.433	21,947,443		21,947,443	0.433
2.01 Inc 2.02 Pa 2.03 To 3. Commo 3.01 Inc 3.02 Inc 3.03 Pa 3.05 Mi 3.07 Cl 3.07 Cl 3.08 To 4. Mortga 4.01 Fa 4.02 Ro 4.03 Co 4.04 Mi 4.05 To 4.06 To 5. Real es 5.01 Pr 5.02 Pr 5.03 Pr	Total long-term bonds	4,062,678,947	80 . 135	4,062,678,947	0	4,062,678,947	80 . 137
2.02 Pa 2.03 To 2.03 To 3.01 Ind 3.02 Ind 3.03 Pa 3.05 Mi 3.06 Ur 3.07 Cl 3.08 To 4.01 Fa 4.02 Re 4.03 Co 4.04 Mi 4.05 To 4.06 To 5.01 Pr 5.02 Pr 5.03 Pr	erred stocks (Schedule D, Part 2, Section 1):						
2.02 Pa 2.03 To 2.03 To 3.01 Ind 3.02 Ind 3.03 Pa 3.05 Mi 3.06 Ur 3.07 Cl 3.08 To 4.01 Fa 4.02 Re 4.03 Co 4.04 Mi 4.05 To 4.06 To 5.01 Pr 5.02 Pr 5.03 Pr	Industrial and miscellaneous (Unaffiliated)	153,404,194	3.026	153,404,194	0	153,404,194	3.026
2.03 To 3. Commo 3.01 Inc 3.02 Inc 3.03 Pc 3.04 Pc 3.05 Mc 3.06 Ur 3.07 Cl 3.08 To 4. Mortgae 4.01 Fc 4.02 Rc 4.03 Co 4.04 Mc 4.05 To 4.06 To 5. Real es 5.01 Pr 5.02 Pr 5.03 Pr	Parent, subsidiaries and affiliates		0.000	0	ا 0 ا	0	0.000
3. Common 3.01 Inc 3.02 Inc 3.02 Inc 3.03 Pe 3.05 Mi 3.06 Ur 3.07 Cl 3.08 Tc 4.01 Fe 4.02 Re 4.03 Cc 4.04 Mi 4.05 Tc 4.06 Tc 5. Real es 5.01 Pr 5.02 Pr 5.03 Pr 5.03 Pr	Total preferred stocks		3.026	153.404.194		153,404,194	3.026
3.01 Ind 3.02 Ind 3.03 Pa 3.04 Pa 3.05 Mi 3.06 Ur 3.07 Cl 3.08 Tc 4.01 Fa 4.02 Re 4.03 Cc 4.04 Mi 4.05 Tc 4.06 Tc 5. Real es 5.01 Pr 5.02 Pr 5.03 Pr	nmon stocks (Schedule D, Part 2, Section 2):	, ,				, ,	
3.02 Inc 3.03 Pa 3.04 Pa 3.05 Mi 3.06 Ur 3.07 Cl 3.08 Tc 4. Mortga 4.01 Fa 4.02 Rc 4.03 Cc 4.04 Mi 4.05 Tc 4.06 Tc 5. Real es 5.01 Pr 5.02 Pr 5.03 Pr	Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.000	0	l n'	0	0.000
3.03 Pa 3.04 Pa 3.05 Mi 3.06 Ur 3.08 To 4. Mortgar 4.01 Fa 4.02 Ra 4.03 Co 4.04 Mi 4.05 To 4.06 To 5. Real es 5.01 Pr 5.02 Pr 5.03 Pr	Industrial and miscellaneous Other (Unaffiliated)			19,580,105		19,580,105	0.386
3.04 Pa 3.05 Mi 3.06 Ur 3.07 Cl 3.08 Tc 4. Mortga 4.01 Fa 4.02 Re 4.03 Cc 4.04 Mi 4.05 Tc 4.06 Tc 5. Real es 5.01 Pr 5.02 Pr 5.03 Pr	B Parent, subsidiaries and affiliates Publicly traded			0	0	, , ,	
3.05 Mi 3.06 Ur 3.07 Cl 3.08 Tc 4. Mortgar 4.01 Fa 4.02 Re 4.03 Cc 4.04 Mi 4.05 Tc 4.06 Tc 5. Real es 5.01 Pr 5.02 Pr 5.03 Pr	Parent, subsidiaries and affiliates Publicly traded						
3.06 Ur 3.07 Cl 3.08 Tc 4. Mortgae 4.01 Fa 4.02 Re 4.03 Cc 4.04 Mr 4.05 Tc 4.06 Tc 5. Real es 5.01 Pr 5.02 Pr 5.03 Pr				0			
3.07 Cl 3.08 Tc 4. Mortga 4.01 Fa 4.03 Cc 4.04 Mc 4.05 Tc 4.06 Tc 5. Real es 5.01 Pr 5.02 Pr 5.03 Pr	Mutual funds						
3.08 To 4. Mortgar 4.01 Fa 4.02 Re 4.03 Co 4.04 Mr 4.05 To 4.06 To 5. Real es 5.01 Pr 5.02 Pr 5.03 Pr	6 Unit investment trusts						
4. Mortgar 4.01 Fa 4.02 Re 4.03 Co 4.04 Mr 4.05 To 4.06 To 5. Real es 5.01 Pr 5.02 Pr 5.03 Pr	' Closed-end funds			0	0		0.000
4.01 Fa 4.02 Re 4.03 Cd 4.04 Md 4.05 Td 4.06 Td 5. Real es 5.01 Pr 5.02 Pr 5.03 Pr	3 Total common stocks	19,580,105	0.386	19,580,105	0	19,580,105	0.386
4.02 Re 4.03 Cd 4.04 Md 4.05 Td 4.06 Tc 5. Real es 5.01 Pr 5.02 Pr 5.03 Pr	tgage loans (Schedule B):						
4.03 Cd 4.04 Md 4.05 Td 4.06 Td 5. Real es 5.01 Pr 5.02 Pr 5.03 Pr	Farm mortgages			0			
4.04 M 4.05 To 4.06 To 5. Real es 5.01 Pr 5.02 Pr 5.03 Pr	Residential mortgages			0	0		
4.05 To 4.06 To 5. Real es 5.01 Pr 5.02 Pr 5.03 Pr	Commercial mortgages	282,717,703	5.576	282,717,703		282,717,703	5.577
4.06 To 5. Real es 5.01 Pr 5.02 Pr 5.03 Pr	Mezzanine real estate loans	0	0.000	0			0.000
<ol> <li>Real es</li> <li>5.01 Pr</li> <li>5.02 Pr</li> <li>5.03 Pr</li> </ol>	Total valuation allowance	0	0.000		0		0.000
5.01 Pr 5.02 Pr 5.03 Pr	Total mortgage loans	282,717,703	5.576	282,717,703	0	282,717,703	5.577
5.02 Pr 5.03 Pr	l estate (Schedule A):						
5.03 Pr	Properties occupied by company			0	0	0	0.00
	Properties held for production of income	0	0.000	0	0	0	0.000
5 04 Ta	Properties held for sale	0	0.000	0	0	0	0.000
5.04 10	Total real estate		0.000	0	0		
6. Cash, o	h, cash equivalents and short-term investments:						
	Cash (Schedule E, Part 1)	49,183,018	0.970	49, 183, 019	0	49, 183, 019	0.970
	2 Cash equivalents (Schedule E, Part 2)		0.966	48,958,487	0	48,958,487	0.966
	S Short-term investments (Schedule DA)	_	0.000	0	0	0	0.000
	Total cash, cash equivalents and short-term investments		1.936	98 , 141 , 505	0	98,141,505	1.936
	tract loans		2.589	131,114,211		131,114,211	2.586
	vatives (Schedule DB)		0.089	4,533,495	0	4,533,495	0.089
	er invested assets (Schedule BA)		6.232	315,942,643	0	315,942,643	6.232
			0.030	1,534,472			0.030
	AIVANIAS TOT SACUTITIAS		0.000	0	XXX	1,554,472	XXX
	eivables for securities			ا ۷			
<ul><li>12. Other in</li><li>13. Total in</li></ul>	eivables for securities urities Lending (Schedule DL, Part 1)er invested assets (Page 2, Line 11)		0.000	0	0	0	0.000

# **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, C 15,
6.	Total foreign exchange change in book/adjusted cry. was:
	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)

# **SCHEDULE B - VERIFICATION BETWEEN YEARS**

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	287,512,010
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	7, 100,000
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 12	
	3.2 Totals, Part 3, Column 11	0
4.	Accrual of discount	11,128
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 9	
	5.2 Totals, Part 3, Column 8	0
6.	Total gain (loss) on disposals, Part 3, Column 18	65
7.	Deduct amounts received on disposals, Part 3, Column 15	11,905,502
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 130	
	9.2 Totals, Part 3, Column 13	0
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 110	
	10.2 Totals, Part 3, Column 10	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	282,717,702
12.	Total valuation allowance	0
13.	Subtotal (Line 11 plus 12)	282,717,702
14.	Deduct total nonadmitted amounts	0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	282,717,702

# **SCHEDULE BA - VERIFICATION BETWEEN YEARS**

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		200,284,067
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	44,857,417	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	128,840,538	173,697,955
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		172,300
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(5,730,130)	
	5.2 Totals, Part 3, Column 9	63,402	(5,666,727)
6.	Total gain (loss) on disposals, Part 3, Column 19		216,234
7.	Deduct amounts received on disposals, Part 3, Column 16		52,727,868
8.	Deduct amortization of premium and depreciation		33,318
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		315,942,643
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		315,942,643

# **SCHEDULE D - VERIFICATION BETWEEN YEARS**

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	4,421,247,576
2.	Cost of bonds and stocks acquired, Part 3, Column 7	
3.	Accrual of discount	8,697,024
4.	Unrealized valuation increase (decrease):	
	4.1. Part 1, Column 120	
	4.2. Part 2, Section 1, Column 150	
	4.3. Part 2, Section 2, Column 130	
	4.4. Part 4, Column 110	0
5.	Total gain (loss) on disposals, Part 4, Column 19	61,470,999
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	1,221,263,794
7.	Deduct amortization of premium	10,045,421
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1. Part 1, Column 150	
	8.2. Part 2, Section 1, Column 190	
	8.3. Part 2, Section 2, Column 160	
	8.4. Part 4, Column 150	0
9.	Deduct current year's other than temporary impairment recognized:	
	9.1. Part 1, Column 14	
	9.2. Part 2, Section 1, Column 17	
	9.3. Part 2, Section 2, Column 14	
	9.4. Part 4, Column 13	4, 168, 189
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	107,817
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	4,235,663,251
12.	Deduct total nonadmitted amounts	0
13.	Statement value at end of current period (Line 11 minus Line 12)	4,235,663,251

# **SCHEDULE D - SUMMARY BY COUNTRY**

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

		Long Tomi Bondo and C	TOCKS OVINED December		_	
			1 Book/Adjusted	2	3	4
D	escription	on	Carrying Value	Fair Value	Actual Cost	Par Value of Bonds
BONDS	1.	United States		109,397,601	102,550,350	123,032,865
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed	3.	Other Countries	8,370,380	9,882,515	8,356,895	8,500,000
by governments)	4.	Totals	111,461,947	119,280,116	110,907,245	131,532,865
U.S. States, Territories and Possessions						
(Direct and guaranteed)	5.	Totals	13,097,630	15,055,081	13,281,891	11,745,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	127,256,062	149,299,290	117,033,990	159,485,730
U.S. Special Revenue and Special Assessment Obligations and all Non- Guaranteed Obligations of Agencies and Authorities of Governments and			554 740 040	070 007 050	540,004,044	550 054 000
their Political Subdivisions	7.	Totals	551,740,343	673,287,956	549,604,611	559,351,296
Industrial and Miscellaneous, SVO	8.	United States	, , ,	3, 141, 336, 272		2,635,704,117
Identified Funds, Unaffiliated Bank	9.	Canada		71,872,129	63,499,735	62,052,750
Loans and Hybrid Securities (unaffiliated)	10.	Other Countries	556,803,905	614,410,721	560,113,466	559,341,312
,	11.	Totals	3,259,122,965	3,827,619,121	3,266,717,914	3,257,098,179
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	4,062,678,947	4,784,541,564	4,057,545,651	4,119,213,070
PREFERRED STOCKS	14.	United States		151,001,988	139,952,006	
Industrial and Miscellaneous	15.	Canada		0	0	
(unaffiliated)	16.	Other Countries	13,508,531	14,370,123	13,508,531	
	17.	Totals	153,404,194	165,372,112	153,460,536	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	153,404,194	165,372,112	153,460,536	
COMMON STOCKS	20.	United States	19,580,105	19,580,105	19,584,980	
Industrial and Miscellaneous	21.	Canada	0	0	0	
(unaffiliated)	22.	Other Countries	0	0	0	
	23.	Totals	19,580,105	19,580,105	19,584,980	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
	25.	Total Common Stocks	19,580,105	19,580,105	19,584,980	
	26.	Total Stocks	172,984,299	184,952,217	173,045,517	
	27.	Total Bonds and Stocks	4,235,663,246	4,969,493,781	4,230,591,168	

#### **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

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations  1												
	'	Over 1 Year	Over 5 Years	Over 10 Years	3	No Maturity	,	Col. 7 as a % of	Total from Col. 7	% From Col. 8	Total Publicly	Total Privately
NAIC Designation	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date <sup>'</sup>	Total Current Year	Line 11.7	Prior Year	Prior Year	Traded	Placed (a)
1. U.S. Governments												
1.1 NAIC 1	12,648,260	41,985,789	10,619,741	8,584,392	31,253,318	XXX	105,091,501	2.6	348,521,525	8.2		
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0		
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0		
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0		
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0		
1.6 NAIC 6	. 0	0	0	0	0	XXX	0	0.0	0	0.0		(
1.7 Totals	12,648,260	41,985,789	10,619,741	8,584,392	31,253,318	XXX	105,091,501	2.6	348,521,525	8.2	105,091,501	(
2. All Other Governments												
2.1 NAIC 1	0	0	2,981,241	1,478,377	0	XXX	4,459,618	0.1	7,821,044	0.2		4,459,618
2.2 NAIC 2	0	3,494,762	0	0	0	XXX	3,494,762	0.1	3,493,797	0.1		3,494,76
2.3 NAIC 3	0	0	0	0	416,000	XXX	416,000	0.0		0.0	,	
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0		
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0		
2.6 NAIC 6	. 0	0	0	0	0	XXX	0	0.0	0	0.0	0	
2.7 Totals	0	3,494,762	2,981,241	1,478,377	416,000	XXX	8,370,380	0.2	11,314,841	0.3	416,000	7,954,380
U.S. States, Territories and Possessions etc.,     Guaranteed												
3.1 NAIC 1	96,452	.385.807	5,158,962	7,456,409	0	XXX	13,097,630	0.3	18,701,901	0.4	13,097,630	
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0		
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0		
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0		
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
3.7 Totals	96.452	385,807	5.158.962	7.456.409	0	XXX	13.097.630	0.3		0.4		
4. U.S. Political Subdivisions of States, Territories and	71,102	520,221	0,100,000	1,101,111		7001	10,101,101		,,		10,101,101	
Possessions , Guaranteed												
4.1 NAIC 1	2,585,588	5,712,346	33,918,073	47,128,919	10,501,702	XXX	99,846,628	2.5	109,395,127	2.6	96,640,176	3,206,45
4.2 NAIC 2	17,022,995	6,864,912	2,264,336	930,472	326,720	XXX	27,409,434	0.7	27,655,628	0.6	2,953,330	24,456,104
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0		L
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
4.7 Totals	19,608,583	12,577,257	36,182,409	48,059,391	10,828,422	XXX	127,256,062	3.1	137,050,755	3.2	99,593,506	27,662,550
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	20,533,387	63,099,815	132,256,608	176,864,694	148,840,526	XXX	541,595,029	13.3	678.540.467	15.9	519,900,874	21,694,15
5.2 NAIC 2	2,013,102	482,518	888,691	2,313,629	4,447,373	XXX	10,145,313	0.2	12,824,153	0.3		7,663,10
5.3 NAIC 3	0	0 [	0	0	0	XXX	0	0.0		0.0		
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0		
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0		
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0		
5.7 Totals	22,546,489	63.582.333	133,145,299	179.178.323	153,287,898		551,740,342					29,357,26

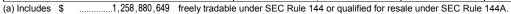
SCHEDULE D - PART 1A - SECTION 1 (Continued)

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

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations												
1 2 3 4 5 6 7 8 9 10 11 11 11										12		
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)	1 Total of Ecos	Through o Tears	Through to Tears	Through 20 Tours	OVCI ZO TCUIS	Date	Total Gallent Teal	Line 11.7	T HOL T COL	T HOL T Cal	Hadea	Tidoca (a)
6.1 NAIC 1	99,615,025	403, 169, 965	244,017,771	388,212,789	277,815,671	XXX	1,412,831,221	34.8	1,422,033,266	33.4	706.809.697	706,021,524
6.2 NAIC 2	35,955,289	217, 161, 711	342,395,694	531.215.015	212,100,805		1.338.828.514			28.8	816.246.997	522,581,517
6.3 NAIC 3	5.858.069	36.604.692	99.901.346	43.310.112	13.227.540		198.901.758	4.9		3.4	69.542.549	129.359.209
6.4 NAIC 4	1,959,698	15,817,195	29,500,758	8,042,743	0,227,040	XXX	55,320,395	1.4	. , . , .	0.5	6,456,958	48,863,437
6.5 NAIC 5	1,000,000	162,750	23,300,730		0	XXX	162,750			0.1	0	162,750
6.6 NAIC 6	131,840	102,730		0	0	XXX	131,840	0.0	, ,	0.0		131,840
6.7 Totals	143,519,921	672,916,313	715,815,570	970,780,659	503,144,015		3,006,176,478		, -	66.1	1,599,056,201	1,407,120,277
7. Hybrid Securities	140,010,021	072,310,010	713,013,370	310,100,003	303, 144,013	^^^	3,000,170,470	74.0	2,010,202,221	00.1	1,555,050,201	1,401,120,211
7.1 NAIC 1	0	11,910,718	6.664.131	352.203	٥	XXX	18.927.053	0.5	25.475.154	0.6	0	18,927,053
7.1 NAIC 1	1,955,191	64,076,365	47,316,878	14,614,410	32,881,642	XXX	160,844,485	4.0		3.7	130,580,184	30,264,302
7.2 NAIC 2	2,242,356	26,494,635	17,100,223	776,497	3,701,628	XXX	50,315,339	1.2	, ,	1.2	39,765,572	10,549,767
7.4 NAIC 4	2,242,330	912,167	17 , 100 , 223	110,431	٥,701,020 د	XXX	912,167	0.0		0.0	610,002	302,165
7.4 NAIC 4	0	912,107		0		XXX	912,107	0.0		0.0	200,000 ا المستقدم	
7.5 NAIC 5	0	0		0				0.0		0.0	٠	
	4.197.546	100,000,000	71.081.232	1F 740 444	00 500 000	XXX	000 000 044	5.7	236.467.139	5.5	170 055 750	60.043.286
7.7 Totals	4, 197, 546	103,393,885	71,081,232	15,743,111	36,583,269	XXX	230,999,044	5.7	236,467,139	5.5	170,955,758	60,043,286
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
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	XXX	0	0.0		0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	15,100,000	XXX	15,100,000	0.4	0	0.0	0	15,100,000
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	6,847,443	0	0	0	XXX	6,847,443	0.2	0	0.0	6,847,443	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	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	6.847.443	0	0	15.100.000		21.947.443			0.0	6.847.443	15.100.000

# 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.

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations												
	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately
11. Total Bonds Current Year	i fear or Less	Through 5 Years	Through to Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 11.7	Prior rear	Pilot feat	rraded	Placed (a)
11.1 NAIC 1	(d)135,478,711	526,264,440	435,616,528	630,077,783	483,511,217	_	2,210,948,680	54.4	XXX	XXX	1,441,539,878	769,408,801
	( ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' '	292,080,267	392,865,599	549,073,527	249,756,539	0	1.540.722.509	37.9			952,262,717	588,459,792
11.2 NAIC 2						0			XXX	XXX		
11.3 NAIC 3	(d)8,100,424	63,099,327	117,001,569	44,086,609	17,345,167	0	249,633,097	6.1	XXX	XXX	109,724,121	139,908,976
11.4 NAIC 4	(d)1,959,698	23,576,805	29,500,758	8,042,743	0	0	63,080,005	1.6	XXX	XXX	13,914,403	49, 165, 602
11.5 NAIC 5	(d)0	162,750	0	0	0	-	(c)162,750	0.0	XXX	XXX	0	162,750
11.6 NAIC 6	(d) 131,840	0	0	0	0		(c) 131,840	0.0	XXX	XXX	0	131,840
11.7 Totals	202,617,251	905,183,590	974,984,455	1,231,280,662	750,612,923		(b) .4,064,678,880	100.0	XXX	XXX	2,517,441,119	1,547,237,761
11.8 Line 11.7 as a % of Col. 7	5.0	22.3	24.0	30.3	18.5	0.0	100.0	XXX	XXX	XXX	61.9	38.1
12. Total Bonds Prior Year												
12.1 NAIC 1	177, 294, 363	569,830,223	501,597,955		530,696,459	0	XXX	XXX	2,610,488,483	61.3	1,842,058,151	768,430,332
12.2 NAIC 2	69,987,912	230,863,045	372,565,528	535,295,537	220,231,153	0	XXX	XXX	1,428,943,174	33.5		596,207,950
12.3 NAIC 3	5,060,961	50,904,546	105, 175, 296	36,666,085	900,000	0	XXX	XXX	198,706,887	4.7	60,378,486	138,328,401
12.4 NAIC 4		4, 139, 235	3,322,294	12,569,345	259,289	0	XXX	XXX	20,629,891	0.5	1,033,988	19,595,903
12.5 NAIC 5	610,011	958,724	617,576	545,297	0	0	XXX	XXX	(c)2,731,607	0.1	2,731,607	0
12.6 NAIC 6		182,960	0	0	0	0	XXX	XXX	(c) 182,960	0.0	0	182,960
12.7 Totals	253,292,975	856,878,733	983,278,648	1,416,145,747	752,086,900	0	XXX	XXX	(b) .4,261,683,003	100.0	2,738,937,456	1,522,745,547
12.8 Line 12.7 as a % of Col. 9	5.9		23.1	33.2	17.6	0.0	XXX	XXX	100.0	XXX	64.3	35.7
13. Total Publicly Traded Bonds												
13.1 NAIC 1		256,059,259	311,045,658	465,130,714	360,751,090	0	1,441,539,878	35.5	1,842,058,151	43.2	1,441,539,878	XXX
13.2 NAIC 2	12,208,464	140.467.824	229.828.466	381,927,768	187,830,194	0	952.262.717	23.4	832.735.224	19.5	952,262,717	XXX
13.3 NAIC 3	3.778.812	29,302,966	32.168.509	29.242.633	15.231.200	0	109.724.121	2.7	60.378.486	1.4	109.724.121	XXX
13.4 NAIC 4	0	10.074.943	3.839.461	0	0	0	13.914.403	0.3	1.033.988	0.0	13.914.403	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	2.731.607	0.1	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	2,701,007	0.0	0	XXX
13.7 Totals	64,540,434	435.904.992	576,882,094	876,301,116	563,812,483	0	2,517,441,119	61.9	2,738,937,456	64.3	2,517,441,119	XXX
13.8 Line 13.7 as a % of Col. 7	2.6	17.3	22.9	34.8	22.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Coi. 7		17.3	22.3				100.0				100.0	
Section 11	1.6	10.7	14.2	21.6	13.9	0.0	61.9	XXX	XXX	xxx	61.9	XXX
14. Total Privately Placed Bonds	1.0	10.11	11.2	21.0	10.0	0.0	01.0	7000	7000	7000	01.0	7000
14.1 NAIC 1		270.205.181	124.570.870	164.947.069	122.760.127	١	769.408.801	18.9	768.430.332	18.0	XXX	769.408.801
14.2 NAIC 2	44.738.113	151,612,444	163.037.132	167 . 145 . 758	61.926.345	0	588.459.792	14.5	596,207,950	14.0	XXX	588,459,792
14.3 NAIC 3	4.321.612		84.833.060	14.843.976	2.113.968	0	139.908.976	3.4	138.328.401	3.2	XXX	139.908.976
14.4 NAIC 4	1,959,698	13,501,862	25,661,298	8,042,743	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	0	49.165.602	1.2	19.595.903	0.5	XXX	49,165,602
14.4 NAIC 4		162,750	23,001,290	0,042,743 n		0	162,750	0.0	د08, دود, قا	0.0	XXX	162,750
14.5 NAIC 5	131,840	102,730	ļ	۱	٥		131,840	0.0	182.960	0.0		131,840
		469,278,598	398,102,361	354,979,546	186,800,439	0		38.1		35.7	XXX	
14.7 Totals	138,076,817					0	1,547,237,761		1,522,745,547		XXX	1,547,237,761
14.8 Line 14.7 as a % of Col. 7	8.9	30.3	25.7	22.9	12.1	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	3.4	11.5	9.8	8.7	4.6	0.0	38.1	XXX	xxx	xxx	xxx	38.1
	1						3011	,,,,,	,,,,,	,,,,,	,,,,,	



<sup>(</sup>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.

8.07 Totals

#### ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Wilcac Life Insurance Company

#### SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues Over 1 Year Over 5 Years Over 10 Years No Maturity Col. 7 as a % of Total from Col. 7 % From Col. 8 Total Publicly Total Privately Distribution by Type 1 Year or Less Through 5 Years Through 10 Years | Through 20 Years Over 20 Years Date **Total Current Year** Line 11.08 Prior Year Prior Year Traded Placed 1. U.S. Governments 1.01 Issuer Obligations ..18,648,521 187.670 .4,779,362 .31, 142, 011 .57,370,771 .250,695,998 5.9 .57,370,771 2,613,207 .XXX. 1.4 1.02 Residential Mortgage-Backed Securities 8.770.942 ..19.819.332 .8.202.321 .2.144.032 .38.936.628 .50.914.650 .38.936.628 XXX .1.0 ..1.2 1.03 Commercial Mortgage-Backed Securities .3,517,936 ...1,660,998 .111,307 .8,784,102 0.2 46,910,877 ...8,784,102 .1,264,111 .2,229,750 .XXX. ..1.1 1.04 Other Loan-Backed and Structured Securities Λ XXX 0.0 0.0 0 1.05 Totals 12.648.260 41.985.789 10.619.741 8.584.392 31.253.318 XXX 105.091.501 2.6 348.521.525 8.2 105.091.501 2. All Other Governments 2.01 Issuer Obligations 1.478.377 416.000 8.370.380 0.2 0.3 7.954.380 3.494.762 2.981.241 XXX 11.314.841 416.000 2.02 Residential Mortgage-Backed Securities 0.0 0 XXX .0.0 2.03 Commercial Mortgage-Backed Securities 0 .XXX. 0.0 0.0 2.04 Other Loan-Backed and Structured Securities . 0 XXX 0.0 0.0 Λ 0 2.05 Totals 0 3.494.762 2.981.241 1.478.377 416.000 8.370.380 0.2 11.314.841 0.3 416.000 7.954.380 XXX 3. U.S. States, Territories and Possessions, Guaranteed 3.01 Issuer Obligations 96.452 385.807 .5.158.962 ..7.456.409 XXX .13.097.630 .0.3 .18.701.901 .0.4 .13.097.630 3.02 Residential Mortgage-Backed Securities XXX 0.0 0.0 3.03 Commercial Mortgage-Backed Securities ..0 XXX .0.0 .0.0 0 3.04 Other Loan-Backed and Structured Securities 0.0 0.0 0 XXX 385,807 7.456.409 3.05 Totals 96,452 5,158,962 XXX 13,097,630 0.3 18,701,901 0.4 13,097,630 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed 4.01 Issuer Obligations 19.608.583 12.577.257 36.182.409 48.059.391 10.828.422 .127,256,062 3.1 137.050.755 3.2 99.593.506 27.662.556 .XXX 4.02 Residential Mortgage-Backed Securities XXX 0.0 0.0 4.03 Commercial Mortgage-Backed Securities .XXX. 0.0 0.0 4.04 Other Loan-Backed and Structured Securities . XXX 0.0 0.0 Λ Λ 4 05 Totals 19.608.583 12.577.257 36.182.409 48.059.391 10.828.422 127.256.062 137.050.755 99.593.506 27.662.556 XXX 3.1 3.2 5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed 5.01 Issuer Obligations 12.058.660 29.071.261 104.116.384 132.848.838 139.025.332 417.120.476 10.3 525.631.517 12.3 413.855.089 .XXX. .3,265,387 5.02 Residential Mortgage-Backed Securities .8.855.952 .28.531.455 .16.145.517 ..17.305.772 1.465.782 XXX .72.304.478 .1.8 ..74.306.554 ..1.7 .72.304.478 5.03 Commercial Mortgage-Backed Securities 1,102,573 ..4,041,570 .9,598,496 .20,158,363 ..1,322,512 .36,223,514 0.9 .66,652,093 .36,223,514 ..1.6 .XXX 5.04 Other Loan-Backed and Structured Securities 3.284.901 8.865.351 11.474.272 26.091.875 24.774.456 26.091.875 529.305 1.938.047 XXX 0.6 0.6 5.05 Totals 22.546.489 63.582.333 133.145.299 179.178.323 153.287.898 XXX 551.740.342 13.6 691.364.620 16.2 522.383.080 29,357,262 6. Industrial and Miscellaneous 6.01 Issuer Obligations 56.854.832 260.383.570 371.905.727 854.337.388 447.190.337 XXX 1.990.671.854 49.0 1.852.276.295 43.5 1.427.862.441 562.809.413 6.02 Residential Mortgage-Backed Securities 14,545,222 50, 159, 497 .10,428,281 15,564,510 124,924,276 82,206,405 .34,226,766 .3.1 ..90,838,875 .42,717,871 XXX 2.1 6.03 Commercial Mortgage-Backed Securities 28.094.635 112.443.951 52.294.816 10.561.040 25.956.429 229.350.871 270.081.774 107.747.449 121.603.422 XXX 5.6 6.3 6.04 Other Loan-Backed and Structured Securities 44.025.232 249.929.294 257.388.261 95.453.950 14.432.740 XXX 661.229.477 16.3 605.065.277 14.2 20.728.440 640.501.037 6.05 Totals 143.519.921 672.916.313 715.815.570 970.780.659 503.144.015 XXX 3.006.176.478 74 0 2,818,262,221 66.1 1.599.056.201 1.407.120.277 7. Hybrid Securities 7.01 Issuer Obligations 4.197.546 .103.393.885 .71.081.232 .15.743.111 36.583.269 .230.999.044 5.7 236.467.139 .5.5 .170.955.758 .60.043.286 XXX 7.02 Residential Mortgage-Backed Securities XXX 0.0 0.0 7.03 Commercial Mortgage-Backed Securities 0 XXX .0.0 .0.0 7.04 Other Loan-Backed and Structured Securities 0.0 XXX 0.0 7.05 Totals 4,197,546 103,393,885 71,081,232 15,743,111 36,583,269 230,999,044 236,467,139 170,955,758 XXX 5.7 5.5 60,043,286 8. Parent, Subsidiaries and Affiliates 8.01 Issuer Obligations .XXX 0.0 0.0 n 8.02 Residential Mortgage-Backed Securities ..0 Λ .XXX. 0.0 0.0 Λ n 8.03 Commercial Mortgage-Backed Securities .0.0 .0.0 n .XXX n 8.04 Other Loan-Backed and Structured Securities 0 XXX 0.0 0.0 8.05 Affiliated Bank Loans - Issued .XXX. 0.0 0.0 8.06 Affiliated Bank Loans - Acquired 0 0 0 0 Λ 0 XXX 0.0 Λ 0.0 0

0

0

XXX

0.0

0.0

0

0

0

0

0

11.05 SVO Identified Funds

11.06 Affiliated Bank Loans

12.01 Issuer Obligations

12.05 SVO Identified Funds

12.06 Affiliated Bank Loans

13 05 SVO Identified Funds

13.06 Affiliated Bank Loans

14.05 SVO Identified Funds

14.06 Affiliated Bank Loans

14.07 Unaffiliated Bank Loans

14.09 Line 14.08 as a % of Col. 7

13.07 Unaffiliated Bank Loans

13.09 Line 13.08 as a % of Col. 7

12.07 Unaffiliated Bank Loans

12.09 Line 12.08 as a % of Col. 9

11.08 Totals

12.08 Totals

13. Total Publicly Traded Bonds 13.01 Issuer Obligations

13 08 Totals

Section 11 14. Total Privately Placed Bonds 14.01 Issuer Obligations

14.08 Totals

Section 11

12. Total Bonds Prior Year

11.07 Unaffiliated Bank Loans

11.09 Line 11.08 as a % of Col. 7

12.02 Residential Mortgage-Backed Securities

13.02 Residential Mortgage-Backed Securities

13.03 Commercial Mortgage-Backed Securities

13.10 Line 13.08 as a % of Line 11.08, Col. 7,

14.02 Residential Mortgage-Backed Securities

14.03 Commercial Mortgage-Backed Securities

14.10 Line 14.08 as a % of Line 11.08. Col. 7.

14.04 Other Loan-Backed and Structured Securities .

13.04 Other Loan-Backed and Structured Securities .

12.03 Commercial Mortgage-Backed Securities

12.04 Other Loan-Backed and Structured Securities

.XXX.

.202,617,251

.176.055.419

27.831.100

.12.416.610

.36,989,847

253.292.975

.32,646,829

24.942.532

..5,799,556

..1. 151. 517

64,540,434

62,782,451

.7.229.583

24,661,763

43.403.020

138.076.817

8.9

3.4

.XXX

2.6

1.6

.XXX

.XXX.

0

0

5.9

XXX..

6.847.443

22.3

.905, 183, 590

.388.760.057

82.204.753

140.765.984

.245, 147, 940

856.878.733

.282,577,429

.70.669.813

.64,531,605

.11,278,702

6.847.443

17.3

10.7

435,904,992

145,377,636

.27.840.471

.55,471,852

240.588.639

.469,278,598

30.3

11.5

.XXX.

XXX.

20.1

.XXX..

.XXX..

974.984.455

.545.250.238

60.797.917

.151.483.896

.225,746,597

983.278.648

.475,920,473

.33.767.338

.59, 170, 725

..8.023.559

.576,882,094

115,693,152

.24.807.267

...4,952,338

.252.649.604

.398, 102, 361

.25.7

XXX

22.9

14.2

XXX.

23.1

.XXX..

24 0

XXX.

..1,231,280,662

1.231.884.898

37.972.102

41.876.018

104,412,729

XXX...

1.416.145.747

.832,513,205

.21.693.888

..21,819,361

876,301,116

.232, 189, 671

..8.184.197

..10,561,040

104.044.638

.354,979,546

22.9

8.7

XXX.

34.8

21.6

XXX.

.274.663

33.2

30.3

#### ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Wilcac Life Insurance Company

#### 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 Over 1 Year Over 10 Years Over 5 Years No Maturity Col. 7 as a % of Total from Col. 7 % From Col. 8 Total Publicly Total Privately Distribution by Type 1 Year or Less Through 5 Years Through 10 Years | Through 20 Years Over 20 Years Date Total Current Year Line 11.08 Prior Year Prior Year Traded Placed 9. SVO Identified Funds 9.01 Exchange Traded Funds Identified by the SVO .XXX. XXX XXX. XXX .XXX 0 0 0.0 9.02 Bond Mutual Funds Identified by the SVO 0.0 0.0 Λ 0 XXX XXX XXX XXX XXX 9.03 Totals 0.0 0 0 XXX XXX XXX XXX XXX 0 0 0.0 10. Unaffiliated Bank Loans 10.01 Unaffiliated Bank Loans - Issued 0 0 0.0 .XXX 10.02 Unaffiliated Bank Loans - Acquired 6.847.443 15.100.000 21,947,443 6.847.443 15.100.000 n XXX 0.5 0.0 10.03 Totals 6.847.443 15.100.000 21.947.443 0.5 6.847.443 15.100.000 0 XXX 0 0.0 11. Total Bonds Current Year 11.01 Issuer Obligations 95.429.280 .427.955.065 .591,613,625 1.064.702.876 .665.185.371 .2,844,886,216 70.0 .2.183.151.194 .661.735.022 XXX XXX XXX 11.02 Residential Mortgage-Backed Securities 98.510.285 58.574.605 17.030.292 236.165.382 153.958.977 .82,206,405 32.172.116 29.878.085 .XXX 5.8 XXX. XXX 11.03 Commercial Mortgage-Backed Securities .30.461.319 .120.003.457 .64, 123, 062 .32.380.401 .27,390,248 .274,358,487 152,755,065 121.603.422 .XXX 6.7 .XXX. .XXX. 11.04 Other Loan-Backed and Structured Securities .44,554,536 .251,867,341 .260,673,162 104,319,300 .25,907,012 ...XXX.. .687,321,352 16.9 .XXX .XXX. .20,728,440 ..666,592,912

..XXX...

15.100.000

18.5

.750,612,923

.690 . 187 . 836

.37.102.236

.17,542,620

752.086.900

.559,493,259

..2.885.405

...1,433,819

563,812,483

105,692,112

.14.144.886

.25,956,429

.25.907.012

15.100.000

186.800.439

.12.1

4.6

.XXX

22.4

13.9

.XXX.

17.6

...0

..XXX...

7.254.209

.XXX

XXX

XXX

XXX

XXX

.XXX

XXX

XXX

.XXX.

XXX

.XXX

.XXX.

XXX

XXX

XXX.

XXX

XXX

XXX

XXX

XXX

0.0

0.0

0.0

0.0

0.0

0.0

21.947.443

100.0

.4,064,678,880

XXX

XXX

XXX.

XXX.

XXX.

XXX

XXX

XXX

XXX

.2, 183, 151, 194

.153.958.977

.152,755,065

.20.728.440

6.847.443

100.0

61.9

2,517,441,119

.661,735,022

.82.206.405

.121,603,422

.666.592.912

15.100.000

100.0

38.1

.1,547,237,761

0.0

.0.0

0.5

100.0

XXX

XXX

XXX

XXX.

XXX.

.XXX.

XXX

XXX

XXX

XXX

XXX.

XXX

XXX.

XXX

.53.7

..3.8

3.8

0.5

0.0

0.0

0.2

61.9

16.3

.2.0

...3.0

.16.4

0.0

.0.0

0.4

.38.1

.XXX.

.XXX.

XXX

XXX

XXX

.3.032.138.447

216.060.079

.383.644.744

.629,839,733

4.261.683.003

.2,303,012,823

.180.166.733

.237,074,917

2,738,937,456

.729, 125, 624

.35.893.346

.146,569,827

.611.156.749

1,522,745,547

.XXX.

XXX

XXX

XXX

18.682.984

100.0

.XXX.

XXX

XXX

XXX

XXX

XXX

.XXX

XXX

.XXX

XXX

..71.1

5.1

9.0

14.8

.0.0

0.0

0.0

100.0

..54.0

.4.2

5.6

.0.4

.0.0

.0.0

0.0

64.3

17.1

.0.8

3.4

14.3

0.0

.0.0

0.0

.35.7

6.847.443

61.9

..2,517,441,119

.2.303.012.823

180.166.733

237.074.917

2.738.937.456

.2, 183, 151, 194

.153.958.977

.152,755,065

.20.728.440

6.847.443

100.0

61.9

.2,517,441,119

XXX

XXX

XXX

XXX

XXX

XXX

XXX

XXX

XXX.

XXX

64.3

.18,682,984

15.100.000

38.1

..1,547,237,761

.729.125.624

35.893.346

146.569.827

..611, 156, 749

1.522.745.547

XXX

XXX

XXX.

XXX

XXX

XXX

XXX

XXX

XXX

XXX

.661,735,022

.82.206.405

.121,603,422

.666.592.912

15.100.000

100.0

38.1

.1,547,237,761

35.7

# **SCHEDULE DA - VERIFICATION BETWEEN YEARS**

Short-Term Investments

Short-renn inves	1	2	3	4 Other Short-term	5 Investments in Parent,
	Total	Bonds	Mortgage Loans	Investment Assets (a)	Subsidiaries and Affiliates
Book/adjusted carrying value, December 31 of prior year	1,661,502	1,661,502	0	0	0
Cost of short-term investments acquired	0	0	0	0	0
Accrual of discount	0	0	0	0	0
Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	2,021	2,021	0	0	0
Deduct consideration received on disposals	1,658,322	1,658,322	0	0	0
7. Deduct amortization of premium	5,201	5,201	0	0	0
Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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

# **SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS**

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)		2,261,220
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	1,758,540	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	(73,927)	1,684,613
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	2,774,955	
	3.2 Section 2, Column 19	(1, 170, 168)	1,604,787
4.	SSAP No. 108 Adjustments		0
5.	Total gain (loss) on termination recognized, Section 2, Column 22		(253, 104
6.	Considerations received/(paid) on terminations, Section 2, Column 15		764,021
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)		4,533,495
11.	Deduct nonadmitted assets		0
12.	Statement value at end of current period (Line 10 minus Line 11)		4,533,495

# **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
	Change in amount recognized  3.23 Section 1, Column 19, current year to date in tus  3.24 Section 1, Column 19, prior year plus
	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)

# Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open ${f N} \ {f O} \ {f N} \ {f E}$

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open  ${f N} \ {f O} \ {f N} \ {f E}$ 

# **SCHEDULE DB - VERIFICATION**

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

	В	ook/Adjusted Carryir	ng Value Check
1.	Part A, Section 1, Column 14.	4,533,495	
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)		4,533,495
4.	Part D, Section 1, Column 5	4,533,495	
5.	Part D, Section 1, Column 6	0	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value C	Check
7.	Part A, Section 1, Column 16	4,533,495	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		4,533,495
10.	Part D, Section 1, Column 8	4,533,495	
11.	Part D, Section 1, Column 9	0	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposu	ure Check
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 11	0	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

# **SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS**

(Cash Equivalents) 2 4 Money Market Total Other (a) Bonds Mutual funds 1. Book/adjusted carrying value, December 31 of prior year .70,480,667 .12,536,503 .50,399,980 .7,544,185 .1,659,485,605 44 965 072 .1,591,324,547 23 195 986 2. Cost of cash equivalents acquired . ..14,400 ..0 3. Accrual of discount .... Unrealized valuation increase (decrease) .54 ..0 (16) .70 8 945 (160) 8 785 0 5. Total gain (loss) on disposals .55,409,831 .1,597,530,101 .28,075,937 ..1,681,015,869 6. Deduct consideration received on disposals .15,156 .15,156 .0 .0 Deduct amortization of premium ... 8. Total foreign exchange change in book/adjusted carrying value 0 0 0 0 ..0 ..0 .0 ..0 Deduct current year's other than temporary impairment recognized 9. 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-2,099,933 .48,958,487 .44,194,249 .2,664,304 7+8-9) ..0 ..0 .0 Deduct total nonadmitted amounts

48,958,487

2,099,933

44,194,249

2,664,304

Statement value at end of current period (Line 10 minus Line 11)

 $<sup>(</sup>a)\ Indicate\ the\ category\ of\ such\ investments,\ for\ example,\ joint\ ventures,\ transportation\ equipment:\ BNY\ Cash\ Reserve/Dreyfus\ Cash\ Mgt$ 

# Schedule A - Part 1 - Real Estate Owned **NONE**

Schedule A - Part 2 - Real Estate Acquired and Additions Made **NONE** 

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

			Lasation				NED December 3	or or current rea		l- \/-l/Dl-	al last as a tare a set		4.4	45
1	2		Location	5	6	7	8			ook Value/Recorde		10	14	15
		3	4				Book	9	10	11	12	13		
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	Citv	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
1051	0000	Roseville	CV	1 3 p c	05/15/2006	6.100		(20010000)	71001011011	n tooogriizou	0110 01101	DOOK VAIGO	10,500,000	
1148		Fort Myers	FI		06/08/2006	6.280	1,654,766	٥١	Λ	٥		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	5,100,000	
1247		Indianapolis	IN		11/12/2008	6.198		0	0	0	0	0	7,725,000	
1291		Lakewood	CO		11/12/2008	6.974	2, 137, 990	0	9.948	0	0	0		01/25/2007
1377		Fort Pierce	FL		05/16/2007	5.954	2,677,641	0	0	0	0	0	4,420,000	
1561		Bloomington	MN.		09/28/2007		959,725		.0	0	0			08/30/2007
205028		Middletown	RI		01/26/1999	7.450		0	0	0	0	0		07/20/1998
205055		Bluffton	SC		08/28/2001	7.750	2, 128, 956	0	0	0	0	0	6,265,000	06/23/2001
29794		College Station	TX		12/14/2018	4.639		0	0	0	0	0	8,281,000	11/05/2018
29797		Muskego, Franklin, Waukesha			12/19/2018	4.925		0	0	0	0	0		11/13/2018
29800		Vernon	CT		02/27/2019	4.329	14, 138, 410	0	0	0	0	0		01/17/2019
29801		Various			03/15/2019	4.664		0	0	0	0	0		01/09/2019
29804		Orlando			01/30/2019	5. 194		0	0	0	0	0		12/12/2018
29821		Anaheim	CA		03/27/2019	4.349	11,711,145	0	0	0	0	0	24,843,000	
29825		Antelope			04/26/2019	4.203		0	0	0	0	0		02/19/2019
29827		Birmingham	AL	· · · · · · · · · · · · · · · · · · ·	07/26/2019	4.587	9,806,734	0	0	0	0	0		02/01/2019
29830		Valdosta	GA		04/30/2019	4.450 3.980	5, 197, 890	0	0	0	0	0	12,593,000	
29831 29836		Marietta Lake Wylie	SC.		06/06/2019	4.202	10,769,910	0	0	0	0	0		04/05/2019
29852		Willoughby	0H	· · · · · · · · · · · · · · · · · · ·	08/25/2019	3.767	11,680,000	٥٥	0	0	0	٠٥	24,090,000	
29857		Lincolnton	NC		09/25/2019	3.952		۰۰۰	n	o		۰۰۰		07/09/2019
29876		Woodlands	TY		10/29/2019	3.589			0	o	0	٥		09/03/2019
29879		Various	TY		11/06/2019	3.353	19, 111,749		0		0		34,818,421	
29959		Mt. Pleasant	SC		02/13/2020	3.761		0	0	0	0	0	12,615,178	
905191516		Houston	TX		08/16/2019	3.627	11,000,000	0	0	0	0	0		12/16/2020
905191540		Madison Heights	MI		08/30/2019	3.384	10,045,900	0	0	0	0	0	73,300,000	
905191623		Murfreesboro	TN		09/10/2019	3.515	10,410,443	0	0	0	0	0	18,700,000	10/04/2020
905191649		Exton	PA		09/25/2019	3.769		0	0	0	0	0	12,300,000	
905191672		Columbus	GA		09/30/2019	3.424	1,249,078	0	0	0	0	0	3,390,000	
905191680		Columbus	GA		09/30/2019	3.424	2,272,759	0	0	0	0	0	6, 100,000	
905191698		Columbus	GA		09/30/2019	3.424		0	0	0	0	0	5, 100,000	
905191706		Columbus		· · · · · · · · · · · · · · · · · · ·	09/30/2019	3.698	3,440,599	0	0	0	0	0	5,600,000	
905191714		Phenix City	AL		09/30/2019	3.424	9,705,103	0	0	0	0	0	29,500,000	
905191755 905191763		West Des Moines	IA	-	09/30/2019	3.749 4.023		0	0	0	0	0	31,000,000	
905191763		Obetz Newark		· · · · · · · · · · · · · · · · · · ·	09/25/2019	4.023	4,924,866	0	0	0	0	0	9,700,000	
905191813		Newark Blue Ash		· · · · · · · · · · · · · · · · · · ·	09/25/2019	4.023		٠٠٠٠	J	٠٥		٠٠٠٠		
905191854		Cranberry TWP	DA		09/25/2019	4.023		u	0	u	U	۰۰۰۰		
905191862		Indianapolis	IN		09/25/2019	4.023	2.306.279	0 N	n			٠٠٠٠	4,700,000	
	annd eta	Inding - Commercial mortgages-	all other	·	+00/20/20/3	+4.020	282.717.703	۰۰۰۰	9.948		^			
			all Other				, , , ,	0		v	U	0		
0899999. Total Mortga							282,717,703	0	-,	0	0	0		XXX
1699999. Total - Restri							0	0	0	0	0	0	0	XXX
2499999. Total - Mortg	ages with	overdue interest over 90 days					0	0	0	0	0	0	0	XXX
3299999. Total - Morto	ages in th	ne process of foreclosure					0	0	0	0	0	0	0	XXX
3399999 - Totals	J						282,717,703	n	9,948		n	n	635,688,149	
0000000 - 10tais							202,111,103	U	9,940	U	U	U	000,000,149	/V/\

General Interrogatory:

1.	Mortgages in good standing \$	0	unpaid taxes \$	0 interest due and unpaid.
2.	Restructured mortgages \$	0 u	unpaid taxes \$	0 interest due and unpaid.

<sup>....0</sup> interest due and unpaid.

# **SCHEDULE B - PART 2**

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

1	Location	g	4	5	6	7	8	9
	2	3					Additional	'
			Loan			Actual Cost at	Investment Made	Value of Land
Loan Number	City	State	Туре	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
	Mt. Pleasant	SC.		02/13/2020	3.780		0	12,615,178
0599999. Mortgages in good star	nding - Commercial mortgages-all other					7,100,000	0	12,615,178
0899999. Total Mortgages in goo	d standing					7,100,000	0	12,615,178
1699999. Total - Restructured Mo	ortgages					0	0	0
2499999. Total - Mortgages with	overdue interest over 90 days					0	0	0
3299999. Total - Mortgages in the	e process of foreclosure					0	0	0
				·	+			·
				·	+	<del> </del>		ļ'
					+		-	
					+		-	
				<del> </del>	+	<del> </del>	+	
0000000 T.L.I.		<u> </u>	<u> </u>	<u> </u>	<u> </u>			
3399999 - Totals						7,100,000	0	12,615,178

# **SCHEDULE B - PART 3**

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

				Snowing	g All Mortgage	Loans DISPO	DSED, Trans										
1	Locatio	n	4	5	6	7		Change	e in Book Value	e/Recorded Inv	estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-	_	Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest						Characia	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Lana Niverban	0.1	01-1-					Increase	(Amortization)	Impairment	Interest and	Book Value						
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
1050	Columbus	IN		03/01/2006	05/01/2020	3,614,251	0	0	0	0	0	0	3,614,251	3,614,251	0	0	0
205027	Middletown	KI		04/13/1999	05/01/2020	11,114	0	0	0	00	0	00	11,114	11, 114	0	0	0
0199999. Mortgages cl						3,625,365	0		0	0	C	0	-,,	3,625,365	0	0	0
1051	Roseville			05/15/2006		114,779	0	0	0	00	0	00	114,779	114,779	0	0	0
1148	Fort Myers	FL		06/08/2006	·	197,039	0	0	ļ0	0	ļ0	0	197,039	197,039	0	0	ļ0
1247	Indianapolis			11/12/2008			0	0	0	0	0	0	150,513	150,513 118,212	0	0	0
1291	Fort Pierce			05/16/2008			0	1, 181	0	0	1, 181	0	118,21285,715	85,715		0	0
1561	Bloomington			09/28/2007		111,029	٥٥	0	0	0	0	0	111,029	111,029			
205028	Middletown	RI		01/26/1999		370,543	0		o	0		0	370,543	370,543	٥	٥	0 n
205055	Bluffton	90:		08/28/2001			٥٥	0	0	0	0	0	250,792	250,792			0
29794	College Station	TX		12/14/2018		80,045	0	0	0	0	0	0	80,045	80,045		0	0
29797	Muskego, Franklin, Waukesha	WI		12/19/2018		138,612	0	0	0	0	0	0	138,612	138,612	0	0	0
29800	Vernon	CT		02/27/2019		500.228	0	0	0	0	0	0			0	0	0
29801	Various	FL		03/15/2019		394,525	0	0	0	0	0	0	394,525	394,525	0	0	0
29804	Or Lando	FL.		01/30/2019		147,058	0	0	0	0	0	0	147,058	147,058	0	0	0
29821	Anaheim	CA		03/27/2019		327,938	0	0	0	00	0	00	327,938	327,938	0	0	0
29825	Antelope			04/26/2019		355,785	0	0	0	00	0	00	355,785	355,785	0	0	0
29827	Birmingham	AL		07/26/2019		161,542	0	0	0	00	0	00	161,542	161,542	0	0	0
29830	Valdosta			04/30/2019		122,910	0	0	0	00	0	00	122,910	122,910	0	0	0
29831	Marietta			06/06/2019		355,923	0	0	0	00	0	00	355,923	355,923	0	0	0
29836	Lake Wylie	SC		06/25/2019		431,330	0	0	0	00	0	00	431,330	431,330	0	0	0
29857	LincoInton			09/25/2019		226,288	0	0	0	00	0	00	226,288	226,288	0	0	0
29876	Woodlands	TX		10/29/2019		170,528	0	0	0	00	0	00	170,528	170,594	0	65	65
29879	Various		··	11/06/2019			0	0	J0	0	J0	0			0	0	0
905191540 905191623	Madison Heights			08/30/2019			0	0	0	0	10	0	204, 129205, 928	204, 129	0	0	0
905191623	Murfreesboro	IN		09/10/2019			0	0	J0	0	1	0		69,557		0	0
905191680	Columbus			09/30/2019		126,562	0۰۰۰	0	J				126,562			0	0
905191698	Columbus			09/30/2019		101, 197	0 ۸		o	1		1	101,197	101, 197	٥	۰	0 n
905191706	Columbus	GA		09/30/2019		171,435	ں ۱	0 n	n	, n	n	, n	171,435	171,435	٥	٥	n
905191714	Phenix City	Al		09/30/2019			ں ۱	0	n	n	n	n	540,443	540,443	٥	0 N	n
905191755	West Des Moines	IA	· ·	09/30/2019		691,084	 0	0	0	0	n	0	691,084	691,084	0	0	0
905191763	Obetz	OH.		09/25/2019	[	172, 109	0	0	0	0	0	0	172, 109	172.109	0	0	0
905191847	Blue Ash	OH.		09/25/2019		47,015	0	0	0	0	0	0	47,015	47,015	0	0	0
905191854	Cranberry TWP	PA		09/25/2019		170,430	0	0	0	0	0	0	170,430	170,430	0	0	0
905191862	Indianapolis	IN		09/25/2019		80,598	0	0	0	00	0	00	80,598	80,598	0	0	0
0299999. Mortgages w	ith partial repayments	•	•		•	8,278,891	0	1,181	0	0	1,181	0	8,280,072	8,280,137	0	65	65
0599999 - Totals						11.904.256	0		0	) 0	1, 181			11.905.502	0	65	
0000000 Totals						11,904,200	U	1,101	U	, 0	1,101	0	11,900,407	11,900,002	U	00	63

# **SCHEDULE BA - PART 1**

				Showing Other Long-Te	rm Invested /	Assets OWN	<b>NED Dec</b>	ember 31 of	Current Ye	ar								
1	2	3 Location		6	7	8	9	10	11	12	Cha	ange in Boo	k/Adjusted (	Carrving Val	ue	18	19	20
		4	5		NAIC		-				13	14	15	16	17			
		·			Designation,								Current					
					NAIC							Current	Year's		Total			]
					Designation					Book/		Year's	Other-		Foreign			
					Modifier					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
					and					Carrying		ciation)	Temporary	ized	Change in		ment	
					SVO					Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP					Admini-	Date	Typo			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	
Identi-				Name of Vendor	strative	Originally	Type and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code City	04-4-	or General Partner	Symbol	Acquired		Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	
			State		Syllibol		Strategy	4,488,846	5,596,306		,	Accretion	Ilizeu	Other	value	201,234		ship
000000-00-0	TRIDENT VII, L.P	GRAND CAYMAN		TRIDENT VII, L.P	11	12/15/2017		4,400,040	5,390,300	5,596,306	361,786	0	0			201,204	712,388	0.139
000000-00-0	I P	NEW YORK	NY	GENERAL ATEANTIC INVESTMENT PARTNERS 20	71	04/26/2018	1	27.323.560	35,837,852	35,837,852	7,772,983	0	0	0	0	859, 158	4,061,940	0.912
000000-00-0	ITM 21 HOLDCO LP	WILMINGTON	DE	ITM 21 HOLDCO LP		05/10/2018	11	5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	0	9.380
	WHITE HORSE LIQUIDITY PARTNERS II LP	WILMINGTON	DE	WHITE HORSE LIQUIDITY PARTNERS II LP		09/20/2018	1	14,283,278	11,342,430	11,342,430	(3,028,809)	0	0	0	0	2,076,120	3,867,763	
	SK CAPITAL PARTNERS V-A LP	GRAND CAYMAN	CYM	SK CAPITAL PARTNERS V-A LP		10/09/2018		5, 198, 360	4,716,703	4,716,703	(319,323)	0	0	0	0	0	6,801,640	
000000-00-0	APOLLO INVESTMENT FUND IX, L.P.	WILMINGTON	DE	APOLLO INVESTMENT FUND IX, L.P		03/15/2019		7,867,441	7,452,271	7,452,271	236,707	0	0	0	0	(450,885)	22, 132, 559	
000000-00-0	SIRIS PARTNERS IV, L.P.	WILMINGTON	DE	SIRIS PARTNERS IV, L.P.		03/15/2019	1	6,611,851	6,434,520	6,434,520	(247,246)	00	0	0	0	(68,208)	5,388,149	0.348
000000-00-0	Global Infrastructure Partners IV-A/B. L.P	WILMINGTON	DE	Global Infrastructure Partners IV-A/B,	1	02/01/2019	1	15.304	2	2	(15,302)	_	0	_		(293.879)	16.984.696	0.244
000000-00-0	Fortress Credit Opportunities Fund V (A-1)			Fortress Credit Opportunities Fund V		02/01/2019		15,304	2	2	(13,302)					(293,079)	10,964,090	0.244
000000-00-0	L.P.	WILMINGTON	DE	(A-		04/30/2019	1	18,786,079	18,786,079	18,786,079	(315,572)	0	0	0	0	(1,145,042)	8,356,322	0.607
	Trident VIII, L.P.	GRAND CAYMAN	CYM	Trident VIII, L.P.		04/05/2019	1	4,253,441	4,294,477	4,294,477	41,036	0	0	0	0	(116,379)	8,746,559	
000000-00-0	Whitehorse Liquidity Partners III, LP	WILMINGTON	DE	. Whitehorse Liquidity Partners III, LP		03/29/2019		11,587,329	11,292,034	11,292,034	(752,966)	00	0	0	0	804,648	6,433,948	0.844
	Vista Equity Partners Fund VII, L.P (B class)			Vista Equity Partners Fund VII, L.P (B														
000000-00-0	WOLD VIII I D	GRAND CAYMAN	CYM	C		04/29/2019		8,390,503	8,574,244	8,574,244	417,029	0	0	0	0	(110,561)	8,609,497	
000000-00-0	WCAS XIII, L.P.	NEW YORK	NY	WCAS XIII, L.P.		06/21/2019	]	2,266,288	2,302,015	2,302,015	35,727	0	0	0	0	0	7,483,712	0.229
000000-00-0	GREAT HILL EQUITY PARTNERS VII, L.P VERITAS CAPITAL FUND VII, L.P		MANY	. GREAT HILL EQUITY PARTNERS VII, L.P VERITAS CAPITAL FUND VII, L.P		07/01/2019	1	266,537 2,371,746	1,219,340	1,219,340			0				5,983,463	
000000-00-0	BLACKSTONE LIFE SCIENCES V L.P.	WILMINGTON	DE	BLACKSTONE LIFE SCIENCES V L.P.		12/31/2019	1		531.374		(32,055)	0		n		17.436	9,020,234	
000000-00-0	INSIGHT PARTNERS XI L.P.	GRAND CAYMAN	CYM	INSIGHT PARTNERS XI L.P.		12/17/2019	11	3,856,000	4,292,580	4,292,580	436,580	0	0	0	0	770	4, 144, 000	
000000-00-0	CLAYTON, DUBILIER & RICE FUND XI, L.P.	GRAND CAYMAN	CYM.	CLAYTON, DUBILIER & RICE FUND XI, L.P.		09/01/2020	1	0	0	0	0	0	0	0	0	0	11,000,000	
	NEW MOUNTAIN PARTNERS VI, L.P	WILMINGTON	DE	NEW MOUNTAIN PARTNERS VI, L.P		09/01/2020		0	0	0	0	0	0	0	0	0	13,000,000	
000000-00-0	STERLING GROUP PARTNERS V L.P.	GRAND CAYMAN	CYM	. STERLING GROUP PARTNERS V L.P		09/01/2020	1	0	0	0	0	0	0	0	0	0	13,000,000	
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP	WILMINGTON	DE	WHITEHORSE LIQUIDITY PARTNERS IV LP		09/01/2020		3,772,436	3,771,686	3,771,686	(750)	00	0	0	0	318,396	7,665,659	
000000-00-0	FITZCARRALDO EQUITY FUNDED		USUS.	FITZCARRALDO EQUITY FUNDED		08/11/2020		296,591 389,721	296,591	296,591 389,721	0		0	ļ	0			0.000
	BAIN CAPITAL FUND XIII, L.P.	WILMINGTON	DE	BAIN CAPITAL FUND XIII, L.P.		11/01/2020	1				0	n		n			14,000,000	
000789-99-0	CENTERFIELD CAPITAL PARTNERS. II. LP	TEMPOTON	VA.	CENTERFIELD CAPITAL PARTNERS, II, LP		11/10/2015	11	74	12,757	12,757	(71,584)	0	0	0	0	(635)	0	0.000
BGH4J0-CD-6	GPAM PDFNI 2016 LLC INTEREST 1		US.	GPAM PDFNI 2016 LLC INTEREST 1		04/12/2016	1	6,098,131	5,997,987	6,098,131	0	0	0	0	0	599,846	0	0.000
BGH4PY-1Z-8	GPAM PDFNI 2016 LLC INTEREST 2		US	GPAM PDFNI 2016 LLC INTEREST 2		07/08/2016	1	2,433,995	2,394,024	2,433,995	0	0	0	0	0	239,421	0	0.000
	GPAM PDFNI 2016 LLC INTEREST 3		US	. GPAM PDFNI 2016 LLC INTEREST 3		08/26/2016		1,897,780	1,866,615	1,897,780	0	0	0	0	0	186,676	0	0.000
	GPAM PDFNI 2017 LLC INTEREST 4		US	. GPAM PDFNI 2017 LLC INTEREST 4		05/11/2017 06/09/2017		1,661,215	1,633,935	1,661,215	0	0	0	0	0	163,406	0	0.000
	GPAM PDFNI 2017 LLC INTEREST 5 - ABS	111	US	. GPAM PDFNI 2017 LLC INTEREST 5 - ABS		06/09/201/		1,428,028	1,404,577	1,428,028	U		0		0	140,469		0.000
	oint Venture Interests - Common Stoc		DE.	HO OPENIAL OPPOPTIBILITIES FIRE IV. I. D.		07/44/0047	1	141, 107, 964	147,647,815	147,869,827	5,306,992	0	0	0	0	3,421,993	182,453,990	
000000-00-0	H2 SPECIAL OPPORTUNITIES FUND IV L.P		DENY	H2 SPECIAL OPPORTUNITIES FUND IV L.P 1370 FUND-USRA NET LEASE III LLC		07/14/2017 11/16/2017		30,000,02023,626,399	22,633,603	22,633,603	(7,953,143)	0	0			610,728	7 , 398 , 039	
	H.I.G. EUROPE REALTY PARTNERS II. L.P.	GRAND CAYMAN	CYM	H.I.G. EUROPE REALTY PARTNERS II. L.P.		06/20/2018		7,417,069	6.546.153	6.546.153	(1.274.580)	0	0	0		1, 176, 376	18.459.248	
	CONTRARIAN DISTRESSED REAL ESTATE DEBT FUND,	5.00 S		CONTRARIAN DISTRESSED REAL ESTATE DEBT	F			, , , , , , , , , , , , , , ,						[		, ., 0,0,0		
000000-00-0	L.P	WILMINGTON	DE			07/30/2019		5,346,111	4,780,911	4,780,911	(399,315)	0	0	0	0	(141,498)	7,653,889	
000000-00-0	SIH DEBT OPPORTUNITIES FUND II, L.P	WILMINGTON	DE	. SIH DEBT OPPORTUNITIES FUND II, L.P		11/07/2019		11,900,589	11,013,147	11,013,147	(887,443)	00	0	0	0	(11, 190, 661)	12,553,786	
000000-00-0	SCULPTOR REAL ESTATE FUND IV L.P.	WILMINGTON	DE	SCULPTOR REAL ESTATE FUND IV L.P		12/20/2019		3,365,653	2,967,329	2,967,329	(398,324)	00	0	0	0	(1,104,433)	26,844,916	
000000-00-0	GLP CAPITAL PARTNERS IV LP	WILMINGTON	DE	GLP CAPITAL PARTNERS IV LP		08/31/2020		15,564,735	15,437,430	15,437,430	(127,305)	00	0	0	0	0	9, 185, 265	3.549
000000-00-0	SABAL STRATEGIC OPPORTUNITIES FUND L.P	WILMINGTON	DE	SABAL STRATEGIC OPPORTUNITIES FUND L.P.		09/01/2020		121,914	121,914	121,914	0	0	0		0	0	23,878,086	4.000
000000-00-0	SABAL STRATEGIC OFFORTONTITES FOND E.F	WIEMINGTON		OAK STREET REAL ESTATE CAPITAL FUND V		09/01/2020			121,314	121,314						0	23,070,000	4.000
000000-00-0	OAK STREET REAL ESTATE CAPITAL FUND V L.P	WILMINGTON	DE	L.		09/01/2020		9,370,337	9,314,210	9,314,210	(56, 128)	0	0	0	0	56, 127	27,629,663	1.480
				VOYA COMMERCIAL MORTGAGE LENDING FUND L														
000000-00-0	VOYA COMMERCIAL MORTGAGE LENDING FUND L.P	WILMINGTON	DE			09/01/2020		0	0	0	0	0	0	0	0	0	50,000,000	10.020
	WATERTON RESIDENTIAL PROPERTY VENTURE XIV,	W. U. W. D. T. C		WATERTON RESIDENTIAL PROPERTY VENTURE >	(I	11/0/ :		,	,,,		_	_	_			_	40.0== ::=	
000000-00-0	L.P	WILMINGTON	DEDE	CROW HOLDINGS REALTY PARTNERS IX, L.P.		11/01/2020 11/01/2020	+	112,873	112,873	112,873	0	ō	0	ļ0	0	0	18,887,127	
			VE	JUNUM HULDINGS HEALIT PARTNERS IX, L.P.	-	11/01/2020	<u>.</u>	400 005 704	U	U	/44 007 400		0		0	U	27,000,000	
	oint Venture Interests - Real Estate -	Unamhated T	DE.	EADNEDO EVOLANOE CADITAL III	1	10 /01 /0014		106,825,701	96,553,968	96,553,968	(11,037,122)	0	0	0	0	(10,593,360)	229,489,998	
30958Q-AA-9 41161E-AA-6	FARMERS EXCHANGE CAPITAL III		DEDE	FARMERS EXCHANGE CAPITAL III		10/01/2014 02/28/2019	2	6, 150,000 1,000,000	7,560,806	6, 150, 000 1, 000, 000	0	0	0	0 n		167,711	0 n	0.000
	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	С	CA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		05/12/2020	2	1.724.423	1,911,721	1.724.768	0	346	0	0	0	29.367	٥	0.000

# **SCHEDULE BA - PART 1**

Showing Other Long-Term	Invested Assets OWNE	D December 31	of Current Year
SHOWING OTHER LONG-TERM	IIIVESIEU ASSEIS OVVINL	ים ושמוושבו אי	or Current rear

1	2	3	Location		6	7	8	9	10	11	12	Cha	inge in Bool	k/Adjusted (	Carrying Val	ue	18	19	20
			4	5	1	NAIC						13	14	15	16	17			
			·			Designation,								Current					
						NAIC							Current	Year's		Total			
						Designation					Book/		Year's	Other-		Foreign			
						Modifier					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
													· ·						
						and					Carrying		ciation)	Temporary	ized	Change in		ment	<b>D</b>
OL LOID						SVO	<b>5</b> .	_			Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP						Admini-	Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-					Name of Vendor	strative	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	City	State	or General Partner	Symbol	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
	MUTUAL OF OMAHA INSURANCE CO			NE	MUTUAL OF OMAHA INSURANCE CO		07/14/2014	2	3,000,000	3, 127,807	3,000,000	0	0	0	0	0	64,455	0	0.000
	MUTUAL OF OMAHA INSURANCE CO	C		NE	MUTUAL OF OMAHA INSURANCE CO		03/04/2015	2	3,774,025	3,909,758	3,760,327	0	(1,350)	)0	0	0	80,569	0	0.000
	NATIONAL LIFE INSURANCE CO			VI	NATIONAL LIFE INSURANCE CO		04/23/2019	2	2,216,250	2,435,785	2,216,694	0	154	0	0	0	118, 125	0	0.000
	NATIONWIDE MUTUAL INSURANCE CO	C		UH	NATIONWIDE MUTUAL INSURANCE CO		01/05/2004	2	4,044,960 3.085.598	5,061,619 3,524,166	3,084,926	0	(17,633)(671)	0	0		275,625 65.250	0	0.000
	NEW YORK LIFE INSURANCE CO			UH	NEW YORK LIFE INSURANCE CO		04/27/2020	2	3,085,598	3,524,166	2.700.712		(6/1)	)u	0		120 . 150	0	0.000
	PHOENIX LIFE INSURANCE CO			NT	PHOENIX LIFE INSURANCE CO		10/23/2015	2	2,700,541	22.305.420	2,700,712	٥	171.237	)0			1.921.491	٥	0.000
/ 1303V-AA-2	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF				TEACHERS INSURANCE AND ANNUITY ASSOCIATI		10/23/2013		20,032,130	22,003,420	21,307,002		17 1,237				1,321,431		0.000
878091-BD-8	AMER			NY	TENOLETO THOUSINGE AND ANNOTHER ROOM		03/16/2015	2	5.541.932	6.769.016	5.481.474	0	(5,954)	0	0	0	122.500	0	0.000
	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF				TEACHERS INSURANCE AND ANNUITY ASSOCIATION														
878091-BD-8	AMER	C		NY			03/16/2015	2	2,215,570	2,707,606	2, 191, 544	0	(2,368)	)0	0	0	49,000	0	0.000
	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF				TEACHERS INSURANCE AND ANNUITY ASSOCIATI												•		
878091-BE-6	AMER			NY			09/15/2014		9,981,600	10,650,804	9,982,882	0	120	0	0	0	218,750	0	0.000
	WESTERN AND SOUTHERN LIFE INSURANCE CO				WESTERN AND SOUTHERN LIFE INSURANCE CO.		01/17/2019	2	994,870	1,280,334	995,004	0	78	0	0	0	51,500	0	0.000
	WESTERN AND SOUTHERN LIFE INSURANCE CO	C		H0	WESTERN AND SOUTHERN LIFE INSURANCE CO.		01/17/2019	2	1,741,023	2,240,584	1,741,257	0	136	0	0	0	90, 125	0	0.000
	Surplus Debentures, etc - Unaffiliated								69,022,941	78,411,854	69,459,911	0	144,090	0	0	0	3,425,387	0	XXX
	FITZCARRALDO COLL LOAN FUNDED			US	FITZCARRALDO COLL LOAN FUNDED		08/11/2020	2				0	0	0	0	0	0	0	0.000
BGH6SA-TE-9	MOLLY AIDA COLLATERAL LOAN FUNDED			US	MOLLY AIDA COLLATERAL LOAN FUNDED		08/11/2020	2	1, 169, 164	1, 169, 164	1, 169, 164	0	0	0	0	0	0	0	0.000
2999999. 0	Collateral Loans - Unaffiliated								2,058,937	2,058,937	2,058,937	0	0	0	0	0	0	0	XXX
	Total - Unaffiliated		•			•			319,015,542	324,672,574	315,942,642	(5,730,130)	144,090	0	0	0	(3,745,980)	411,943,988	
49999999. T	Total - Affiliated								0	0	0	0	0	0	0	0	0	0	XXX
5099999 -	Totals				·	·			319,015,542	324,672,574	315,942,642	(5,730,130)	144,090	0	0	0	(3,745,980)	411,943,988	XXX

Book/Adjusted Carrying Value by NAIC Designati	ion Category Footnote:				
1A\$0 1B\$0	1C\$0	1D\$0	1E\$0	1F\$0	1G\$0
2A\$ 0 2B\$ 0	2C\$0				
3A\$0 3B\$0	3C\$0				
4A\$0 4B\$0	4C\$0				
5A\$0 5B\$0	5C\$0				
6\$0					

# **SCHEDULE BA - PART 2**

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

		Showing Other Long-Te	erm Invested Assets	s ACQUIRED AND ADDITIONS MADE December 3	31 of Current Yea	ar				
1	2	Locat	on	5	6	7	8	9	10	11
		3	4							
			·		Date	Type	Actual Cost	Additional		
CUSIP				Name of Vendor	Originally	and	at Time of	Investment Made	Amount of	Percentage of
	Name of Description	0''	0							
Identification		City	State	or General Partner	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Ownership
000000-00-0	H2 SPECIAL OPPORTUNITIES FUND IV L.P.		DE	H2 SPECIAL OPPORTUNITIES FUND IV L.P.	07/14/2017		0	13,565,135	٥	0.000
000000-00-0	TRIDENT VII, L.P.	PALO ALTO		. TRIDENT VII, L.P.	12/15/2017		0	821,750	0	0.000
000000-00-0	GENERAL ATLANTIC INVESTMENT PARTNERS 2017, L.P.	NEW YORK	NY	. GENERAL ATLANTIC INVESTMENT PARTNERS 201	04/26/2018		0	10,479,314	0	0.700
000000-00-0	WHITE HORSE LIQUIDITY PARTNERS II LP	WILMINGTON	DE	. WHITE HORSE LIQUIDITY PARTNERS II LP	09/20/2018		0	2,017,271	0	1.390
000000-00-0	SK CAPITAL PARTNERS V-A LP	GRAND CAYMAN	CYM	SK CAPITAL PARTNERS V-A LP	10/09/2018		0	1,828,820	0	0.790
000000-00-0	APOLLO INVESTMENT FUND IX, L.P.		DE	. APOLLO INVESTMENT FUND IX, L.P.	03/15/2019		Ω	2,941,178	Ω	0.000
000000-00-0	SIRIS PARTNERS IV, L.P.	WILMINGTON	DE	. SIRIS PARTNERS IV, L.P.	03/15/2019		0	1, 124,234	0	0.230
000000-00-0	Global Infrastructure Partners_IV-A/B, L.P	WILMINGTON	DE	Global Infrastructure Partners IV-A/B, L	02/01/2019		0	15,304	0	0.200
000000-00-0	Fortress Credit Opportunities Fund V (A-1) L.P.	WILMINGTON	CYM.	Fortress Credit Opportunities Fund V (A-			0	19,688,279	0	0.500
000000-00-0	Trident VIII, L.P	GRAND CAYMAN	CYM	Trident VIII, L.P.	04/05/2019		0	4,403,598	Ω	0.270
000000-00-0	Whitehorse Liquidity Partners III, LP	WILMINGTON	DE	. Whitehorse Liquidity Partners III, LP	03/29/2019		0	4,756,227	D	0.690
000000-00-0	Vista Equity Partners Fund VII, L.P (B class)	GRAND CAYMAN	CYM	Vista Equity Partners Fund VII, L.P (B c	04/29/2019		0	4,212,855	0	0.180
000000-00-0	WCAS XIII, L.P.	NEW YORK	DE	WCAS XIII, L.P.	06/21/2019		0	2, 194, 769	0	0.220
000000-00-0	GREAT HILL EQUITY PARTNERS VII, L.P.	BOSTON	DE	. GREAT HILL EQUITY PARTNERS VII, L.P.	07/01/2019		0	266,537	0	0.350
000000-00-0	VERITAS CAPITAL FUND VII, L.P.	NEW YORK	DE.	VERITAS CAPITAL FUND VII, L.P.	08/16/2019		0	2,371,746	ō	0.180
000000-00-0	BLACKSTONE LIFE SCIENCES V L.P.	WILMINGTON	DE	BLACKSTONE LIFE SCIENCES V L.P.	12/31/2019	· <del> </del> · · · · · · <del> </del> · · · ·	0	574,750	ō	0.110
000000-00-0	INSIGHT PARTNERS XI L.P.	GRAND CAYMAN	DE	INSIGHT PARTNERS XI L.P.	12/17/2019		0	3,856,000	0	0.270
000000-00-0	CLAYTON, DUBILIER & RICE FUND XI, L.P.	GRAND CAYMAN	CYM	CLAYTON, DUBILIER & RICE FUND XI, L.P.	09/01/2020		0	0	Ω	0.000
000000-00-0	NEW MOUNTAIN PARTNERS VI, L.P.	WILMINGTON	DE	NEW MOUNTAIN PARTNERS VI, L.P.	09/01/2020		D	Ω	υ	0.000
000000-00-0	STERLING GROUP PARTNERS V L.P. WHITEHORSE LIQUIDITY PARTNERS IV LP	GRAND CAYMAN	CYM	STERLING GROUP PARTNERS V L.P.	09/01/2020	· · · · · · · · · · · · · · · · · · ·	0		u	0.000
000000-00-0			DE	WHITEHORSE LIQUIDITY PARTNERS IV LP	09/01/2020		0	3,940,128	u	0.000
000000-00-0	FITZCARRALDO EQUITY FUNDED		US	FITZCARRALDO EQUITY FUNDED	08/11/2020		296,591	μ		0.000
000000-00-0	MOLLY AIDA EQUITY FUNDED		US	MOLLY AIDA EQUITY FUNDED	08/11/2020		389,721			0.000
000000-00-0 BGH6E2-QY-1	BAIN CAPITAL FUND XIII, L.P. ROSALES HOLDCO EQUITY FUNDED		DE	BAIN CAPITAL FUND XIII, L.P. ROSALES HOLDCO EQUITY FUNDED	11/01/2020	· <del> </del> <del> </del>	0			0.000 0.000
				ROSALES HOLDCO EQUITY FUNDED  ULMUS HOLDCO EQUITY FUNDED		· <del> </del>			u	
BGH6E2-R0-4	ULMUS HOLDCO EQUITY FUNDED			JULMUS HOLDCO EQUITY FUNDED	12/06/2019		293,097			0.000
	nt Venture Interests - Common Stock - Unaffiliated						1,131,473	79,057,895	0	XXX
000000-00-0	H2 SPECIAL OPPORTUNITIES FUND IV L.P.	WILMINGTON	DE	. H2 SPECIAL OPPORTUNITIES FUND IV L.P.	07/14/2017		0	3,711,704		0.000
000000-00-0	1370 FUND-USRA NET LEASE III LLC	NEW YORK	NY	. 1370 FUND-USRA NET LEASE III LLC	11/16/2017		0	9,641,029	0	0.000
000000-00-0	H.I.G. EUROPE REALTY PARTNERS II, L.P.	GRAND CAYMAN	CYM	H.I.G. EUROPE REALTY PARTNERS II, L.P.	06/20/2018		0	4, 119, 503	0	2.710
000000-00-0	CONTRARIAN DISTRESSED REAL ESTATE DEBT FUND, L.P.	WILMINGTON	DE	CONTRARIAN DISTRESSED REAL ESTATE DEBT F	07/30/2019		0	2, 159, 376	0	3.300
000000-00-0	SCULPTOR REAL ESTATE FUND IV L.P.	WILMINGTON	DE	. SCULPTOR REAL ESTATE FUND IV L.P.	12/20/2019		0	4,981,172	0	2.480
000000-00-0	GLP CAPITAL PARTNERS IV LP	WILMINGTON	DE	. GLP CAPITAL PARTNERS IV LP	08/31/2020		0	15,564,735	0	2.290
000000-00-0	SABAL STRATEGIC OPPORTUNITIES FUND L.P.	WILMINGTON	DE	. SABAL STRATEGIC OPPORTUNITIES FUND L.P.	09/01/2020		0	121,914	0	0.000
000000-00-0	OAK STREET REAL ESTATE CAPITAL FUND V L.P.	WILMINGTON	DE	OAK STREET REAL ESTATE CAPITAL FUND V L.	09/01/2020		0	9,370,337	0	0.960
000000-00-0	VOYA COMMERCIAL MORTGAGE LENDING FUND L.P.	WILMINGTON	DE	. VOYA COMMERCIAL MORTGAGE LENDING FUND L.	09/01/2020		0	0	0	0.000
000000-00-0	WATERTON RESIDENTIAL PROPERTY VENTURE XIV, L.P.	WILMINGTON	DE	. WATERTON RESIDENTIAL PROPERTY VENTURE XI	11/01/2020		0	112,873 .	Ω	0.530
000000-00-0	CROW HOLDINGS REALTY PARTNERS IX, L.P.	WILMINGTON	DE	. CROW HOLDINGS REALTY PARTNERS IX, L.P.	11/01/2020		0	0	Q	0.590
2199999. Join	nt Venture Interests - Real Estate - Unaffiliated						1	49,782,643	0	XXX
30958Q-AA-9	FARMERS EXCHANGE CAPITAL III		DE	FARMERS EXCHANGE CAPITAL III	10/01/2014		6, 150,000	0	0	0.000
575767-AQ-1	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		CA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	05/12/2020	<u> </u>	3,448,845	0	0	0.000
591560-AA-5	METLIFE CAPITAL TRUST IV		NY	METLIFE CAPITAL TRUST IV	07/27/2017	<u> </u>	1,973,765	0	0	0.000
628312-AD-2	MUTUAL OF OMAHA INSURANCE CO		NE	MUTUAL OF OMAHA INSURANCE CO	07/14/2014	<u>.</u>	7,564,060	0	0	0.000
638671-AN-7	NATIONVIDE MUTUAL INSURANCE CO		OH.	NATIONWIDE MUTUAL INSURANCE CO	04/27/2020	<u> </u>	3,085,598	0	0	0.000
878091-BD-8	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER		NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	03/16/2015	<u> </u>	7,681,338	0	0	0.000
878091-BE-6	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER		NY	. TEACHERS INSURANCE AND ANNUITY ASSOCIATI	09/15/2014	ļ	9,982,761	0	0	0.000
2799999 Sur	plus Debentures, etc - Unaffiliated	*	-				39.886.367	0	0	XXX
BGH6BD-0J-1	Rosales collateral Loan Funded		US	ROSALES COLLATERAL LOAN FUNDED	12/06/2019			0	0	0.000
BGH6DV-Z2-8	ULMUS COLLATERAL LOAN FUNDED		US	ULMUS COLLATERAL LOAN FUNDED	12/06/2019	T	1, 172, 387	n .	n	0.000
BGH6SA-J0-0	FITZCARRALDO COLL LOAN FUNDED		US	FITZCARRALDO COLL LOAN FUNDED	08/11/2020	†t		n	۸	0.000
BGH6SA-TE-9	MOLLY AIDA COLLATERAL LOAN FUNDED		IIS	MOLLY AIDA COLLATERAL LOAN FUNDED	08/11/2020	†····	1, 169, 164	n	۷	0.000
	lateral Loans - Unaffiliated			A MARCEL MICH. COCKITETINE CONT. I GINCE		· <del> </del>		0		XXX
							3,839,577		0	
	al - Unaffiliated						44,857,417	128,840,538	0	XXX
4999999. Tota	al - Affiliated						0	0	0	XXX
5099999 - Tot	tals						44.857.417	128.840.538	0	XXX
							7 . 1	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		

# **SCHEDULE BA - PART 3**

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

1   2	ıl n Invest-
Book/ Adjusted Carrying Value Less Unrealized Carrying Value Less Encumbrances, I Date CUSIP Identification Name or Description City State Nature of Disposal Disposal Document of Capital Nature of Disposal Date Nature of Disposal Document of Capital Date Name or Description City State Nature of Disposal Document of Capital Disposal Date Name of Capital Document of Capital Disposal Date Name or Description City State Nature of Disposal Document of Capital Date Name or Description Document Date Name or Description City State Nature of Disposal Document Date Name or Description Document Date Name or Description Document Date Name or Description Document Document Date Name or Description Document Document Date Name or Description Document Docum	n Invest-
Adjusted Carrying Value Less Unrealized (Deprevation) or Custor Date CUSIP Identification Name or Description City State Nature of Disposal Nature of Disposal Disposal Disposal Custor Date Nature of Disposal Di	n Invest-
Adjusted Carrying Value Less Unrealized Unrealized Unrealized Carrying Value Less Unrealized Unreal	n Invest-
CUSIP Identification Name or Description City State Nature of Disposal Name or Description City State Nature of Disposal Nature of Capital Nat	n Invest-
CUSIP Identification Name or Description City State Nature of Disposal Nature of Capital Nature of Capit	n Invest-
Less Encumbrances (Amorti- Less Date Date Date Date Date Date Date Date	n Invest-
CUSIP Identification Name or Description City State Nature of Disposal Nature of Disposal Nature of Disposal Nature of Disposal Custom Date Nature of Disposal Nature of Capital Nature of Capit	n Invest-
CUSIP Identification Name or Description State Nature of Disposal Nature of Disposal Disposal LP.    Occupance of Date Originally Disposal	n Invest-
CUSIP Identification Name or Description City State Nature of Disposal Acquired Date Year Crease) Accretion Date Year Crease) Recognized Other 11+12) Value Disposal Prior (De-Zation)/ Recognized Other 11+12) Value Disposal Prior (De-Zation)/ Recognized Other Nature of Disposal Disp	
Identification   Name or Description   City   State   Nature of Disposal   Acquired   Date   Year   Crease   Accretion   nized   Other   11+12   Value   Disposal   eration   Disposal   Disposal   Disposal   Disposal   Other   Nature of Disposal   Disposal   Disposal   Disposal   Other   Nature of Disposal   Disposal	an mant
GENERAL ATLANTIC INVESTMENT PARTNERS 2017, 000000-00-0 L.P. NEW YORK NY Return of Capital 04/26/2018 08/17/2020 14,421 0 0 0 0 0 0 0 0 14,421 14,421 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
000000-00-0 L.P. NEW YORK NY Return of Capital 04/26/2018 08/17/2020 14,421 0 0 0 0 0 0 14,421 14,421 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	sal Income
000000-00-0   WHITE HORSE LIQUIDITY PARTNERS II LP   WILMINGTON   DE   Return of Capital   09/20/2018   07/30/2020   662,018   09   0   0   0   0   0   662,018   662,018   0   0   0	
000000-00-0 WHITE HORSE LIQUIDITY PARTNERS I I LP WILMINGTON DE Return of Capital 0.9/20/2018 07/30/2020 662,018 0 0 0 0 0 662,018 662,018 0 0 0 0 0 662,018 0 662,018 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	014,421
1000000 00 0 100010 NNICCTILENT CIME IV I D	0662,018
	0684,139
000000-00-0 SIRIS PARTNERS IV, L.P. WILLINGTON DE Return of Capital	068,208
For tress Credit Opportunities Fund V (A-1)	0 4 407 440
000000-00-0   L.P.   WILMINGTON   CYNL Return of Capital   04/30/2019   12/15/2020   6,845,722   0   0   0   0   0   0   6,845,722   0   0   0   0   0   0   0   0   0	04,487,442
000000-00-0 Trident VIII, L.P. GRAND CAYMAN CYM. Return of Capital	01,039,135
000000-00-0 milliteriors e Equitory fartners in the properties and vii L. P. (B. 1, 210, 304 p.	1,039,133
000000-00-0 class) GRAND CAYMAN CVM Return of Capital 09/10/2020 110,561 0 0 0 0 0 110,561 110,561 0 0	0110,561
000000-00-0 SISH DEBT OPPORTUNITIES FUND II, L.P. WILLINGTON DE Return of Capital 11/07/2019 03/11/2020 11.520,005 0 0 0 0 0 11.520,005 11.520,005 0 0	011,065,630
000000-00-0 BLACKSTONE LIFE SCIENCES V L.P.   WILMINGTON   DE Return of Capital   12/31/2019   10/02/2020   11,321   0   0   0   0   0   0   11,321   11,321   0   0	00
000000-00-0   WHITEHORSE LIQUIDITY PARTNERS IV LP DE Return of Capital 09/01/2020 12/31/2020 0 0 0 0 0 167,692 167,692 0 0 0	0122,309
NEW YORK LIFE INVESTMENT MANAGEMENT NEW YORK LIFE INVESTMENT MANAGEMENT MEZZ	·
	,71461,673
000789-96-6 BLACK DIAMOND CAPITAL PARTNERS I, L.P	(1)23,560
000789-99-0 CENTERFIELD CAPITAL PARTNERS, II, LP VA Adjustment	0635
BGH6E2-0Y-1 ROSALES HOLDCO EQUITY FUNDED ROSALES HOLDCO EQUITY FUNDED 12/06/2019 03/31/2020 2, 124,500 0 0 0 0 2, 276,564 2, 276,564 0 0 0	0
BGHBE2-R0-4 ULMUS HOLDCO EQUITY FUNDED	
	,713 18,489,886
000000-00-0 1370 FUND-USRA MET LEASE III LLC NEW YORK NY Return of Capital .11/16/2017 10/08/2020 649,883 0 0 0 0 0 649,883 649,883 0	0413,710
000000-00-0 H.I.G. ELROPE REALTY PRATNERS II, L.P. GRAND CAYMAN CYM. Return of Capital	0631,721
CONTRARIAN DISTRESSED REAL ESTATE DEBT FUND,	0141,498
000000-00-0 L.P.   ILININGIAN   DE   Heturn of Capital   1/07/20/20   579,405   0   0   0   0   0   579,405   579,405   0   0   0   579,405   579,405   0   0   0   579,405   579,405   0   0   0   579,405   579,405   0   0   0   579,405   579,405   0   0   0   579,405   579,405   0   0   0   579,405   579,405   0   0   0   579,405   579,405   0   0   0   579,405   579,405   0   0   0   579,405   579,405   0   0   0   579,405   0   0   0   579,405   0   0   0   0   0   0   0   0   0	0579.405
000000-00-0 SOLUPTOR REAL ESTATE FUND IV L.P. WILLINISTON DE Return of Capital 11/20/2020 1.615,519 0 0 0 0 0 0 1.615,519 1.615,519 0 0	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated 3,638,894 0 0 0 0 0 0 3,638,894 0 0 0	0 3.171.284
	10819,359
591500-AA-5 METLIFE CAPITAL TRUST IV 0 0, (5,174) 0 0 0, (5,174) 0 0, (9,174) 0 0 0 0, (9,174) 0 0 0 0 0 0, (9,174) 0 0 0 0 0 0, (9,174) 0 0 0 0 0 0, (9,174) 0 0 0 0 0 0, (9,174) 0 0 0 0 0 0, (9,174) 0 0 0 0 0 0, (9,174) 0 0 0 0 0 0, (9,174) 0 0 0 0 0 0 0, (9,174) 0 0 0 0 0 0, (9,174) 0 0 0 0 0 0 0, (9,174) 0 0 0 0 0 0 0 0, (9,174) 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
	.41320,626
	,521 39,985
2799999 30 pinds Deptembries (c) - Original Dept	0174.870
BOTHOD-U2-8 ULIMIS COLLATERAL LOAN FUNDED US. ULIMIS COLLATERAL LOAN FUNDED US. ULIMIS COLLATERAL LOAN FUNDED 0, 0, 179,831 9, 179,831 9 0 0	0174,870
2999999. Collateral Loans - Unaffiliated 16.00 0 0 0 0 18.286,006 18.286,006 0 0	0 340.866
	.234 22.042.021
	234 22,042,021
499999. Total - Affiliated 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0
5099999 - Totals 45,559,276 63,402 (5,108) 0 0 58,294 0 52,511,633 52,727,868 0 216,234 2	.234 22.042.021

# **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Cod	des	6	7		Fair Value	10	11			justed Carryin	g Value			l:	nterest		Da	ates
		3		5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
			_		Desig-								_	Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate			5		Current	Other-	in							0
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
OLIOID		0	1	B	Admini-	A . 1 1	Obtain		D	Adjusted	Valuation	(Amor-	Temporary	Adjusted	D.11	Effective	14/1	Amount	Amount		Contractual
CUSIP	December 1	d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received	A	Maturity
Identification 912803-CX-9	Description UNITED STATES TREASURY	e	n	Char	Symbol 1.A	Cost 4,677,109	Value		Value 6,550,000	Value 4,779,362	(Decrease)	Accretion 94,473		Value	of 0.000	of 2.094	Paid	Accrued	During Year	Acquired 12/19/2019	Date 02/15/2036
	UNITED STATES TREASURY								49,000,000	31,142,011		221,241			0.000	1.561	N/A N/A	0	0	06/22/2020	02/15/2050
	UNITED STATES TREASURY				1.A	191,475	137 . 3477	254,093	185,000		0	(305)		0	6. 125	5.867		1,471	11,331	11/30/1999	11/15/2027
	UNITED STATES TREASURY				1.A	2,988,164	105.2969	3, 158, 907	3,000,000	2,994,519	0	2,298		0	2.500	2.584		19, 162	72,250	03/29/2018	03/31/2023
912828-4\$-6	UNITED STATES TREASURY		-1	-	1.A		106 . 2656		7,500,000	7,490,234	0	3,863	ō	F	2.750	2.806		18,132	206,250	06/11/2018	05/31/2023
912828-4U-1 912828-5D-8	UNITED STATES TREASURYUNITED STATES TREASURY	SD.			1.A		106 . 1562		990,000 3,952,000			3,537 5,242	0	۵	2.625	3.018			29,991	10/16/2018	06/30/2023
912828-5D-8	UNITED STATES TREASURY		1		1.A		107 . 4258		150,000		0			0	2.875		MS	1,102	4,313	10/16/2018	09/30/2023
912828-PX-2	UNITED STATES TREASURY				1.A	519,303	100 . 3963	501,982	500,000	500,279	0	(2,258)		0	3.625	3. 161		6,846	18, 125	05/17/2011	02/15/2021
912828-RR-3	UNITED STATES TREASURY				1.A		101.6328		113,000	112,994	0	6	0	0	2.000	2.006		293	2,260	01/04/2012	11/15/2021
912828-VB-3 912828-W8-9	UNITED STATES TREASURY UNITED STATES TREASURY				1.A 1.A	235,086	103 . 8047		245,000 1,525,000	239, 185	0	587	0	۵	1.750	2.288		557 7,306	4,288 28,594	06/12/2013 04/17/2017	05/15/2023 03/31/2022
	UNITED STATES TREASURY				1.A	1,332,375			1,320,000	1,330,354	0	(1,820)			1. 125	0.932		5.046		03/02/2020	03/31/2022
	btotal - Bonds - U.S. Governments - Issu	er Oh	linatio	nns		55,038,731		56,039,638	75,030,000	55,370,837	0	325, 172		0	XXX	XXX		89.016	498,421	XXX	XXX
	G2 001739 - RMBS	0.00	Igano	4	1.A		100 . 1241		10	10	0	0	+	0	8.500	6.334		0	1	01/05/2001	12/20/2021
36202B-7J-8	G2 001797 - RMBS			. 4	1.A	363	101 . 5665	356	351	357	0	(2)		0	8.500	6.674	MON	2	30	01/05/2001	07/20/2024
	G2 001052 - RMBS			. 4	1.A		100.3924		744	755	0	(6)		0	8.500	6.756		5	63	01/05/2001	04/20/2023
	G2 002594 - RMBS			- 4	1.A		100 . 4165		1,400	1,428	0	(12)		0	8.500	6.460		10	119	01/05/2001	05/20/2028
36202C-CW-1 36202C-D5-9	G2 001885 - RMBS			4	1.A 1.A		108.3930		1,635 	1,659 861		(9) (5)			8.500	7.219 7.017		12	139	01/05/2001	10/20/2024
	G2 002142 - RMBS			4	1.A					10,816	0	(67)		0	8.500	7.080				01/05/2001	12/20/2025
	G2 002158 - RMBS			. 4	1.A		101 . 6035		1,574	1,590	0	(5)		0	8.500	7.698		11	134	01/05/2001	01/20/2026
	G2 002326 - RMBS			. 4	1.A		112.3270		4,662	4,789	0	(33)		0	8.500	6.979		33	396	01/05/2001	11/20/2026
	G2 002345 - RMBS			. 4	1 . A 1 . A		112. 3300		652 162	664 168	0	(3)			8.500	7.459 6.743		5	55	01/05/2001 01/05/2001	12/20/2026 02/20/2027
	G2 002855 - RMBS			4	1.A		100.0322		102	83	0	(1)		0	8.500	4.570		1	7	01/05/2001	12/20/2029
36202D-GF-2	G2 002898 - RMBS			4	1.A		117.1828	246	210	234	0	(5)		0	8.500	4.072	MON	1	18	01/05/2001	03/20/2030
	G2 002910 - RMBS			. 4	1.A		118.0214		6,723	6,930	0	(47)		0	8.500	7.167		48	571	07/06/2000	04/20/2030
	G2 002959 - RMBS			. 4	1.A 1.A		118.7504		5,449 21,289	5,673 21,118	0	(38)		0	8.500	6.699 7.086		39	463 1,491	07/25/2000	08/20/2030
	GN 351337 - RMBS			4			111. 0632		21,289	2,858	0	43	0		6.500	6.809		16	1,491	11/29/1995 11/29/1993	12/15/2023
	GN 352873 - RMBS			. 4	1.A		102.0718		8,028	7,986	0		0		7.000	7.289		47	591	03/10/1994	03/15/2024
36203P-C3-5	GN 354790 - RMBS			. 4	1.A	20,654	111.0632	24, 106	21,705	21,398	0	31	0	0	6.500	7.517	MON	118	1,606	03/09/1994	04/15/2024
	GN 370981 - RMBS			. 4	1.A		112. 1193		6,850	6,785	0	18 93	ō	ō	6.000	6.661	MON	34	434	12/20/1993	12/15/2023
	GN 389495 - RMBS			·   4 ······	1.A		111.0632 104.4161		36,251 18,547	35,882	0	93	0	0	6.500 7.500	7.171 7.903		196	2,477 1,430	03/11/1994	04/15/2024
	GN 410324 - NMBS			4	1.A		104.4161		3, 122	3,112	0	0	0	0	8.000	8.146		21		09/05/1996	09/15/2026
36207K-UU-2	GN 434495 - RMBS			. 4	1.A	63	110.6072	70	63	63	0	0	0	0	7.500	7.434	MON	0	5	10/12/2000	08/15/2029
	GN 434626 - RMBS			. 4	1.A		110 . 9859		49	49	0	0	0	0	7.500	7.615		0	4	09/08/2000	12/15/2029
36209C-N9-3 36209D-UR-3	GN 467616 - RMBS			. 4	1.A		111.0632		7,580	7,611	0	(14)		0	6.500	6.165		41 47	512	11/12/2008	01/15/2028
	GN 468692 - RMBS		1	4	1.A 1.A		103.6918 108.2015		8,085 19,453	8,088 19,447	n l	(5)			7.000 7.000	6.957 6.958		4/	566 1,363	05/20/1999 05/20/1999	02/15/2028
36209K-JW-9	GN 473777 - RMBS			4	1.A		100 . 20 13		12,309	12,326	0	(8)		0	7.000	6.922	MON		862	05/20/1999	10/15/2028
36209T-WL-9	GN 481351 - RMBS			. 4	1.A	2,013	100 . 3791	2,014	2,006	2,011	0	(2)	00	0	7.000	6.866		12	140	05/20/1999	10/15/2028
	GN 482480 - RMBS			. 4	1.A		109.2129		5,076	5,080	0	(3)		ō	7.000	6.917		30	355	05/20/1999	10/15/2028
	GN 488663 - RMBS			. 4	1.A 1.A		102.7008		1,028 2,452	1,025 2,455	0	0 (2)		0	7.500 7.500	7.610 7.441		6 15		09/08/2000	10/15/2029 07/15/2029
	GN 491019 - RMBS		1	4			104.4952			2,455	n l	(2)		n	6.500	6.036		196	2,496	11/12/2008	12/15/2028
	GN 495640 - RMBS		]	4	1.A		100.4161		14, 159	14, 160	0	(8)			7.500	7.489		88	1,062	10/12/2000	07/15/2029
36210N-AK-5	GN 496910 - RMBS			. 4	1.A	6, 174	102 . 2631	6,293	6, 154	6, 168	0	(6)	0	0	7.000	6.845	MON	36	431	05/20/1999	05/15/2029
36210P-K8-6	GN 498119 - RMBS			. 4	1.A		104 . 2276		316	315	0	0		0	7.500	7.611		2	24	09/08/2000	08/15/2029
	GN 499889 - RMBS			. 4	1.A		111 . 1013 101 . 3864		8,236 8,979	8,247 8,988	0	(6)		ļ	7.000 7.500	6.913		48	577	05/20/1999 10/13/2000	03/15/2029
JUZ 100-NU-4	UN JU20UU - NNDO		-1	. 17	. L I . M	9.004 1	IU I . 0004	9.103	0.9/9	1 0.988					1.300	1.400			0/3		

# **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																					
1	2		Coc	les	6	7		Fair Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			li	nterest		Da	ites
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			ľ		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	;		Admini-	1	Obtain			Adjusted	Valuation	(Amor-	_	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Temporary Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
	Description	e e	g					-	-			,		, ,	of	1	Paid			Agguired	, ,
Identification 36210U-WT-6	Description  GN 502958 - RMBS	е	n	Char	Symbol 1.A	Cost 1, 117	Value 100.4158	Value 1,118	Value 1,114	Value 1,118	(Decrease)	Accretion	Recognized	Value	7.500	of 7.339	MON	Accrued	During Year	Acquired 10/12/2000	Date 02/15/2029
36210Y-2E-4	GN 506673 - RMBS	+		4	1.A		. 100 . 4 158	1,319	1,114	1,118		(1)			7.500	7.339		/	84	10/12/2000	04/15/2029
36211A-YM-2	GN 507516 - RMBS			4	1.A		. 108 . 0237	2,285	2,217	2,219	 n	(1)		n	7.500	7.472				10/13/2000	07/15/2029
36211E-EX-2	GN 510550 - RMBS	1		4	1.A		. 114. 3377	5, 150	4,504	4,524	0	(3)	0	0	7.500	7.303		28	338	01/30/2002	10/15/2029
36211G-Z7-1	GN 512966 - RMBS			4	1.A	2,062	111.7268	2,296	2,055	2,058	0	(2)	0	0	7.500	7.436	MON	13	154	10/12/2000	07/15/2029
36211H-M7-3	GN 513482 - RMBS			4	1.A		.102.2592	1,359	1,329	1,331	٥	(1)	0	٥	7.500	7.452		8	100	10/12/2000	11/15/2029
36211L-DE-9	GN 515901 - RMBS			4	1.A		.100.4080	3,769	3,754	3,787	ο	(9)		Ω	8.000	7.512		25	300	07/10/2000	09/15/2029
36211U-AT-9 36212C-5M-9	GN 523018 - RMBS			4	1.A		100.4098	662	659	676	0	(3)	ō	0	8.000	6.828		ļ4	53	07/10/2000	07/15/2030
36212C-5M-9 36225A-DZ-0	GN 530152 - RMBS			4	1.A		.102.0222	1,311	1,285 758	1,285 757	0	(1)		0	7.500 9.500	7.480		88	96 109	10/12/2000	10/15/2030
38374T-C2-8	GNR 2009-031 PT - CMO/RMBS			4	1.A	533,466		562,739	534, 133	512,466	 0	(2,309)	 0		3.559	4.149		1,584	20,301	05/14/2009	05/20/2039
38374T-RW-6	GNR 2009-022 MT - CMO/RMBS			4	1.A	239,636		253,789	239,786	239,747	0	3	0	0	3.231	3.230		646	8,127	04/27/2009	04/20/2038
38374T-SG-0	GNR 2009-026 CB - CMO/RMBS			4	1.A	891,349		998,647			0	0	0	0	4.500	4.485		3,343	43,472	04/03/2009	04/16/2039
38374U-NM-9	GNR 2009-029 PB - CMO/RMBS			4	1.A	1,929,892		2, 187, 991	1,931,250	1,929,413	0	41	0	0	4.750	4.754		7,645	96,936	11/10/2009	05/20/2039
38374V-H9-3	GNR 2009-059 PZ - CMO/RMBS			4	1.A	1,190,079		1,383,598	1,222,936	1,205,548	0	(507)	0	٥	5.000	5.415		5,096	65, 125	08/04/2009	07/20/2039
38376C-L5-6	GNR 2009-076 JM - CMO/RMBS			4	1.A	372,315		414,214	372,869	371,698	0	(8)	0	0	4.750	4.817		1,476	18,973	09/18/2009	09/20/2039
38376C-M9-7 38376C-N2-1	GNR 2009-076 NQ - CMO/RMBS			4	1.A	931,881 1,488,679		1,030,670 1,654,593	932, 172 1, 491, 476	930,489 1,486,193		35	0		4.600	4.625		3,573	45,935 75,094	10/02/2009	09/20/2039
38376C-N6-2	GNR 2009-076 NT - CMO/RMBS			4	1.A		.121.5495	1,054,593	1,491,476		۷	386			5.000	5.113		5,842 4,167	50,000	12/23/2009	10/20/2039
38376C-XK-0	GNR 2009-079 PE - CMO/RMBS			4	1.A		.110.7278	12,634,799	11,410,688	11,312,952	0	(318)	0	0	4.500	4.753		42,790	553,861	10/22/2009	09/20/2039
38376E-HU-2	GNR 2009-088 AW - CMO/RMBS			4	1.A	1,992,500		2,292,029	2,000,000	1,993,691	0	276	0	0	4.750	4.815		7,917	95,000	11/10/2009	10/20/2039
38376J-EQ-3	GNR 2009-106 PE - CMO/RMBS			4	1.A	4,552,523		5,096,197	4,568,704	4,555,343	0	39	0	0	4.500	4.561		17,133	221,694	12/02/2009	11/20/2039
38376J-JV-7	GNR 2009-104 XZ - CMO/RMBS			4	1.A	1,246,362		1,412,073	1,246,362	1,245,205	0	121	0	٥	5.000	4.997		5, 193	66,983	11/24/2009	11/20/2039
38376J-YD-0	GNR 2009-103 DY - CMO/RMBS			4	1.A	7,640,702		8,911,611	7,824,691	7,719,609	0	(5, 101)	0	0	4.500	4.920		29,343	381,130	12/08/2009	11/20/2039
38376K-AP-6 38376K-EU-1	GNR 2009-093 UZ - CMO/RMBS			4	1.A 1.A	571,220 1,077,489		652,128 1,233,085	576,467 1,091,067	573,319 1,083,144	0	(85)	0	 0	5.000 5.000	5. 145 5. 197		2,402 4,546	31,007 58,101	10/20/2009	10/20/2039
38376P-MF-4	GNR 2009-118 WP - CMO/RMBS			4	1.A	1,583,168		1,773,244	1,594,127	1,587,369	٠	114			4.500	4.605		5,978	76,302	12/04/2009	12/20/2039
	btotal - Bonds - U.S. Governments - Res	ident	ial Mor	taaae-R		1,300,100	. 111. 2001	1,770,244	1,004,121	, 307,000							more		70,002	12/02/2003	12/20/2000
	curities	JIGCIII	iai ivioi	igage D	acitca	38,743,594	XXX	44,036,811	39,232,945	38,936,628	0	(7.683)	0	0	XXX	XXX	XXX	150,468	1,930,466	XXX	xxx
	GNR 2009-115 D - CMBS	1	1	4	1.A		104.0883	995,330	956,236	956,236	0	(7,003)	0	0	4.732		MON	3,771	53,152	12/10/2009	01/16/2050
38378K-3E-7	GNR 2013-143 C - CMBS	::I		4	1.A	6,919,718		7,217,110		6,900,881	0	(18,369)		0	3.033	2.740		17,230	218,855	12/10/2009	05/16/2055
38378X-QK-0	GNR 2014-130 KZ - CMBS			4	1.A	892,071		1,108,713	996,295	926,985	0	12,525	0	0	3.549	4. 183		2,947	34,341	06/16/2015	08/16/2054
0399999. Sul	btotal - Bonds - U.S. Governments - Con	nmer	cial Mo	rtgage-E	Backed																
	ecurities			5 5		8,768,025	XXX	9,321,152	8,769,920	8,784,102	0	(5,844)	0	0	XXX	XXX	XXX	23,948	306,348	XXX	XXX
	tal - U.S. Government Bonds					102,550,350		109,397,601	123.032.865	103.091.567	0	311.645	0	0		XXX	XXX	263,432		XXX	XXX
05330G-AA-2	AUTORIDAD DEL CANAL DE PANAMA		C	1	1.F FE		126.2510	1,893,765	1,500,000	1,478,377		1,057	0		4.950	5.091	JJ	31,350	74,250	09/24/2015	07/29/2035
05970A-AA-0	BANCO NACIONAL DE COMERCIO EXTERIOR SNC	[	C	1	2.B FE	3,490,165	.110.5000	3,867,500	3,500,000	3,494,762	0	965	0	0	4.375	4.410	AO	32,752	153, 125	10/06/2015	10/14/2025
085209-AF-1	BERMUDA, GOVERNMENT OF (GOVERNMENT)		C	1,2	1.F FE	1,985,100	.121.7500	2,435,000	2,000,000	1,987,494	٥	1,230	0	٥	4.750	4.844		35,889	95,000	11/15/2018	02/15/2029
085209-AF-1	BERMUDA, GOVERNMENT OF (GOVERNMENT)		C	1,2	1.F FE	992,550		1,217,500	1,000,000	993,747	٥	615		Ω	4.750	4.844	FA	17,944	47,500	11/15/2018	02/15/2029
	PETROLEOS MEXICANOS		C	<u> </u>	3.B FE		93.7500	468,750	500,000	416,000	0	400	0	0	6.750	8.327	MS	9,375	16,875	08/07/2020	09/21/2047
	btotal - Bonds - All Other Governments -	Issu	er Obli	gations		8,356,895		9,882,515	8,500,000	8,370,380	0	4,267	0	0	XXX	XXX	XXX	127,310	386,750	XXX	XXX
	tal - All Other Government Bonds					8,356,895	XXX	9,882,515	8,500,000	8,370,380	0	4,267	0	0	XXX	XXX	XXX	127,310		XXX	XXX
13063B-FR-8	CALIFORNIA ST			1	1.0 FE		.173.5530	1,319,003	760,000	1,077,844	<u>0</u>	(10,438)	0	0	7.625	4.378	MS	19,317	57,950	01/04/2019	03/01/2040
13063B-JC-7 452152-FP-1	CALIFORNIA ST			l <sup>1</sup>	1.0 FE	2,190,866		2,686,038	1,485,000	2, 103, 546	0	(19, 188)	ļō	0 0	7.600 5.100	4.424 5.114		18,810	112,860	01/11/2016	11/01/2040
452152-FP-1 452152-PY-1	ILLINOIS ST			1	1.F FE	499,205 1,730,227	.115.2290		500,000 500,000	499,353	۰۵	(8,408)	L	۰	6.900	5.114		2,125	25,500	11/16/2016	06/01/2033
452152-ZB-0	ILLINOIS ST			1	1.F FE	3,064,170		3,567,900	3,000,000	3,054,586	o	(1,757)	0	n	5.650	5.021			169,500	07/17/2014	12/01/2038
57582R-G3-4	MASSACHUSETTS (COMMONWEALTH OF)			1,2	1.B FE	2,000,000		2,093,080	2,000,000	2,000,000	0	0	0	0	2.514	2.514		24,023	0	06/26/2020	07/01/2041
649791-QE-3	NEW YORK ST			1,2	1.B FE	2, 112, 660	. 107 . 5360	2, 150, 720	2,000,000	2, 106, 393	0	(6,267)	0	0	3.200	2.473	FA	24, 178	32,000	06/16/2020	02/15/2039
	WEST VIRGINIA ST			2	1.C FE	586,730	.128.4440	642,220	500,000	570,311	0	(8,397)	0	0	5.000	2.880	JD	2,083	25,000	01/03/2019	06/01/2035

# **SCHEDULE D - PART 1**

						S	showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of 0	Current Yea	ar								
1	2	Co	odes	6	7		air Value	10	11			usted Carryin	g Value			Ir	nterest		Da	ates
		3 4				8	9	-		12	13	14	15	16	17	18	19	20	21	22
				NAIC																
				Desig-																
				nation,																
				NAIC									Total							
				Desig-									Foreign							
		F		nation								Current	Exchange							
		1 1 -		Modifier								Year's	Change							
		0				D-4-					0		U							
				and		Rate			D 1./		Current	Other-	in				A 4 - 20 - 4			01.1.1
		Ce		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
OL LOID		o i		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d g		strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification		e n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
1199999. Su	btotal - Bonds - U.S. States, Territories	and Posses	ssions - Iss	suer																
	oligations				13,281,891	XXX	15,055,081	11,745,000	13,097,630	0	(54,417)	0	0	XXX	XXX	XXX	139, 160	526,310	XXX	XXX
1799999. To	tal - U.S. States, Territories and Posses	ssions Bond	s		13,281,891	XXX	15,055,081	11,745,000	13,097,630	0	(54,417)	0	0	XXX	XXX	XXX	139, 160	526,310	XXX	XXX
010878-BA-3	ALAMEDA CNTY CALIF		2	1.A FE	2,885,940	111. 3930	3,341,790	3,000,000	2,894,611	0	4,033	0	0	3.820	4.102	FA	47,750	114,600	10/29/2018	08/01/2038
02554C-AC-3	AMERICAN EAGLE NORTHWEST LLC WASH MILITA		[	1.D FE	807,068	125.5075	941,306	750,000	798,402		(1,622)	0	0	5.630	5.078	JD	1,877	42,225	12/10/2014	12/15/2038
03667P-EL-2	ANTELOPE VALLEY CALIF CMNTY COLLEGE DIST	C	3	1.0 FE	511,260	75.4910		1,000,000	649,458		25,954	0	<u>0</u>	0.000	4. 120	N/A	0	0	01/27/2015	08/01/2031
03667P-EQ-1	ANTELOPE VALLEY CALIF CMNTY COLLEGE DIST	C	3	1.0 FE	965,471	63.0210	1,449,483	2,300,000	1, 238, 483	0	51,471	0	0	0.000	4.290	N/A	0	0	01/27/2015	08/01/2035
144393-MA-0	CARPINTERIA CALIF UNI SCH DIST		2	1.D FE	2,027,260	119.0550	2,381,100	2,000,000	2,022,059	0	(2,455)	0	0	4.000	3.831	FA	33,333	80,000	11/13/2018	08/01/2039
144393-MC-6 167484-QW-7	CARPINTERIA CALIF UNI SCH DIST	0	-	1.D FE 2.B FE	2,019,160 440,140	74.2400	2,369,240 .742,400	2,000,000 1,000,000	2,015,493 603,752		(1,718)			4.000	3.881	N/A	33,333	80,000	11/13/2018	08/01/2041
19428U-CU-9	COLLEGE OF THE SEQUOTAS TULARE AREA IMPT		2	1.0 FE	600,363		1.174.748	1,230,000	741,391	n l	22.689	n		0.000	5.369	FA	0	0 N	10/07/2014	01/01/2031
232769-DZ-9	CYPRESS-FAIRBANKS TEX INDPT SCH DIST	С	2	1.A FE	1,005,330	118.2690	1,182,690	1,000,000	1,004,273	0	(511)	0	0	4.000	3.931	FA	15, 111	40,000	11/15/2018	02/15/2043
232769-DZ-9	CYPRESS-FAIRBANKS TEX INDPT SCH DIST		2	1.A FE	1,005,330	118.2690	1, 182, 690	1,000,000	1,004,276	0	(508)	0	0	4.000	3.930	FA	15, 111	40,000	11/15/2018	02/15/2043
235308-RA-3	DALLAS TEX INDPT SCH DIST		2	1.A FE	2,029,600	101.3810	2,027,620	2,000,000	2,000,485	0	(3,877)	0	0	6.450	6.246	FA	48,733	129,000	11/16/2010	02/15/2035
235308-RA-3	DALLAS TEX INDPT SCH DIST	C	2	1.A FE	14,276,920	101.3810	14, 193, 340	14,000,000	14,004,434	0	(35,451)	0	0	6.450	6. 183	FA	341,133	903,000	11/18/2010	02/15/2035
251129-5D-0	DETROIT MICH CITY SCH DIST		1	1.C FE	1,017,071	148 . 1880	1, 170, 685	790,000	985,004	0	(5,996)	0		7.747	5.578	MN	10,200	61,201	11/06/2014	05/01/2039
262633-PG-9	DU PAGE CNTY ILL		1	1.A FE	5,000,000	136 . 1280	6,806,400	5,000,000	5,000,000	0	0	0	0	5.852	5.852	JJ	146,300	292,600	10/26/2010	01/01/2035
296804-N8-6	ESSEX CNTY N J	C	2	1.B FE	1,975,000			2,000,000	1,975,564	0	564	0	0	3.000	3.073	MS	20,000	30,000	03/18/2020	09/01/2044
346845-AG-5 396352-GY-6	FORT BENNING FAMILY CMNTYS LLC		1	2.C FE 1.C FE	980,654 500,000	124.9925 102.2310	1, 195, 848 511, 155	956,735 500.000	980 , 159 500 , 000		(279)			6.090 3.541	5.915 3.540	N/A	26,867 8,853	58,265 10,574	01/24/2019	01/15/2051
406792-2U-4	HAMDEN CONN		2	2.B FE	1,492,890	102. 2510	1,637,325	1,500,000	1,489,885		(1,005)	0	٥	5.200	5. 165	FA	29,467	78,000	02/13/2017	08/15/2044
432272-FM-9	HILLSBOROUGH CALIF SCH DIST	0	3	1.A FE	317,685	51.7920		750,000	379,245	0	16, 153	0	0	0.000	4.400	N/A	0	0 0	11/04/2016	09/01/2036
44563@-AA-3	HUNT MH BORROWER LLC FEE		2,5	2.B PL	7,581,783	102. 9200	7,803,171	7,581,783	7,581,783	0	0	0		6.000	6.000	JD	12,636	484,007	02/22/2016	12/21/2048
44563@-AB-1	HUNT MH BORROWER LLC FEE II		2	2.B PL	2,500,000	105.6100	2,640,250	2,500,000	2,500,000	0	0	0	0	5.250	5.249	JD	3,646	68,284	11/27/2019	12/21/2048
446222-SZ-5	HUNTINGTON BEACH CALIF UN HIGH SCH DIST	C		1.C FE	615,730	85.0090		1,000,000	667,916	0	24,991	0	0	0.000	3.850	N/A	0	0	11/08/2018	08/01/2031
446222-SZ-5	HUNTINGTON BEACH CALIF UN HIGH SCH DIST			1.C FE	738,876	85.0090	1,020,108	1,200,000	801,499	0	29,990	0	٥	0.000	3.850	N/A	0	0	11/08/2018	08/01/2031
50207#-AA-0	LMH FEE		2,5	2.B PL	13,394,162		14,043,779	13,394,162	13, 394, 162	0	0	0	0	5.900	5.900	JD	21,952		05/21/2015	06/21/2048
514264-FT-2	LANCASTER OHIO CITY SCH DIST		2	1.D FE	2,000,000		2,235,160	2,000,000	2,000,000	0	0	<u>0</u>	0	3.846	3.846	AU	19,230	33,973	04/08/2020	10/01/2045
517840-W2-6 521841-RB-4	LAS VEGAS VALLEY NEV WTR DIST			1.C FE	986,790 1,960,585	47.9840	1,505,040	1,000,000 5,500,000	989,389 2,315,881				0	5.700	5.792 4.040	MS N/A	19,000	57,000	05/26/2010 10/14/2016	03/01/2040
542433-GX-9	LONG BEACH CALIF UNI SCH DIST	C	3	1.A FE	647 , 120	87.3420				n		n l		0.000	3.750	N/A	0 n	0 n	11/09/2018	08/16/2042
542433-GY-7	LONG BEACH CALIF UNI SCH DIST	0		1.E FE	664,609	85.2770	912,464	1,070,000	719,883	0	26,460	0	n	0.000	3.780	N/A	n	0	11/08/2018	08/01/2030
542433-GZ-4	LONG BEACH CALIF UNI SCH DIST	0		1.E FE	849,835	82.9810	1, 186, 628	1,430,000	921,476		34,304	0	0	0.000	3.830	N/A	0	0	11/08/2018	08/01/2032
542433-QF-7	LONG BEACH CALIF UNI SCH DIST	0	3	1.D FE	517,060	73. 1510	731,510	1,000,000	654, 188	0	25,712	0	0	0.000	4.050	N/A	0	0	02/10/2015	08/01/2031
542433-QG-5	LONG BEACH CALIF UNI SCH DIST	C	3	1.D FE	1,723,810	69.9340	2,447,690	3,500,000	2, 187, 242			0	0	0.000	4. 100	N/A	0	0	02/10/2015	08/01/2032
542433-QL-4	LONG BEACH CALIF UNI SCH DIST	C	3	1.D FE	1,014,300	58 . 1750	1,454,375	2,500,000	1,298,130	0	53,462	0	0	0.000	4.250	N/A	0	0	02/06/2015	08/01/2036
542433-QN-0	LONG BEACH CALIF UNI SCH DIST		3	1.D FE	829,125	53.0710	1, 194, 098	2,250,000	1,063,035	ļ	44,378	Ω	0	0.000	4.310	N/A	0	0	02/26/2015	08/01/2038
54438C-YT-3	LOS ANGELES CALIF CMNTY COLLEGE DIST	C	1,2	1.B FE	250,000	104.5870	261,468	250,000	250,000	ō l	0	0	0	2.825	2.825	FA	1,001	0	10/30/2020	08/01/2039
59163P-KX-0 592112-TN-6	METRO ORE	C.	2	1.A FE 1.C FE	2,316,607 407,060	109.4160	2,571,276	2,350,000 400,000	2,318,554 405,670		1, 187	0	0	3.500	3.600	JD	6,854 8,000	82,250 16,000	05/02/2019	06/01/2039
60375B-EL-6	MINNEAPOLIS MINN		2	1.6 FE	543,440	118.4900	479,224 592,450	500,000			(643)			4.000	2.771	.ID	8,000		12/27/2018	07/01/2036
64966H-YM-6	NEW YORK N Y		1	1.0 FE	607, 120	142.9480	714.740	500,000	598,245	n	(3, 118)	n		5.968	4.203	MS	9.947	29,840	01/02/2019	03/01/2036
64966J-AR-7	NEW YORK N Y		1	1.0 FE	1,295,850	151 . 4160	1,514,160	1,000,000	1,241,605	0	(9,599)	0	0	6.271	4.253	JD	5,226	62,710	09/04/2014	12/01/2037
66727@-AA-9	NORTHWELL HEALTHCARE INC			1.G	2,408,050	107.5349	2,589,494	2,408,050	2,408,050	0	0	0		4.200	4.200	MN	16,856	101,138	10/08/2014	05/01/2030
671205-X4-9	OAK GROVE CALIF SCH DIST	C	3	1.D FE	717,300	65.6390	984,585	1,500,000	804, 116	0	42,765	0		0.000	5.641	FA	0	0	12/12/2018	08/01/2042
671205-X9-8	OAK GROVE CALIF SCH DIST	Ç	3	1.D FE		67.6410		500,000	273,038		14,592	0	0	0.000	5.624	FA	0	0	12/12/2018	08/01/2038
692020-WB-2	OXNARD CALIF SCH DIST	0		1.0 FE	278,470			500,000	303,275		11,891	0	0	0.000	4.040	N/A	0	0	11/08/2018	07/01/2033
736679-LC-3	PORTLAND ORE	C		1.A FE	6,007,141	94.2010	13,743,926	14,590,000	11,393,203	0	591,820	0	ō	0.000	5.589	N/A	0	0	08/12/2010	06/01/2026
74514L-D2-0	PUERTO RICO COMWLTH	SD	2	1.F FE	1,949,840	104.6740	2,093,480 554,772	2,000,000 530.000	1,959,992	ļū	1,804	0	0	5.000	5.198	JJ	50,000	100,000	09/05/2014	07/01/2035
74514L-D2-0 74514L-VT-1	PUERTO RICO COMWLTH	ou	2	1.F FE	537,288	104.6740 100.2270	554,772	530,000	532,579	N	(1,623)			5.000	4.660	JJ	13,250	26,500	12/12/2017 08/28/2014	07/01/2035
758449-PB-2	REEDY CREEK IMPT DIST FLA		2	1.D FE	1.000.000		1.115.900	1.000.000	1.000.000		 0	0	n	5.000	5.000	.ID	4. 167	50.000	08/15/2013	06/01/2038

# SCHEDULE D - PART 1

								Showing All Lor	na-Term BOND	S Owned Dece	mber 31 of 0	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11			iusted Carrvin	ng Value			ı	nterest		Da	ates
•	<del>-</del>	3	4	5	1	·	8	9			12	13	14	15	16	17	18	19	20	21	22
		-			NAIC		_														
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	:		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	,	Doto		When	Due and	Received		Maturity
Identification	Description	u e	g	Char	Symbol	Cost	Value	Value	Value	, ,		Accretion		Carrying	Rate of	Rate of	Paid			ا مصناته م	,
777849-SZ-4	Description ROSEVILLE CALIF JT UN HIGH SCH DIST	@	- 11	Ollai	1.D FE	718, 170	61.0560		1,500,000	Value 782,453	(Decrease)	32,004	Recognized	Value	0.000	4.220	M/A	Accrued	During Year	Acquired11/30/2018	Date 08/01/2036
777849-TA-8	ROSEVILLE CALIF JT UN HIGH SCH DIST	C		3	11.D FE	1, 158, 051	58 . 1520		2.545.000	1,262,975	0	52,004	0	0	0.000		N/A	0	0	11/30/2018	08/01/2037
777849-TC-4	ROSEVILLE CALIF JT UN HIGH SCH DIST			3	1.D FE				1,355,000	610, 126	ő	25,642	0	0	0.000	4.340		0	0	11/30/2018	08/01/2039
797355-M7-6	SAN DIEGO CALIF UNI SCH DIST				1.D FE	213, 175	74.9630	382,311	510,000	268,770	0	10,234	0	0	0.000	3.920	N/A	0	0	01/07/2015	07/01/2037
797355-N2-6	SAN DIEGO CALIF UNI SCH DIST				1.D FE		68.9900		500,000	231,413	0	8,964	0	0	0.000	3.990		0	0	01/07/2015	07/01/2040
797355-N4-2	SAN DIEGO CALIF UNI SCH DIST				1.D FE		64.9460		500,000	212,486	<u>0</u>	8,291	Ω	0	0.000	4.020		0	0	01/07/2015	07/01/2042
797355-N5-9 797355-N6-7	SAN DIEGO CALIF UNI SCH DIST				1.D FE 1.D FE		63.0300	630,300	1,000,000 3,500,000				ļ0	0	0.000	4.030		0	0	01/07/2015	07/01/2043 07/01/2044
797355-N8-3	SAN DIEGO CALIF UNI SCH DIST				1.D FE		59.1320				 0				0.000	4.040		0	0	01/07/2015	07/01/2044
797355-N9-1	SAN DIEGO CALIF UNI SCH DIST				1.D FE	80,940			250,000	101,622	0		0	0	0.000	3.920		0	0	06/08/2017	07/01/2046
797355-Q5-6	SAN DIEGO CALIF UNI SCH DIST			2	1.D FE		117 . 0230	9,946,955		5,979,581		123,226	0	0	0.000		JJ	0	0	11/19/2014	07/01/2041
798755-DP-6	SAN MARCOS CALIF UNI SCH DIST				1.D FE		52.7620		10,000,000	3, 168, 954	0	134,073	0	٥	0.000	4.370		0	0	01/06/2015	08/01/2047
820195-FD-2	SHASTA TEHAMA TRINITY CALIF JT CMNTY COL			2	1.C FE		105. 8590		500,000	500,000	0	0	0	0	3.601	3.601		7,502	14,904	09/20/2019	08/01/2049
828641-UF-5	SIMI VALLEY CALIF UNI SCH DIST	C			1.0 FE		87.0110		1,500,000	1,054,598	0	38,065	0	0	0.000	3.710		0	0	11/09/2018	08/01/2030
852519-LQ-8 882722-KF-7	STAFFORD TEX MUN SCH DIST			1	1.A FE 1.A FE		114.2230	1,142,230	1,000,000 1,495,000	1,008,085 2,008,121		(275)			3.084	3.031		11,651	22,702 82,479	01/09/2020	08/15/2041
882724-QP-5	TEXAS ST	-+		2	1.A FE		109. 2570		2,000,000	2,074,041	0	(20,714)			3.317	2.707		16,055	32,479	05/06/2020	04/01/2039
899096-AW-1	TULARE CALIF JT UN HIGH SCH DIST				2.B FE	735,070			1,000,000		0	30,695		0	0.000	3.590		0	0	12/02/2016	08/01/2025
938429-T2-3	WASHINGTON CNTY ORE SCH DIST NO 48J BEAV	C		3	1.B FE	316,068	72.0910		600,000	380,350	0	17,676	0	0	0.000	4.022		0	0	05/01/2017	06/15/2033
98816P-EB-4	YSLETA TEX INDPT SCH DIST			2	1.A FE	2,000,000	101. 9030	2,038,060	2,000,000	2,000,000	0	0	0	0	2.257		FA	17,053	2,884	06/24/2020	08/15/2037
1899999. Su	btotal - Bonds - U.S. Political Subdivision	s - Iss	uer C	bligation	าร	117,033,990	XXX	149,299,290	159,485,730	127, 256, 062	0	1,727,696	0	0	XXX	XXX	XXX	1,057,504	4,062,657	XXX	XXX
2499999. To	tal - U.S. Political Subdivisions Bonds					117,033,990	XXX	149,299,290	159,485,730	127, 256, 062	0	1,727,696	0	0	XXX	XXX	XXX	1,057,504	4,062,657	XXX	XXX
007110-AD-1	ADMINISTRATORS OF THE TULANE EDL FD LA R			2	1.F FE		105.5490		500,000	484,727		244	0	0	5.250	5.467	FA	9,917	26,250	01/24/2014	02/15/2048
010831-BE-4	ALAMEDA CNTY CALIF JT PWRS AUTH LEASE RE			1	1.B FE		167 . 4030		1,250,000	1,707,920	0	(10,468)		0	7.046	4.523		7,340	88,075	05/09/2017	12/01/2044
010869-CD-5 011903-BU-4	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV				1.G FE 2.B FE	2,007,200 1,805,820	126 . 6570		2,000,000 2,000,000	2,004,512 1,861,548		(372)	J		6.600	6.566	AU	33,000	132,000	11/12/2008	10/01/2029
02765U-CR-3	AMERICAN MUN PWR OHIO INC REV	1		1	1.F FE		146. 7600		500.000	583.009	0	(2.066)	0	0	6.053	4.824	FA	11.433	30.265	02/01/2017	03/01/2033
02765U-CY-8	AMERICAN MUN PWR OHIO INC REV			1	1.F FE	623,010			500,000	613,486		(2,632)			6.449	4.811		12, 181	32,245	02/07/2017	02/15/2044
02765U-DN-1	AMERICAN MUN PWR OHIO INC REV			1	1.F FE	818,063			650,000	802,097	0	(3,050)	0	0	5.939	4.420		14,584	38,604	02/26/2015	02/15/2047
02765U-DV-3	AMERICAN MUN PWR OHIO INC REV	C		1	1.F FE	19,500,000			19,500,000	19,500,000		0	0	۵	7.499	7.499		552,426	1,462,305	12/03/2010	02/15/2050
02765U-DV-3 02765U-EH-3	AMERICAN MUN PWR OHIO INC REV			1	1.F FE		165. 9850		2,000,000	2,000,000 1,942,166	ō		ō	······ō	7.499 7.734	7.498		56,659	149,980	12/03/2010	02/15/2050
027650-EH-3 040484-WB-9	AMERICAN MUN PWR OHIO INC REV ARIZONA BRD REGENTS UNIV ARIZ SYS REV			I	1.F FE 1.D FE		148.9610		1,500,000 500,000	1,942,166		(26,820)			7.734	4.543		43,826	116,010	09/30/2014	02/15/2033
04048R-DT-0	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV	1		li	1.0 FE		147 . 4010		2,000,000	2,000,000	0	0		n	6.304	6.308		63.040	126,080	03/30/2010	07/01/2039
041806-RM-4	ARLINGTON TEX HIGHER ED FIN CORP ED REV	C		2	1.A FE		119.5530		250,000	252,110		(234)		0	4.000	3.871	FA	3,778	10,000	10/19/2018	08/15/2035
041806-RP-7	ARLINGTON TEX HIGHER ED FIN CORP ED REV	C		2	1.A FE	350,823	119.1070	416,875	350,000	350,655		(72)		٥	4.000	3.971	FA	5,289	14,000	10/25/2018	08/15/2037
041806-RQ-5	ARLINGTON TEX HIGHER ED FIN CORP ED REV	C		2	1.A FE		118.1850		150,000	149,986	0	1	0	0	4.000	4.001		2,267	6,000	10/25/2018	08/15/2038
047870-SP-6	ATLANTA GA WTR & WASTEWER REV	C		2	1.D FE		103. 8640		250,000	250,000	0	Ω	0	0	2.913	2.913		1,254	0	10/15/2020	11/01/2043
052476-XE-3 088518-CL-7	AUSTIN TEX WTR & WASTEWATER SYS REVBEXAR CNTY TEX REV			1	1.C FE 1.B FE		145.0170		5,500,000 2,500,000	5,500,000 2,571,163					6.018 6.980	6.017		42,293 65.922	330,990	11/18/2010	11/15/2040
13034P-UJ-4	CALIFORNIA HSG FIN AGY REV	C		2	1.B FE		106 . 8320		1,000,000	1,000,000		(3,964)	0		4.050	4.050		16,875	40,500	04/08/2015	08/01/2030
153476-AR-7	CENTRAL FLA EXPWY AUTH SR LIEN REV			2	1.E FE		115.3090		500,000	521,051	ő	(3,452)	0		4.000	3.160		10,000	20,000	12/18/2018	07/01/2031
155498-KP-2	CENTRAL TEX REGL MOBILITY AUTH REV	C		2	2.A FE	120,900	125.2240	125,224	100,000	120,658	0	(242)	0	0	5.000	2.431	JJ	583	0	10/28/2020	01/01/2045
167593-AN-2	CHICAGO ILL O HARE INTL ARPT REV			1	1.F FE		150 . 6340	338,927	225,000	320,518		(3,545)		٥	6.395	3.355		7, 194	14,389	12/19/2019	01/01/2040
167593-YL-0	CHICAGO ILL O HARE INTL ARPT REV			2	1.F FE		117.1030		500,000	511,710	0	(1,662)		ō	5.000	4.550		12,500 4.418	25,000	12/01/2016	01/01/2042
16772P-AQ-9 167736-YU-5	CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE			II	1.C FE		139.2470		855,000 4,000,000	997, 129 4,000,000	0	(4, 150)	0		6.200	4.885		4,418	53,010	02/17/2015	12/01/2040
18085P-MT-8	CLARK CNTY NEV ARPT REV	С			1.6 FE		165. 7940		1,000,000	1,393,948	n	(9,038)	n	n	6.742	4.224		44,947		04/30/2015	07/01/2045
18085P-MT-8	CLARK CNTY NEV ARPT REV			1	1.E FE		165. 7940		5,750,000	6,327,853		(11,966)	0	0	6.820	6.000		196,075	392, 150	04/30/2015	07/01/2045
183596-AB-1	BALTIMORE MD BRD SCH COMMRS CITY SCHS RE	SD			1.B FE	4,440,000	102.6450	6, 158, 700	6,000,000	5,425,582	0	132,042	0	0	1.250	3.874	MJSD	3,333	75,000	05/18/2012	12/15/2024
196479-6Y-0	COLORADO HSG & FIN AUTH				1.B FE	500,000	107 . 0980	535,490	500,000	500,000		0	0	0	2.870	2.896		1,236	14,589	06/28/2019	08/01/2037
19668Q-LD-5	COLORADO ST BLDG EXCELLENT SCHS TODAY CT	C	l	12	1.D FE	1.004.570	117.8470	1. 178. 470	1.000.000	1.003.648	0	(431)	1 0	. 0	4.000	3.941	I MS	11.778	40.000	11/21/2018	03/15/2039

# **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			lr	nterest		Da	ites
		3	4	5	1		8	9	1		12	13	14	15	16	17	18	19	20	21	22
		-			NAIC			-							'						
					Desig-																
					nation,									Takal							
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	ė		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	ĭ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		_	' '	Dond	strative	Actual	Fair	Fair	Par						Data		Vhon	Due and			
	D	d		Bond			_			Carrying	Increase/	tization)	Impairment	Carrying	Rate		Vhen		Received	A	Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of		Paid	Accrued	During Year	Acquired	Date
19668Q-LD-5	COLORADO ST BLDG EXCELLENT SCHS TODAY CT	-+		2	1.D FE		70117.8470	1, 178, 470	1,000,000	1,003,650	0	(429)	0	0	4.000	3.941 MS		11,778	40,000	11/21/2018	03/15/2039
20281P-KV-3	COMMONWEALTH FING AUTH PA REV	+			1.E FE 1.D FE	2,715,7	90117.6200	2,940,500	2,500,000	2,710,071	0	(5,719)	0	0	3.657	3.032 JD		7,619	54,855	06/01/2020	06/01/2038
220245-L8-5 235036-4W-7	CORPUS CHRISTI TEX UTIL SYS REV			2	1.E FE		40 101. 9520	2,039,040	2,000,000 1,000,000	2,026,132		(1,209)			2.809	2.637 JJ 2.981 MN		24,813	29.940	07/07/2020	07/15/2040
235036-7A-2	DALLAS FORT WORTH TEX INTL ARPT REV			ļ'	1.E FE		40106.9690 00102.7620	1,541,430	1,500,000	1,001,793 1,500,000	U	(47)			2.919	2.981 MN			29,940	01/08/2020 07/31/2020	11/01/2038
235241-LS-3	DALLAS FORT WORTH TEX TRIL AMPT HEV			l;	1.E FE		72 152. 7580		1,505,000	2,077,320		(14,834)	,		5.999	3.611 JD			90,285	12/19/2019	12/01/2044
246343-LL-9	DELAWARE RIV JT TOLL BRDG COMMN PA BRDG			2	1.B FE		00121.2930		750,000	818,539	n	(9,267)	n	ν	5.000	3.420 JJ		18,750	37,500	12/19/2019	07/01/2047
246352-GV-4	DELAWARE RIV PORT AUTH PA & NJ REV	1		2	1.E FE			638,240	500,000	572, 185	o	(7,888)	n	n	5.000	2.960 JJ		12,500	25,000	12/18/2018	01/01/2032
248796-CQ-5	DENTON CNTY TEX HSG FIN CORP REV	С			1.B FE	1,000,0		1,041,190	1,000,000	1,000,000	0	0	0	0	2.150	2.171 MOI	Ν	1,851	1,792	11/03/2020	11/01/2038
249182-GR-1	DENVER COLO CITY & CNTY ARPT REV	1.		2	1.E FE		50108.8920	1.088.920	1,000,000	989.759	0	552	0		5.000	5. 110 MN		6.389	50,000	08/22/2013	11/15/2033
249182-LU-8	DENVER COLO CITY & CNTY ARPT REV	I		2	1.F FE		30122.6000	1,226,000	1,000,000	1,097,107	0	(10,446)	0	0	5.000	3.580 JD		4.167	50,000	12/11/2018	12/01/2038
266780-FC-4	DURHAM N C CAP FING CORP LTD OBLIG			1,2	1.B FE		10110.1380	5,110,403	4,640,000	4,673,598	0	(1,712)	0	0	3.085	3.000 JD		11,929	120,480	05/26/2020	12/01/2042
271014-TU-6	EAST BAY CALIF MUN UTIL DIST WTR SYS REV			1	1.B FE		92 150 . 2870	300,574	200,000	276,209	0	(2,785)	0	0	5.874	3.219 JD		979	11,748	12/19/2019	06/01/2040
3130AF-CX-3	FEDERAL HOME LOAN BANKS			2	1.A		50 103. 1270	1,031,270	1,000,000		0	356	0	0	4. 170	4.239 MN		4,865	41,700	11/09/2018	11/19/2035
3130AF-CX-3	FEDERAL HOME LOAN BANKS			2	1.A		50 103. 1270	1,031,270	1,000,000		0	357	0	0	4.170	4.238 MN		4,865	41,700	11/09/2018	11/19/2035
3130AF-FY-8	FEDERAL HOME LOAN BANKS			2	1.A	1,000,0		1,032,789	1,000,000	1,000,000	0	0	0	0	4.050	4.050 MN		3,938	40,500	11/14/2018	11/26/2030
3130AF-G2-7	FEDERAL HOME LOAN BANKS	C		2	1.A	1,000,0			1,000,000	1,000,000	0	0	0	0	4.250	4.250 MN		3,778	42,500	11/14/2018	11/29/2038
3130AF-GQ-4	FEDERAL HOME LOAN BANKS			2	1.A		00110.1564	1,652,345	1,500,000	1,500,000	0		0	0	4.000	4.000 MN		5,500	60,000	11/27/2018	11/28/2033
3130AF-HG-5	FEDERAL HOME LOAN BANKS	C		2	1.A		00103.2294		750,000	750,000	0	0	0	0	4.100	4.100 JD		2, 135	30,750	11/29/2018	12/06/2030
3130AF-PP-6	FEDERAL HOME LOAN BANKS	C		2	1.A		00103.8394	1,297,992	1,250,000	1,250,000	0	0	0	0	4.200	4.200 JJ		22,896	52,500	01/15/2019	01/24/2039
3130AF-SM-0	FEDERAL HOME LOAN BANKS	C C		2	1.A		00 100 . 2735	1,002,735	1,000,000	1,000,000	0		0	0	4.220	4.220 JJ		17,935	42,200	01/23/2019	01/28/2039
3130AF-WN-3	FEDERAL HOME LOAN BANKS			2	1.A	1,340,0	00100.4864	1,346,517	1,340,000	1,340,000		μ			3.900	3.900 FA		18,291	52,260	02/13/2019	02/25/2036
3130AG-QS-7 3130AG-QS-7	FEDERAL HOME LOAN BANKS			2	1.A		.0100.0035 .0100.0035	0	0					۷	3.450	3.450 JJ 3.450 JJ		0		07/10/2019 07/10/2019	07/18/2039
31331Y-FQ-8	FEDERAL FARM CREDIT BANKS FUNDING CORP			٠	1.A	35,9		38,299	35,000	35,171		(81)		٠	5. 125	4.853 MN		164	1,794	07/10/2019	11/28/2022
3133EJ-FH-7	FEDERAL FARM CREDIT BANKS FUNDING CORP	с		2	1.A	1,400,0		1,408,476	1,400,000	1,400,000		(61)	0	٥	3.125	3.875 MS		17,028	54,250	03/01/2018	03/08/2038
3133EJ-JL-4	FEDERAL FARM CREDIT BANKS FUNDING CORP	С.		2	1.A	1,000,0		1,008,796	1,000,000	1,000,000	0	0	0	0	3.980	3.980 AO		9.508	39,800	03/27/2018	04/05/2038
3133EJ-V2-2	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.A		001102563	2,205,126	2,000,000	2,000,000	0	0	0	0	4.070	4.070 MN		9.044	81,400	11/14/2018	11/21/2033
3133M4-YM-9	FEDERAL HOME LOAN BANKS				1.A			369,464	265,000	277,375	0	(1,298)	0	0	6.005	5.249 JJ		6,763	15,913	07/17/2009	07/28/2028
345105-JG-6	FOOTHILL / EASTERN TRANSN CORRIDOR AGY C	1		1,2	1.F FE	2,150,0		2,295,061	2,150,000	2,149,819	0	(181)	0	0	3.924	3.910 JJ		38,902	48,276	01/07/2020	01/15/2053
353187-EV-5	FRANKLIN CNTY OHIO HOSP REV			1,2	1.0 FE		00 103. 0990	515,495	500,000	500,000	0	0	0	0	2.877	2.877 MN		2,517	0	10/15/2020	11/01/2050
359900-8X-8	FULTON CNTY GA DEV AUTH REV			1	1.B FE		00129.0390	645, 195	500,000	500,000	0	0	0	0	4.234	4.234 MN		3,528	21,170	02/16/2017	11/01/2047
362848-RA-3	GAINESVILLE FLA UTILS SYS REV IAM COML P			1	1.D FE	1,000,0		1,558,080	1,000,000	1,000,000	0	0	0	0	6.024	6.023 AO		15,060	60,240	11/10/2010	10/01/2040
362848-UR-2	GAINESVILLE FLA UTILS SYS REV IAM COML P			1	1.D FE	512,9		629,705	500,000	512,537	0	(270)	0	0	3.875	3.726 AO		4,844	19,375	04/26/2019	10/01/2047
37353P-DZ-9	GEORGIA ST HSG & FIN AUTH REV			2	1.A FE	1,250,0		1,345,588	1,250,000	1,250,000	0	٥	0	۵۵	2.950	2.950 JD		3,073	42,099	09/18/2019	12/01/2039
413890-EN-0	HARRIS CNTY-HOUSTON TEX SPORTS AUTH REV			3	1.F FE		7540.9170	613,755	1,500,000	653,544	0	37,089	0	0	0.000	4.119 N/		0	0	09/30/2016	11/15/2043
413890-EQ-3	HARRIS CNTY-HOUSTON TEX SPORTS AUTH REV			3	1.F FE	1, 192, 0		1,834,950	5,000,000	1,563,030	0	71,392	0	0	0.000	4.730 N/		0	0	03/12/2015	11/15/2045
413890-ES-9	HARRIS CNTY-HOUSTON TEX SPORTS AUTH REV			3	1.F FE		0232.8840	1,473,203	4,480,000	1,312,974	0	58,618	0	0	0.000	4.620 N/		0	0	02/11/2015	11/15/2047
413890-ET-7	HARRIS CNTY-HOUSTON TEX SPORTS AUTH REV			3	1.F FE		7531.1480	1,401,660	4,500,000	1,242,271	ļ0	56,063	0	Ω	0.000	4.672 N/	Α	0	0	02/27/2015	11/15/2048
432347-LU-4	HILLSBOROUGH CNTY FLA UTIL REV			1,2	1.A FE		10 100 . 2920	1,002,920	1,000,000	982,845	0	451	0	0	5.850	6.000 FA		24,375	58,500	10/21/2010	08/01/2040
452252-FK-0 47770V-AK-6	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R			2	1.D FE		00144 . 2580	1,442,580	1,000,000 1,000,000	1,167,787	0	(8,697)	0	0	5.851	4.242 JD		4,876	58,510	09/12/2014	12/01/2034
47770V-AK-6	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ	-†		4	1.D FE	986,0		1,096,070	500,000	996,374 470,029	u	8,060			4.532	5.100 JJ 5.248 JJ		25,000		08/14/2013	01/01/2038
47770V-AZ-3 485429-Z7-2	KANSAS ST DEV FIN AUTH REV	+		I	1.D FE		00128.1690	2.718.920	2.000,000	470,029		(7,447)			4.532	3.435 A0		11,330		08/2//2013	01/01/2035
491552-UZ-6	KENTUCKY ST TPK AUTH ECONOMIC DEV RD REV	·†		l;	1.E FE		00135.9460			1,000,000	U	(1,441)			5.722	5.435 AU		20,803		06/17/2010	07/01/2030
499815-KD-9	KNOXVILLE TENN WASTE WTR SYS REV	1		2	1.0 FE		00108.5100	2,170,200	2,000,000	2,000,000	n	n	n		6.100	6.099 AO		30,500		11/30/2010	04/01/2040
544445-GX-1	LOS ANGELES CALIF DEPT ARPTS ARPT REV	C		2	1.D FE		75124 . 4790	1,829,841	1,470,000	1.594.347	n	(12,408)	n		5.000	3.810 MN		9.392	73.500	11/14/2018	05/15/2043
544495-VY-7	LOS ANGELES CALIF DEPT WTR & PWR REV			1	1.D FE		37175. 1170	6,418,038		4,686,735	n	(22,034)	n	n	6.574	4.654 JJ		120,469	240,937	01/12/2017	07/01/2045
544495-WA-8	LOS ANGELES CALIF DEPT WTR & PWR REV	1.		li	1.0 FE		19 186 . 1280	6.235.288	3,350,000	4,494,867		(18,346)	0		6.603	4.499 JJ		110.600		06/19/2015	07/01/2050
544712-2H-4	LOS ANGELES CNTY CALIF MET TRANSN AUTH S	1		1	1.B FE		65 137 . 0970	15,286,316	11,150,000	11,273,773	0	(4,292)	0	0	5.735	5.632 JD		53,288	639,453	09/25/2014	06/01/2039
546589-QW-5	LOUISVILLE & JEFFERSON CNTY KY MET SWR D			1	1.D FE		50 151 . 3870	1,513,870	1,000,000	979, 159	0	548	0	0	5.980	6.166 MN			59,800	04/01/2010	05/15/2040
546589-QY-1	LOUISVILLE & JEFFERSON CNTY KY MET SWR D			1	1.D FE		90155.2510	23,287,650	15,000,000	15,022,847	0	3	0	0	6.250	6.237 MN		119,792	937,500	11/18/2010	05/15/2043
546589-QY-1	LOUISVILLE & JEFFERSON CNTY KY MET SWR D	C		1	1.D FE		10155.2510	10,867,570	7,000,000	7,011,079	0	(224)	0	0	6.250	6.237 MN			437.500	11/18/2010	05/15/2043

# **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			I	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation.																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
					Modifier								Year's	Change							
			0				D							. •							
			r		and		Rate			5		Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
54659L-AR-5	LOUISVILLE & JEFFERSON CNTY KY METRO GOV			2	1.F FE	1,019,490		1,124,040	1,000,000	1,006,365	0	(2, 115)	0	0	5.250	4.999	A0	13, 125	52,500	09/11/2013	10/01/2026
54659L-AS-3	LOUISVILLE & JEFFERSON CNTY KY METRO GOV			2	1.F FE		111.6940	1,116,940	1,000,000		0	1,223	0	٥	5.000	5. 179		12,500	50,000	09/11/2013	10/01/2027
56678P-AN-7	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE	LC.		2	1.F FE		124 . 1930	931,448	750,000	818,654	0	(7,661)	0	0	5.000	3.621		12,500	37,500	12/06/2018	09/01/2035
56678P-AR-8	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE			2	1.F FE		115.8000	289,500	250,000	249,292	0	77	0	0	4. 125	4. 169		3,438	10,313	12/06/2018	09/01/2038
574300-HY-8	MARYLAND ST TRANSN AUTH TRANSN FACS PROJ			I!	1.C FE	1,000,000		1,249,350	1,000,000	1,000,000	ļū	ļ	ļ	0	5.788	5.788		28,940	57,880	12/10/2009	07/01/2029
57584Y-D3-0 57586N-3B-5	MASSACHUSETTS ST DEV FIN AGY REV	<b>.</b>		1	2.A FE 1.C FE		103 . 4630	517,315	500,000 820,000	500,000 820,000	0	L			3.520	3.520 4.621	AU	4,424	3,703	07/09/2020 10/30/2018	10/01/2046
57586N-3B-5 57586N-5H-0	MASSACHUSETTS ST HSG FIN AGY			2	1.0 FE		101. 9730		250,000	250,000		,	0		3.050	3.050	.ID			06/13/2019	12/01/2038
57586N-YV-7	MASSACHUSETTS ST HSG FIN AGY			2	1.0 FE	3,995,000	107 . 1090	4, 137, 901	3,995,000	3,995,000	n	n	n	 n	4.614	4.614	JD	15,361	201,021	03/18/2015	12/01/2059
57587A-P3-6	MASSACHUSETTS ST HSG FIN AGY HSG REV			2	1.B FE			536,600	500.000	500.000	0	0	0		3.800	3.800	JD	1.583	19,000	05/01/2019	06/01/2035
57587A-TG-3	MASSACHUSETTS ST HSG FIN AGY HSG REV			2	1.B FE		. 109.3860		700,000	700,000	0	0	0	0	4.200	4.200	JD	2,450	29,480	11/30/2016	06/01/2046
575896-RS-6	MASSACHUSETTS ST PORT AUTH REV			2	1.C FE	1,190,000		1,374,413	1,250,000	1, 194,554	0	1, 181	0	0	4.000	4.288	JJ	25,000	50,000	12/02/2016	07/01/2046
57604T-AD-8	MASSACHUSETTS ST TRANSN FD REV			1	1.B FE	1,512,200	. 144. 6870	1,808,588	1,250,000	1,489,638	0	(11,239)	0	0	5.731	4.032	JD	5,970	71,638	12/11/2018	06/01/2040
584556-FH-2	MEDICAL CTR EDL BLDG CORP MISS REV	C.		2	1.C FE	1, 102, 170		1,210,580	1,000,000	1,080,139	0	(10,932)	0	0	5.000	3.590		4, 167	50,000	12/10/2018	06/01/2042
584556-FH-2	MEDICAL CTR EDL BLDG CORP MISS REV			2	1.C FE	1, 102, 170		1,210,580	1,000,000	1,080,140		(10,931)	0	٥	5.000	3.590		4, 167	50,000	12/10/2018	06/01/2042
590545-N7-0	MESA ARIZ UTIL SYS REV				1.D FE		100.1140	886,009	885,000	885,000	0	0	0	0	6.100	6.099		26,993	0	05/20/2010	07/01/2034
592125-AA-6	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			1	1.E FE			9,423,541	6,050,000	6,180,941	0	(2,337)	0	0	7.431	7.234		224,788	449,576	07/08/2010	07/01/2043
592481-LV-5 59333N-NP-4	METROPOLITAN ST LOUIS MO SWR DIST WASTEW			1,2	1.B FE 1.E FE	2,056,700 3,038,040		2, 153,800 6,474,465	2,000,000 13,500,000	2,053,695 4,139,247		(3,005)	D	Ω	3.259	2.894 5.040		10,863	32,590	06/11/2020 10/08/2014	05/01/2045
59334P-DA-2	MIAMI-DADE CNTY FLA TRAN SYS SALES SURTA	9.			1.E FE	5,085,350			5,000,000	4, 139,247		(2,214)			5.624	5.500		140,600		12/18/2012	07/01/2044
60535Q-SP-6	MISSISSIPPI HOME CORP SINGLE FAMILY MTG	С		2	1.A FE	1,000,000		1,113,300	1,000,000	1,000,000	0	(2,214)			3.700	3.700		3,083	37,000	02/22/2019	12/01/2039
60535Q-SQ-4	MISSISSIPPI HOME CORP SINGLE FAMILY MTG			2	1.A FE		111.0590	205,459	185.000	185.000	0	0	0	0	3.875	3.875		597	7.169	02/22/2019	12/01/2043
606092-FD-1	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ			1	1.F FE		. 167 . 1560			692,401	0	(5, 133)	0	0	7.897	4.934		19,743	39,485	01/02/2019	01/01/2042
646108-QM-5	NEW JERSEY ST HSG & MTG FIN AGY MULTI-FA			2	1.D FE			4,208,022	3,900,000	3,900,000	0	0	0	0	4.671	4.671	MN	30,362	182, 169	03/06/2015	11/01/2045
646108-ZK-9	NEW JERSEY ST HSG & MTG FIN AGY MULTI-FA			2	1.D FE	490,845	110.4560	552,280	500,000	491,476	0	304	0	0	4.450	4.591	MN	3,708	22,250	12/12/2018	11/01/2038
646136-EV-9	NEW JERSEY ST TRANSN TR FD AUTH				1.F FE	1,580,475		2,984,625	3,750,000	2,116,972	0	98,860	0	0	0.000	4.840	N/A	0	0	11/18/2014	12/15/2032
646139-W3-5	NEW JERSEY ST TPK AUTH TPK REV			1	1.F FE	5,726,690	167.7000	8,385,000	5,000,000	5,589,436	0	(15,705)	0	0	7.414	6.338	JJ	185,350	370,700	08/05/2009	01/01/2040
64972E-MH-9	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	1.C FE	501,865		516,905	500,000	501,647	0	(218)	0	0	3.742	3.686	MN	3,118	16, 163	01/03/2020	05/01/2055
64972G-PT-5 64972G-WU-4	NEW YORK N Y CITY MUN WTR FIN AUTH WTR & NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			2	1.B FE 1.B FE	2,175,160	123.3830	616,915 2,413,920	500,000 2,000,000	552,708 2,163,419		(7,252)		0 0	5.000 4.000	3.180 3.001	JD	1,111	25,000 59,333	01/03/2019	06/15/2048
64972H-RB-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.0 FE				8,000,000	8.568.831		(15,297)		0	6.828	6.188		251.877	546.240	03/12/2020	07/15/2042
64972H-RB-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.0 FE	7,000,000		10,624,880	7,000,000	7,000,000	n	(15,297)	n	 N	6.828	6.827		231,877		11/19/2010	07/15/2040
64986A-L2-5	NEW YORK ST ENVIRONMENTAL FACS CORP ST C			1	1.A FE		147 . 2090		300,000	402,271	0	(3,961)	0	0	5.807	3.321		774	17,421	12/19/2019	06/15/2039
64987D-ST-2	NEW YORK ST HSG FIN AGY REV	C		2	1.0 FE	1,000,000		1,120,940	1,000,000	1,000,000		0	0	0	3.625	3.625		6,042	36,250	12/06/2018	11/01/2033
649883-ZZ-1	NEW YORK ST MTG AGY HOMEOWNER MTG REV			2	1.B FE	1, 125, 000		1, 176, 199	1, 125,000	1, 125,000	0	٥	0	0	3.850	3.850	A0	10,828	43,313	10/09/2014	10/01/2044
64988V-EU-3	NEW YORK ST MUN BD BK AGY RECOVERY ACT	C.		2	1.D FE	3,895,000		3,904,114	3,895,000	3,895,000	0	0	0	0	7.413	7.412		72, 184	288,736	11/23/2010	04/01/2035
64988Y-BW-6	NEW YORK ST MTG AGY HOMEOWNER MTG REV			2	1.B FE	750,000		816,945	750,000	750,000	0	0	0	0	4.258	4.258		7,984	31,935	03/01/2019	04/01/2039
649902-2E-2	NEW YORK STATE DORMITORY AUTHORITY			[!	1.B FE	10,000,000		12,537,600	10,000,000	10,000,000		J	0	0	5.289	5.288		155,732	528,900	10/06/2010	03/15/2033
649902-T3-7	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE		139.6160	349,040	250,000	321,676	ļō	(2,566)	ļō	ō	5.600	3.531		4, 122	14,000	12/19/2019	03/15/2040
64990C-7K-1 64990C-7K-1	NEW YORK STATE DORMITORY AUTHORITY	LC.		1,2	1.D FE	1,818,160		2,022,965	1,750,000 2,000,000	1,805,499	ļō	(6, 137)	ļō	0	4.850	4.350		42,438	84,875	11/19/2018	07/01/2048
64990G-GK-2	NEW YORK STATE DORMITORY AUTHORITY NEW YORK STATE DORMITORY AUTHORITY			2	1.D FE	2,082,320	112.8010	2,311,960		2,066,871 497,594		(7,373)			4.850	4.323		48,500 10,304	97,000 24,730	10/25/2018 07/27/2018	07/01/2048
64990G-UC-4	NEW YORK STATE DORMITORY AUTHORITY			1	1.E FE	750,000	103. 9870		750,000	750,000	n	n	n		2.884	2.884	.II	10,304	15,802	09/20/2019	07/01/2032
658308-AA-9	NORTH CAROLINA TPK AUTH MONROE CONNECTOR	<u>I</u>		lí	1.B FE	5.000.000		6.255.850	5.000.000	5.000.000	n				5.318	5.317	JJ	132.950		10/15/2010	01/01/2032
66285W-BY-1	NORTH TEX TWY AUTH REV	C.			1.E FE				1,000,000	649,400		22,947	0	0	0.000	3.630	N/A	0	0	10/19/2016	01/01/2033
66285W-BY-1	NORTH TEX TWY AUTH REV				1.E FE	837,915		1, 196, 580	1,500,000	974,100	0	34,421	0	0	0.000	3.630		0	0	10/19/2016	01/01/2033
66285W-BZ-8	NORTH TEX TWY AUTH REV				1.E FE	2,671,750	77 . 4630	3,873,150	5,000,000	3,112,366	٥	111,450	0	0	0.000	3.680	N/A	0	0	10/19/2016	01/01/2034
66285W-BZ-8	NORTH TEX TWY AUTH REV				1.E FE	1,068,700	77 . 4630	1,549,260	2,000,000	1,244,947	0	44,580	٥	0	0.000	3.680		0	0	10/19/2016	01/01/2034
66285W-CA-2	NORTH TEX TWY AUTH REV	C.			1.E FE	511,550			1,000,000	624,049	0	26,911	0	0	0.000	3.720		0	0	10/19/2016	01/01/2035
66285W-CB-0	NORTH TEX TWY AUTH REV				1.E FE	2,941,560	73.2140	4,392,840	6,000,000	3,609,284	<u>0</u>	159,730	<u>0</u>	ō	0.000	3.750		0	0	10/19/2016	01/01/2036
66285W-CB-0	NORTH TEX TWY AUTH REV	⊦č.			1.E FE	490,260		732,140	1,000,000	601,547	ļō	26,622	ļ	ļ0	0.000	3.750		ļ0	ļ0	10/19/2016	01/01/2036
66285W-CD-6 67085K-AA-0	NORTH TEX TWY AUTH REVOFFUTT AFB AMER FIRST CMNTYS LLC NEB MIL	C.			1.E FE 1.G FE	449,500	68.7990		1,000,000	526,436		19,499 1,695	0	0	0.000	3.810 5.763			0	10/19/2016	01/01/2038
0/U00N-MM-U	I OLI OLI ALD AMEN FINOL UMNILLO LLU NED MIL			I	. ji.u rc	∠,७७७,७၁9 .	120.0111		, 100,072		L	C80,1	L	L	3.400		IW M	L	1	1/ 30/ 20 10	09/ 0 1/ 2000

# **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			li	nterest		Da	tes
		3	4	5	1		8	9	1		12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			"		and		Rate					Current	Other-								
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	in Book/				Admitted			Stated
		1 -	:										-						A		
OLIOID		0	1 !		Admini-	A . ( )	Obtain	F	D	Adjusted	Valuation	(Amor-	Temporary	Adjusted	5.4	Effective	14/1	Amount	Amount		Contractual
CUSIP	5	d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
677071-AN-2	OHANA MILITARY COMMUNITIES LLC				1.D FE		131.5234	328,809	250,000	261,891	0	(772)	0	0	5.558	4.998	AU	3,474	13,895	09/19/2014	10/01/2036
678535-3J-2 678535-3W-3	OKLAHOMA CITY OKLA ARPT TRUST OKLAHOMA CITY OKLA ARPT TRUST			2	1.F FE		113.3720	1, 133, 720	1,000,000	1,000,000 761,210		(6,374)		L	5.992	5.992 3.770	JJ	29,960	59,920 35,250	09/13/2013	07/01/2028
678535-3Z-6	OKLAHOMA CITY OKLA ARPT TRUST			2	1.F FE		1229300	1,221,370	1,000,000	1,069,640		(7.820)			5.000	3.919		25.000	50.000	11/07/2018	07/01/2035
678535-4B-8	OKLAHOMA CITY OKLA ARPT TRUST			2	1.F FE		121.4550	1,214,550	1,000,000	1,064,286	0	(7, 193)	0	0	5.000	3.999		25,000	50,000	11/07/2018	07/01/2038
678535-4C-6	OKLAHOMA CITY OKLA ARPT TRUST	c		2	1.F FE		120 . 0530	1,200,530	1,000,000	1,058,293		(6,519)	0	o	5.000	4.090		25,000	50,000	11/07/2018	07/01/2043
678535-4C-6	OKLAHOMA CITY OKLA ARPT TRUST			2	1.F FE	2,143,580		2,401,060	2,000,000	2,116,627	0	(12,998)	0		5.000	4.089		50,000	100,000	11/07/2018	07/01/2043
67908P-AZ-9	OKLAHOMA ST CAPITOL IMPT AUTH REV	SD.		1	1.D FE	4,759,875		5,720,040	4,500,000	4,657,117	0	(12,549)	0	0	5.610	5. 141	JJ	126,225	252,450	09/30/2010	07/01/2030
709223-VZ-1	PENNSYLVANIA ST TPK COMMN TPK REV			1	1.E FE	1,625,180		2,296,755	1,500,000	1,617,497	0	(3,970)	0	0	6 . 105	5.408	JD	7,631	91,575	01/04/2019	12/01/2039
709224-QG-7	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.E FE		117.2600	1, 172, 600	1,000,000	1,043,794	0	(7,093)	0	Ω	5.000	4.090	JD	4, 167	50,000	12/05/2016	12/01/2046
709235-K3-8	PENNSYLVANIA ST UNIV			1	1.0 FE		115. 8490	2,316,980	2,000,000	2,239,371	0	(2,629)	0	٥	3.500	2.884		23,333	35,000	06/30/2020	09/01/2049
73209M-AN-7 73209M-AQ-0	POMONA CALIF REDEV AGY SUCCESSOR AGY TAX			2	1.C FE		113.2940		500,000 950,000			77 0		0	4.180	4.204 4.280		8,708 16.942	20,900 40.660	01/08/2019	02/01/2031
73209M-AQ-0	POMONA CALIF REDEV AGY SUCCESSOR AGY TAX			2	1.0 FE		112.9130	1,129,130	1,000,000	1,000,000		0		0	4.280	4.280		17.833	42,800	11/16/2018	02/01/2033
73358W-CX-0	PORT AUTH N Y & N J			٠	1.D FE	7 502 186	143.4190	8,891,978	6,200,000	7,328,314	0	(35.588)		n	5.647	4.276		58,352	350, 114	08/18/2015	11/01/2040
73358W-RQ-9	PORT AUTH N Y & N J			2	1.D FE	1,281,492	112.2180	1,290,507	1,150,000	1,205,175	0	(14,094)		0	5.310	3.863		25,444	61,065	01/15/2015	08/01/2046
73358W-XP-4	PORT AUTH N Y & N J			2	1.D FE		112.5100	3,645,324	3,240,000	3,240,000	0	0	0	0	4.823	4.823	JD	13,022	156,265	05/19/2015	06/01/2045
73474T-AT-7	PORT MORROW ORE TRANSMISSION FACS REV			1	1.C FE		104. 3890	2,087,780	2,000,000	2,000,000	0	0	0	0	2.543	2.543	MS	16,953	9,324	06/12/2020	09/01/2040
74439Y-BA-8	PUBLIC FIN AUTH WIS STUDENT HSG REV			2	1.F FE		120 . 0440	642,235	535,000	576,918	0	(4,749)	0	0	5.000	3.790		13,375	26,750	12/13/2018	07/01/2036
745190-UR-7	PUERTO RICO COMWLTH HWY & TRANSN AUTH TR	SD.			1.G FE		120 . 4750	566,233	470,000	518,206	0	(1,412)	0	0	5.250	4.480		0	24,675	12/19/2017	07/01/2041
756872-LF-2	RED RIV ED FIN CORP TEX ED REV			1,2	1.D FE		106.5780	2, 131,560	2,000,000	2,000,000	0	0	0	0	3.397	3.397		20,005	42,463	01/16/2020	03/15/2045
759136-QP-2	REGIONAL TRANSN DIST COLO SALES TAX REV			1	1.0 FE		166 . 3010	831,505	500,000	654,809	0	(2,641)	0	Ω	5.844	4.047		4,870	29,220	01/03/2019	11/01/2050
76221T-DF-3 793578-BN-4	RHODE ISLAND HSG & MTG FIN CORP REVST TAMMANY PARISH LA UTILS REV			2	1.B FE		105.7380	285,493	270,000 1,765,000	270,000 1,702,642		1,412			4.236	4.235		2,859	11,437	10/01/2014	10/01/2029
79625G-DG-5	SAN ANTONIO TEX ELEC & GAS REV	С.		1 2	1.B FE	750,000		790,448	750,000	750,000				0	2.905	2.905		3,389	73,423	10/22/2020	02/01/2044
79642B-HT-3	CITY OF SAN ANTONIO TEXAS			1	1.B FE	2,000,000		2,457,980	2,000,000	2,000,000	0	0	0	0	5.502	5.501	MN	14,061	110,040	11/17/2009	05/15/2029
797400-MM-7	SAN DIEGO CNTY CALIF REGL TRANSN COMMIN S			2	1.A FE		119.5610	2,391,220	2,000,000	2, 194, 294	0	(14,406)	0	0	4.000	2.800	AO	20,000	49,333	03/16/2020	04/01/2048
79765R-Q3-6	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			2	1.D FE	756,300	112.8870		750,000	754,972	0	(749)	0	0	3.950	3.822	MN	4,938	29,625	02/25/2019	11/01/2036
79765R-SV-2	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1	1.D FE		140.9590	1,973,426	1,400,000	1,651,909	0	(7,651)	0	0	6.000	4.606		14,000	84,000	05/13/2015	11/01/2040
79766D-LZ-0	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO			2	1.E FE		125.4330	1,254,330	1,000,000	1, 108, 251	0	(11,029)	0	0	5.000	3.491		8,333	50,000	01/11/2019	05/01/2039
79766D-MA-4	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO			2	1.E FE		123.8250	1,238,250	1,000,000	1,097,630	0	(9,881)	0	Ω	5.000	3.631		8,333	50,000	01/11/2019	05/01/2044
79768H-AH-1	SAN FRANCISCO (CITY & COUNTY) PUBLIC UTI			1	1.C FE		131.8840	659,420	500,000	569,341		(6,634)	ļ	0 0	5.500	3.635		6,875	27,500	01/14/2015	10/01/2029
79768H-AL-2 798736-AP-9	SAN FRANCISCO (CITY & COUNTY) PUBLIC UTI SAN LUIS UNIT/WESTLANDS WTR DIST FING AU			1 2	1.0 FE	1,992,553	147.6800	2,510,560 2,150,900	1,700,000 2,000,000	1,953,975 2,000,000	0	(7,723)	0	l	5.820 3.487	4.655		24,735 23,247	98,940 15,498	06/08/2015	10/01/2040
837227-4F-1	SOUTH CENT CONN REGL WTR AUTH WTR SYS RE			2	1.D FE		120 . 4040		500,000	549,171	n	(7,957)	n	n	5.000	3.467		10,417	25,000	01/03/2019	08/01/2038
83755V-RC-0	SOUTH DAKOTA ST HEALTH & EDL FACS AUTH R	С		2	1.B FE		100 . 3560	6,217,054	6.195.000	6, 195,000	0	0	0	0	5.950	5.950	FA	153.584	368.603	10/13/2010	08/01/2039
874476-HD-9	TALLAHASSEE FLA ENERGY SYS REV			1	1.0 FE		142. 2760	10,955,252	7,700,000	7,700,000	0	0	0	0	5.969	5.968	AO	114,903	459,613	10/27/2010	10/01/2040
880461-ET-1	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR			2	1.B FE		104.6140	449,840	430,000	423, 145	0	168	0	0	3.650	3.750		7,848	15,914	01/03/2019	07/01/2045
880461-PS-1	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR			2	1.B FE		109.7010	970,854	885,000		0	(1,424)	0	۵	3.700	3.500		16,373	33,395	02/21/2019	07/01/2036
880461-YK-8	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR			2	1.B FE		112.1700	1, 121, 700	1,000,000	1,000,000	٥	0	0	۵	3.750	3.750		18,750	37,500	02/13/2019	07/01/2039
880591-EJ-7	TENNESSEE VALLEY AUTHORITY				1.A		157 . 6938	32,327,227	20,500,000	28, 194, 552	<u>0</u>	(99, 197)	0		4.625	3.001		279, 170	948, 125	12/19/2019	09/15/2060
880591-ES-7	TENNESSEE VALLEY AUTHORITY				1. A	1,702,995		2,640,352	1,750,000	1,704,539	<u>0</u>	325	ļ0	}ō	4.250	4.383		21,899	74,375	09/21/2015	09/15/2065
88059F-BW-0 882135-7K-6	TENNESSEE VALLEY AUTHORITY		-[	2	1 . A	640,440	60.2022		1,000,000	646,057	0	5,617	0	ļ	0.000	2.000	N/A			07/22/2020	12/15/2042
88213A-NZ-4	TEXAS A & M UNIV REVS			1 2	1.A FE		110. 3120	1, 154, 960	1,000,000	1,000,000	n	n	n	n	4.972	4.972	MN	5,210	49,720	01/09/2019	05/15/2039
88213A-NZ-4	TEXAS A & M UNIV REVS		1	1.2	1.A FE		115. 4960	1, 154, 960	1,000,000	1,000,000	0	0	0	n	4.077	4.077	MN	5,210	40,770	01/09/2019	05/15/2039
88275F-PZ-6	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE		113.0620	847.965	750.000	759.809	0	(1,269)	0	0	4. 125	3.900		10.313	30.938	12/18/2018	09/01/2038
882830-AP-7	TEXAS TRANSN COMMN			1,2	1.A FE		101.8670	2,037,340	2,000,000	2,000,000	0	0	0		2.562	2.562		12,810	11,814	06/18/2020	04/01/2042
882854-J6-0	TEXAS WTR DEV BRD REV			2	1.A FE	576,895	127 . 2700	636,350	500,000	562,216	0	(7,518)	0	Ω	5.000	3.080	AO	5,278	25,000	01/03/2019	10/15/2043
89602R-FM-2	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			1,2	1.D FE		104.0010	520,005	500,000	500,000	0	0	0	0	3.427	3.427		2, 189	17, 135	09/20/2019	11/15/2044
914026-RC-5	UNIVERSITY ALA GEN REV			2	1.C FE		108.0620	1,080,620	1,000,000	919,803	0	1,840		0	4.500	5. 100		11,250	45,000	08/20/2013	10/01/2043
914119-Z2-1	UNIVERSITY CINCINNATI OHIO GEN RCPTS			2	1.D FE		100 . 4330	256, 104	255,000	255,000	ō	0	ļ0	ŀō	6.484	6.483		1,378	16,534	06/25/2010	06/01/2039
91412G-DZ-5	UNIVERSITY CALIF REVS			11	1.D FE	.L920,205	145.2850	1,089,638	750,000	904,797	L0	(3,425)	10	L0	5.946	4.538	MN	5,698	44,595	01/21/2016	05/15/2045

# **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of 0	Current Ye	ar								
1	2		Cod	des	6	7		Fair Value	10	11			iusted Carrvir	ıq Value			- 1	nterest		Da	ates
·	<del>-</del>	3		5		•	8	9		• •	12	13	14	15	16	17	18	19	20	21	22
		1			NAIC		-	-													
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			_		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			0				Doto					Current									
			r		and		Rate			Daals/	l lana aliana	Current	Other-	in Daale/				A -l:44l			04-4-4
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
OLIOID		0	1		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted	<b>.</b> .	Effective	l	Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion		Value	of	of	Paid	Accrued	During Year	Acquired	Date
91412G-EA-9	UNIVERSITY CALIF REVS	- †		. 1,2	1.D FE	2,068,500		2,289,578	1,750,000	1,993,487	0	(20,542)		0	6.296	4.463	MN	14,079	110,180	02/02/2017	05/15/2050
91417K-Y6-2 914437-UT-3	UNIVERSITY COLO ENTERPRISE SYS REVUNIVERSITY MASS BLDG AUTH REV			. 2	1.B FE	1,000,000	116.9980	1,000,333				(876)	D		4.000	3.860		2,850 5,840	34,200	11/01/2018 01/09/2020	06/01/2039
914460-TV-2	UNIVERSITY MINN	1	1	2	1.0 FE		113. 0420		620,000	620,000	n	0		n	3.504	3.504		5,613	27,039	04/24/2019	04/01/2034
923078-DG-1	VENTURA CNTY CALIF PUB FING AUTH LEASE R		]	1,2	1.B FE	2,000,000	103.8400		2,000,000	2,000,000	ő l	0	0		2.812	2.812		9,373	21,871	06/04/2020	11/01/2036
92812V-CD-6	VIRGINIA ST HSG DEV AUTH	C	.	. 2	1.B FE	3,500,000	104.8540	3,669,890	3,500,000	3,500,000	0		0	٥	4.666	4.666	MN	27,218	163,310	10/29/2014	11/01/2044
92812V-CD-6	VIRGINIA ST HSG DEV AUTH		.	. 2	1.B FE	7,300,000		7,654,342	7,300,000	7,300,000	0	0	0	0	4.666	4.666		56,770	340,618	10/29/2014	11/01/2044
92812V-D8-6	VIRGINIA ST HSG DEV AUTH		-	. 2	1.B FE			4,546,310	4,250,000	4,250,000	0	0	0	ō	3.741	3.741		13,249	81,263	05/21/2020	06/01/2050
93730P-AJ-5 93878L-AD-9	WASHINGTON BIOMEDICAL RESH FACS 3 WASH L	-+	-	. 1	1.B FE	1,000,000		1,293,910	1,000,000	1,000,000	0	0	0	0	6.416	6.416		32,080	64,160	12/01/2010	07/01/2030
93878L-AF-4	WASHINGTON D C CONVENTION & SPORTS AUTH WASHINGTON D C CONVENTION & SPORTS AUTH			1,2	1.D FE	2,000,000 3,000,000			2,000,000 3,000,000	2,000,000 3,000,000		Q 0			5.214	6.763		26,070	104,280	10/21/2010	10/01/2025
93978T-F3-8	WASHINGTON ST HSG FIN COMMN	С.		2	1.A FE		105. 9630	148,348	140,000	140,000		0	0	0	3.875	3.875		452	5,425	02/15/2019	06/01/2043
940157-R6-9	WASHINGTON SUBN SAN DIST MD	Ĭ		2	1.A FE		. 116 . 4550	582,275	500,000	512,581	0	(1,706)	0	0	4.000	3.560		889		12/20/2018	06/15/2044
95737T-EK-8	WESTCHESTER CNTY N Y LOC DEV CORP REV			. 2	1.F FE	750,000	104.5220	783,915	750,000	750,000	0	0	٥	٥	3.846	3.846	MN	4,808	4,647	08/28/2020	11/01/2050
95737T-EK-8	WESTCHESTER CNTY N Y LOC DEV CORP REV	C		. 2	1.F FE		104.5220	522,610	500,000	500,000	0	0		0	3.846	3.846		3,205	3,098	08/28/2020	11/01/2050
958697-LB-8	WESTERN MINN MUN PWR AGY MINN PWR SUPPLY			. 1	1.D FE		113.3600	850,200	750,000	750,000		0		0	3.156	3.156		11,835	15,912	10/17/2019	01/01/2039
958697-LC-6	WESTERN MINN MUN PWR AGY MINN PWR SUPPLY	.+		- []	1.D FE		111.8360	838,770	750,000	756,907	0	(146)	0	0	3.226	3.172		12,098	16,264	10/17/2019	01/01/2046
958792-CF-8 98322Q-SW-8	WESTERN NASSAU CNTY N Y WTR AUTH WTR SYS WYOMING CMNTY DEV AUTH HSG REV	C		. 1	1.E FE	3,000,000			3,000,000	3,000,000		0 0			6.701	6.700		50,258	201,030	04/09/2010	04/01/2040
	btotal - Bonds - U.S. Special Revenues -		r ∩hli	igations		413,633,677		520,878,158	426,488,072	417 , 120 , 476		463.758		0	XXX		XXX	5,781,887	19,062,877	XXX	XXX
31283G-HR-1	FH G00240 - RMBS	issuc		Iyalions I	1.A		112.0681	520,878,158	420,488,072	417, 120,476	0	403,738		0	6.500		MON	3,781,887	302	05/11/1994	06/01/2024
31292G-K4-7	FH C00315 - RMBS			4	1.A		112. 0720	2, 151	1,920	1.892		6		0	6.500	7.572		10	135	04/12/1994	04/01/2024
31292G-MQ-6	FH C00367 - RNBS	Ĭ		4	1.A		112. 0759	4,594	4,099	4,013	0	24	0	0	6.500	8.491		22	301	05/31/1994	06/01/2024
31292H-NB-6	FH C01286 - RMBS			. 4	1.A	9,923	118. 2447	11,694	9,890	9,885	0	(2)	0	0	6.000	6.003	MON	49	613	01/04/2002	01/01/2032
31293H-DD-2	FH C20100 - RMBS			. 4	1.A		112.3855	6,333	5,635	5,604	0	3	0	0	6.000	6.201		28	344	12/02/1998	01/01/2029
31293H-T3-7	FH C20570 - RMBS			. 4	1.A		112. 3301	2,867	2,553	2,527	0	3	0	0	6.000	6.384		13	156	12/02/1998	01/01/2029
31293J-BS-7	FH C20949 - RMBS FH A17229 - RMBS	. +		. 4	1.A		112.5624	14,303	12,707	12,634		8	0		6.000 6.000	6.223		64 457		12/02/1998	01/01/2029
31296S-A6-3 31297E-NJ-1	FH A26693 - RMBS	- +		. 4	1.A 1.A		120.2155	8,913	91,348 7,953	91,423 8,035	 n	(43)			6.500	5.932		43	566	10/08/2004 09/13/2004	12/01/2033
3132JC-D5-7	FH U65173 - RMBS			4	1.A	968,381	108. 7272		923,478	972,546		3,697	0	0	4.000	1.544		3,078	36,939	12/19/2019	10/01/2043
3132JC-DV-0	FH U65165 - RMBS	Ĭ		4	1.A	1,681,837	109.8619	1,761,700	1,603,558	1,673,774	0	(8,444)	0	0	4.000	3.216		5,345	64, 142	12/19/2019	09/01/2043
31335G-MD-4	FH C80356 - RMBS		.	. 4	1.A	9,852	109. 4169	10,495	9,591	9,624	0	(11)		۵	8.000	7.721	MON	64	819	11/29/1995	10/01/2025
3133AB-QY-9	FH QB4971 - RMBS		.	. 4	1.A			7,761,677	7,471,166	7,715,593	0	(5,390)		0	2.000	1.292		12,452	12,452	10/28/2020	11/01/2050
3133TC-WB-0	FHR 2033 K - CMO/RMBS		-	. 4	1.A		105.2633	24,367	23,149	22,969	0	42		ō	6.050	6.690		117	1,404	02/27/1998	08/15/2023
3133TD-ML-7 3133TD-VT-0	FHR 2043B CJ - CMO/RMBS	+	-	. 4	1.A		114. 6120		42,990 4.622	42,745	0	20	10	ļ	6.500	6.739		233	2,796	04/09/1998	04/15/2028
3133TE-R5-5	FHR 2073 PH - CMO/RMBS		1	4	1.A		113.0389	5,225	4,622	4,601	n	(13)	n		6.500	6.6447		25 149	301	05/28/1998	05/15/2028
31356F-P6-2	FH D53145 - RMBS	1	1	4	1.A		112.0681	7,867	7,020	6,967	0	12	0	0	6.500	6.999		149	484	10/13/1995	05/01/2024
313615-H9-0	FN 050656 - RMBS			4	1.A		104 . 4678	1,951	1,867	1,859	0	0	0	0	7.500	7.562		12	164	11/01/1992	11/01/2022
3136B0-ZZ-2	FNR 2018-2 CZ - CMO/RMBS	C	.	. 4	1.A	2,858,595	106 . 5148	3,066,571	2,879,009	2,865,982	0	5,777	0	۵	3.500	3.601		8,397	98,881	01/18/2018	02/25/2048
3136B2-7H-9	FNR 2018-72 ZB - CMO/RMBS	C	.	. 4	1.A	1,818,197	115. 0421	2, 177, 940	1,893,167	1,827,989	0	4,423	0	0	3.500	3.792		5,522	65,022	01/10/2019	10/25/2058
3136B3-PT-1	FNR 2018-88 MZ - CMO/RMBS			. 4	1.A	3,717,022	113. 7747	4,625,499	4,065,491	3,761,110	0	20,674	ō	ō	3.533	4.073		11,969	139,631	10/30/2018	12/25/2058
31371G-EH-9 31371H-VH-8	FN 251336 - RMBS	+	-	4	1.A	1,057	113.9394 115.0048	1,205	1,057 1,867	1,053 1.888		0 (3)	0		7.500	7.579 6.439		/		02/01/2000 07/25/2001	12/01/2027
31371K-N4-9	FN 252716 - RMBS	†	1	4	1.A		113.5327				n	(3)			6.500	4.865		37	439	01/125/2001	05/01/2029
31375D-PU-1	FN 331735 - RMBS	.I	1	4	1.A		112.0371	36,563	32,635	32,252	o	57	0	n	6.500	6.993		177	2, 186	02/23/1996	03/01/2026
31384E-A8-3	FN 521231 - RMBS	I	]	4	1.A		108.0728	19,580	18, 117	18,343		(39)	0	0	8.500	7.931		128	1,540	11/17/1999	12/01/2029
31384M-V7-4	FN 528138 - RMBS		.	. 4	1.A		100 . 3379	9,765	9,732	9,845		(20)		۵	8.500	7.975		69	827	03/26/2002	03/01/2030
3138ET-PK-6	FN AL8525 - RMBS		.	. 4	1.A	4,799,725		4,879,692	4,596,136	4,759,780	0	(42,540)		0	4.000	1.496		15,320	183,845	12/19/2019	04/01/2026
3138MT-GM-3	FN MB0203 - RMBS		-	. 4	1.A		107 . 9859	49,913	46,221	47,733	0	(50)		ō	3.000	2.059		116	1,440	04/09/2013	11/01/2042
3138W4-MZ-1 31391J-R8-5	FN AR6675 - RMBS	+	-	. 4	1.A 1.A		108.8136	38,812	35,668 37,115	37,010 38,491	0	(52)		0	3.000	1.936 5.234		89 201	1,110 2,412	04/09/2013	02/01/2043
31391J-R8-5 31391X-FM-6	FN 679772 - RMBS		1	. 4	1.A		112.0371 112.0371	41,583	37,115	38,491		(223)			6.500	5.234		201		01/17/2003	02/01/2033
TOTOOTA I III O																					

# **SCHEDULE D - PART 1**

No. C								S	Showing All Lor	g-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
CLUSIP   Process   Proce	1	2		Cod	les	6	7	Fa	air Value	10	11	Change	e in Book/Adi	iusted Carryin	g Value			lı	nterest		Da	ates
Part   Part	•	_	3			Ť	· ·				• •					16	17			20	21	22
CUSP    CUSP    Current				_	"	NAIC			9			12	10	1-7	10	10	17	10	10	20	21	
Part   Part																						
Part						_																
CUSP   Grant   Foreign																						
Formal   Program   Progr															Total							
Custop   C						Desig-									Foreign							
Custom   C				F		nation								Current	Exchange							
CUSIP   CUSIP   Cusi				0		Modifier	-							Year's	Change							
CLISIP   Description   Descr				r				Rate					Current		_							
CUSIP   Description   d   g   Bond   Administration   A				' '							Pook/	Unroplized							Admittad			Stated
Custom   C			_	:																A		
Description   Description   Part   Marke   Value   V			-	ı	l	-				_												Contractua
1986-06-12   198			_	g																		Maturity
1900-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0	ntification	Description	е	n	Char	Symbol	Cost	Value	Value		Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
1987			C		4							0		0	0					61,277	07/06/2005	05/25/2033
1500-1-1-1   Feb 200 5 Pr - Colored			<b></b>		4			128 . 7530		671,771		0	(174)	0	۵		6.043	MON		39,026	07/08/2009	08/25/2039 .
1997   1997					4							0		0	0						03/06/2009	03/25/2039 .
1967   196   267					4							0		0	0						03/10/2009	10/25/2036 .
1800-7-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-			.		4							0		0	0						03/06/2009	03/15/2036
1980-0-1-1   Fig. 54 No Outlines	7Y-YK-1 FHR		· <b> </b>		4							0		0	0						03/06/2009	10/15/2037 .
1980/F-1   File   200   100	BC-3D-8 FHR		<b>+</b>		4		2,797,643	112.4767		2,808,174		0		0	0					126,383	03/09/2009	02/15/2035 .
1982 - 1-4   R 257 91 - G0/085   1   1   5   574 565   1   2   5   75 565   1   2   5   7   5   5   5   5   5   5   5   5			·		4							0		0	0		4.560	MON		117,988	03/06/2009	07/15/2033 .
15/89F-1-7   PAR 200-9-8 (F. D. D. D. D. D. D. D. D. D. D. D. D. D.			· <del> </del>		4							0		ļ0	J0						04/02/2009	04/15/2039
1989-P-F-6   RE 200-P-S   RE	8C-H9-1 FHR		· <del> </del>	l	4							ļ0		ļ0	łū						05/11/2009	06/15/2038 .
1549   1-70   PROTION   R68			·		4							0		0	0						10/06/2009	11/25/2049 .
1409-14-5   Pin Mintro - Pells					4																11/23/2009	12/25/2039 .
\$1865-8-6   \$18419-986					4															19,208		08/01/2050 .
Sexprice   Str. 2016   Str.			+		4									u							08/18/2020	11/01/2050 .
\$5639-8-8 \$ \$77 396 14 C - 000/188			+		4																11/08/2018	03/25/2058 .
26959+17   STR 2016-18   - 000/1885   4   1.4   2.662.881   116.687   2.348.883   2.000.000   2.716.883   0   0.0680   0   0   3.500   4.521   INN   8.770   1.550.000   1.108   2.8858+1.1   STR 2016-18   2.000/1885   1.108   2.000/1885   2.					4							0			o						11/08/2018	03/25/2058 .
\$6587-4-7 \$907 2014-14-7 \$000085\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$					4							0			Λ						11/08/2018	03/25/2058 .
25059999   25050101-0   2507 2018-0   2   2   2   2   2   2   2   2   2			С		4							0		0	0						11/08/2018	03/25/2058 .
Packed Securities   Pack					4		1.853.887					0		0	0		4.536	MON			11/08/2018	03/25/2058
Backed Securities			Resid	lential	Mortgag	16-	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				,,								,-,-			
1329FAP-ID   FI MARGO   OBENJABS   C   4   1.4   616 (808   116 ) 108   713 266   614 816   614 972   O   (503)   O   O   3.803   3.708   M/M   1.622   3.245 257   OUT   3.1796-63-2   FIRIS (-0.02 X 1 - 0.085   S   3   1.4   1.308 77   1.8730   5.36 194   O   5.05 481   S   O   1.00 570   S   O   O   0.25 48   M/M   1.2 677   173, 149   0.2703   0.3181-72-1   OUT   OU						, -	72 044 630	XXX	80 786 032	73 386 013	72 304 478	0	28 243	0	0	XXX	XXX	XXX	222 012	2 382 6//	XXX	XXX
1378F-14-0   PHS 1-028   3			_		T <sub>4</sub>	1 1						0		0	0						04/17/2018	03/01/2044 .
\$\frac{13783-6-3-2}{31821-12-1}\$\frac{1485-6-085}{13821-12-1}\$\frac{1}{13784}\$					3		1 900 657			0 14,010		0			0		(4 418)	MON		249 502	01/21/2015	12/25/2024 .
1381-22-1   FN MINES			1		3					0		0			0						02/20/2015	12/25/2024
313819-47 FN ANBRIGO - CORSPHEISS			1		4					1.072.497		0			0						06/25/2015	01/01/2043
37889-4-7   PA MBH91 - ORES/RIBES   C.   4			1		4							0			0						11/19/2014	08/01/2029 .
313819-16-7   PN JAM649 - CARS/PMBS   C.   4			C		4							0			0						05/05/2015	06/01/2035 .
13/38LLF-18 PN M7345 - OBS/MBS					4							0		0	0						05/05/2015	05/01/2045 .
3138LLH-R-3					4							0		0	0						10/12/2017	11/01/2037
133LIV-P-2   FM AMBRID - OMES/MIRS   C.   4   1.A   1.726 (88   115 2540   1.989, 318   1.700, 000   1.736, 684   0   7.765   0   0   3.540   3.760   MIN   5.285   52.382 AU 10.100   1.340PH-H5- FM BI.0251 - OMES/MIRS   C.   4   1.A   1.020 (625   121 1152   1.000, 000   1.017, 849   0   1.1350   0   0   0   4.210   4.019   MIN   3.625   42.802   0.9726   3.140PH-H5- FM BI.0251 - OMES/MIRS   C.   4   1.A   1.020 (625   121 1152   1.000, 000   1.017, 849   0   1.1350   0   0   0   4.210   4.019   MIN   3.625   42.802   0.9726   3.140PK-9-1-3   FM BI.0157 - OMES/MIRS   C.   4   1.A   1.020 (625   1.211 1152   1.000, 000   1.011, 019   0   0   1.055   0   0   0   4.770   4.041   MIN   3.521   4.2802   0.9726   3.140PK-9-1-3   FM BI.0157 - OMES/MIRS   C.   4   1.A   1.000 (534   1.19 5027   1.185 (027   1.000, 000   1.001, 019   0   0   1.005   0   0   0   4.770   4.041   MIN   3.531   4.2802   0.9726   3.140PK-9-1-3   FM BI.0157 - OMES/MIRS   C.   4   1.A   1.011, 4.881   1.186 (127   1.000, 000   1.011, 019   0   0   1.1055   0   0   0   3.770   3.497   MIN   3.519   3.770   3.140PK-9-1-3   FM BI.0157 - OMES/MIRS   C.   4   1.A   1.011, 4.881   1.186 (131   1.000, 000   1.011, 019   0   0   1.125   0   0   0   3.770   3.497   MIN   3.502   MIN   3.519   3.770   3.140PK-9-1-3   FM BI.0157 - OMES/MIRS   C.   4   1.A   1.011, 4.881   1.188   1.189   1.1000, 000   1.000, 000   1.000, 000   1.000, 000   0   0   0   0   0   3.770   3.497   MIN   3.625   4.2802   4.010   4.157   MIN   3.140PK-9-PK   4.010   4.157   MIN   3.010   4.157   MIN   3.010   4.157   MIN   3.140PK-9-PK   4.010   4.157   MI					4							0		0	0						02/07/2018	04/01/2038 .
3140FH-H-5   FN BL0251 - OBES/MBS   C	LM-YG-2 FN		C		4		1,728,688	115.2540	1,959,318	1,700,000	1,738,684	0	7,765	0	0	3.610	3.780	MON	5,285	62,393	03/02/2018	05/01/2033 .
3140HR-H-5   FN BL0383 - CMBS/RIBS   C			C		4							0		0	0						01/09/2019	10/01/2036 .
\$140KS-3V-5   FN BL1721 - CMBS/RIBS   .C.   4			C		4							0			0						09/26/2018	11/01/2048 .
13140R-GF-5   FN BLT721 - CUBS/NIBS   C.   4					4							0			۵						01/28/2019	02/01/2049 .
140K-B-76-0   FN BL1794 - CIBS/FNIBS   C.   4   1.A   1.018,488   118,8819   1.188,819   1.000,000   1.015,678   D   1.654   D   D   D   3.710   3.502   MON   3.195   37,718   0.02/12   3140K-B-B-6   FN BL0933 - CIBS/FNIBS   C.   4   1.A   1.001,875   122,3361   1.203,361   1.000,000   1.000,500   D   G800   D   D   D   D   D   D   D   D   D					4							0			0						02/15/2019	03/01/2034 .
3140HS-BB-6   FN BL0933 - CIBS/FNIBS   C.   4   1. A   1,001,875   122.3361   1,223,361   1,000,000   1,000,500   0   0,000,500   0   0   0   0   0   0   0   0   0					4							0			0						01/14/2019	03/01/2031 .
3140HS-VC-B   FN BL1015 - CIBS/RIBS   .C.   4					4							0			0						02/12/2019	04/01/2034 .
3140HS-EE-7   FN BL1032   CMBS/PMBS				l	4							ļ0		ļ0	J						11/09/2018	12/01/2038 .
3140HS-VJ-7   FN BL1516 - CIBS/FNIBS   C.   4			C		4							ļ		ļ	łō						11/28/2018	12/01/2028 .
3140HS-VG-3   FN BL1600 - CMBS/RIBS   C.   4			t		4							0			0						11/27/2018	03/01/2032 .
3140HS-YQ-8					4										ļ						01/18/2019	03/01/2029 .
3140HS-ZJ-3					4		1 750 794						(1,892)		L						01/17/2019	03/01/2031
3140HT-F2-0   FN B.1987 - CMBS/FMBS   C.   4   1. A   .757,989   120,8858   .906,718   .750,000   .756,762   .0   .(749)   .0   .0   .0   .4.080   .3.962   MON   .2.635   .31,110   .0.2/21   .0.2/21					4							n									01/18/2019	03/01/2034
3140HT-F2-0   FN BL1984 - CNBS/RNBS   4   1. A   180,113   121.3636   218,455   180,000   179,972   0   (84)   0   0   0   3.590   3.544   MON   556   6,570   0.3/01   3140HT-F2-0   FN BL1985 - CNBS/RNBS   . C   4   1. A   370,231   121.3636   3449,045   370,000   369,933   0   (223)   . 0   0   0   3.590   3.545   MON   1.144   13,504   0.3/01   3140HT-F3-8   FN BL1985 - CNBS/RNBS   . C   4   1. A   390,244   121.3636   230,591   190,000   189,971   0   (89)   0   0   0   3.590   3.544   MON   5.56   6,570   0.3/01   3140HT-F3-8   FN BL1985 - CNBS/RNBS   . C   4   1. A   390,244   121.3636   3473,318   380,000   389,887   0   (235)   . 0   0   0   3.590   3.545   MON   1.206   14,234   MON   5.26   6,205   0.3/01   3140HT-F4-6   FN BL1986 - CMBS/RNBS   . C   4   1. A   170,106   121.3636   206,318   170,000   169,974   0   (79)   0   0   3.590   3.545   MON   5.26   6,205   0.3/01   3140HT-F4-6   FN BL1986 - CMBS/RNBS   . C   4   1. A   170,106   121.3636   206,318   170,000   169,974   0   (79)   0   0   3.590   3.545   MON   5.26   6,205   0.3/01   3140HT-F4-6   FN BL1986 - CMBS/RNBS   . C   4   1. A   170,106   121.3636   206,318   170,000   169,974   0   (79)   0   0   3.590   3.545   MON   5.26   6,205   0.3/01   3140HT-F4-6   FN BL1986 - CMBS/RNBS   . C   4   1. A   170,106   121.3636   206,318   170,000   169,974   0   (79)   0   0   3.590   3.545   MON   5.26   6,205   0.3/01   3140HT-F4-6   FN BL1986 - CMBS/RNBS   . C   4   1. A   170,106   121.3636   206,318   170,000   169,974   0   (79)   0   0   3.590   3.545   MON   5.26   6,205   0.3/01   3140HT-F4-6   3.484   3	HT-CK-3				4							n			n						01/24/2019	04/01/2049
3140HT-F2-0   FN BL1984 - CNBS/RNBS   C.   4   1. A   .370,231   .121,3636   .449,045   .370,000   .369,893   .0   .(223)   .0   .0   .3.590   .3.545   MON   .1,144   .13,504   .03/01   .3140HT-F3-8   FN BL1985 - CNBS/RNBS   .C.   4   .1. A   .190,119   .121,3636   .230,591   .190,000   .189,971   .0   .689   .0   .0   .0   .3.590   .3.544   MON   .567   .6,935   .03/01   .3140HT-F3-8   FN BL1985 - CNBS/RNBS   .C.   4   .1. A   .390,244   .121,3636   .473,318   .390,000   .389,887   .0   .(235)   .0   .0   .0   .3.590   .3.544   MON   .526   .4234   .03/01   .3140HT-F4-6   FN BL1986 - CMBS/RNBS   .4   .1. A   .170,106   .121,3636   .206,318   .170,000   .169,974   .0   .79   .0   .0   .3.590   .3.544   MON   .526   .5205   .03/01   .3444			1		4							n			n		3 544	MON			03/01/2019	05/01/2034
3140HT-F3-8			С	l	4							n			n						03/01/2019	05/01/2034
3140HT-F3-8	HT-F3-8 FN		1		4							n			n						03/01/2019	05/01/2034
3140HT-F4-6 FN BL1986 - CNBS/RNBS   4   1.A   170,106   121.3636   206,318   170,000   169,974   0   (79)   0   3.590   3.594   MON   526   6,205   03/01	HT-F3-8 FN		C		4		390.244	121,3636				0			o						03/01/2019	05/01/2034
			Ī		4							0			0		3.544	MON			03/01/2019	05/01/2034
3140HT-F4-6 FN BL1986 - CMBS/RIMBS L.C. 4 1.A 340,213   121.3636 412,636 340,000 339,902 0 (205) D 0 3.590 3.595 MON 1,051 12,409 03/01			Ic.	l	4				412,636	340,000		0	(205)		0	3.590	3.545	MON	1,051	12,409	03/01/2019	05/01/2034
			C.		4							0			0						03/01/2019	04/01/2039 .

# **SCHEDULE D - PART 1**

1	21 Dat	ates 22
September   Sept		
NAIC   Designation   NAIC		
Designation   NAIC   Designa		
National Part		
NAIC		
Part   Part		
Rate   Par   Current   C		
CUSIP   CUSIP   CUSIP   CUSIP   Current   Cu		1
CUSIP   CUSIP   CUSIP   CUSIP   CUSIP   CUSIP   CUSIP   Cused to Obtain   Cused to		
CUSIP   Description   Descri		
CUSIP   CUSIP   Bond   Straitive   Actual   Fair   Value		
Cusp     Cusp     Cusp     Cusp     Cusp		Stated
		Contractua
Identification   Description   e n Char Symbol   Cost   Value   Value   Value   Value   Value   Value   Value   Value   Value   Operation   Recognized   Value   Operation		Maturity
3140HT-FY-2	Acquired	Date
3140HT-FY-0   FN BL1982 - OIBS/RIBS		05/01/2034
3140HT-FY-0   FN BL1982 - CMBS/RMBS   4   1.A   190,119   121,3636   220,591   190,000   198,971   0   (89)   0   0   3.590   3.544   MON   587   6.6   3.40HT-Hy-1   FN BL1902 - CMBS/RMBS   C.   4   1.A   3.70,231   121,3636   4.49,045   3.70   000   3.98,833   0   (2.350)   0   0   0   3.590   3.545   MON   5.874   MON   5.877   6.6   3.40HT-Hy-1   FN BL2032 - CMBS/RMBS   C.   4   1.A   2,021,250   119,6459   2,392,919   2,000,000   2,017,483   0   (2.350)   0   0   0   3.590   3.545   MON   6,329   74.   1.4   1.	403/01/2019	05/01/2034 .
3140HT-FY-0	503/01/2019	05/01/2034 .
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities  37,718,782  XXX  41,934,395  34,396,051  36,223,514  0 (391,350) 0 0 0 0 XXX  XXX  XXX  XXX  XXX  XXX		05/01/2034 .
Backed Securities 37,718,782 XXX 41,934,395 34,396,051 36,223,514 0 (391,350) 0 0 XXX XXX XXX 141,481 1,715,35563C-AA-6 FIMMR 2015-R1 1A - CIBS	503/01/2019	04/01/2034
S5683C-AA-6		1
35563C-AA-6   FIMIRP 2015-R1 1A - OIBS   C   4   1.A   1,002,863   122,8328   1,158,446   943,108   1,004,608   0   3,395   0   0   0   4,492   4,163   MON   706   43, 35563C-AD-7   FIMIRP 2015-R1 1B - OIBS   C   4   1.A   499,452   117,8628   564,078   A78,569   488,050   0   0   1,255   0   0   0   4,492   4,253   MON   530   33, 35563C-AD-7   FIMIRP 2015-R1 3A - OIBS   C   4   1.A   4,994,522   117,8628   564,078   A78,569   488,050   0   0   1,265   0   0   0   4,492   4,253   MON   530   32, 324   4,253   MON   3,5563C-AB-7   FIMIRP 2015-R1 3A - OIBS   C   4   1.A   4,950,214   118,2416   5,633,501   4,764,397   4,951,858   D   1,120   D   D   D   D   D   D   D   D   D		XXX
35563C-AD-0 FIMINR 2015-R1 1B - CMBS		11/26/2055 .
35563C-AJ-7   FIMIRP 2015-R1 2A - CMBS   C   4   1.A   4.990,452   117.8628   5.64,078   4.78,589   4.98,050   0   0   1.364)   0   0   0   0   4.324   4.008   MON   3.45   2.0   35563C-AS-7   FIMIRP 2015-R1 3A - CMBS   C   4   1.A   4.990,214   118.2416   5.633,501   4.764,997   4.951,858   0   (112)   0   0   0   4.437   4.120   MON   3.524   1.98   3.563C-AS-7   FIMIRP 2015-R1 3A - CMBS   C   4   1.A   3.413,164   118.2416   3.755,667   3.490,520   0   0   4.263   0   0   0   4.437   3.810   MON   3.524   1.98   3.98		11/26/2055 .
\$5583C-8-7   FMMR 2015-R1 3A - CMBS     4   1.A   4,950,214   118,2416   5,633,501   4,764,397   4,951,858   0   (112)   0   0   0   4,437   4,120   MON   3,524   196   35683C-8-7   FMMP 2015-R1 3A - CMBS   C   4   1.A   3,413,164   118,2416   3,755,667   3,755,667   3,762,665   3,409,520   0   0,4263   0   0   0   0   0   0   0   0   0		11/26/2055 .
35563C-AS-7   FIMIRP 2015-R1 3A - CMBS   C   4   1.A   3,413,164   118.2416   3,755,667   3,176,265   3,409,520   .0   (4,263)   .0   .0   .0   .4.437   .3.805   MON   .2,349   .133, 15624-AB-8   MIDATL 2005 2 - RIMS   .2   .2   .2   .2   .2   .2   .2   .		10/25/205211/25/2052
59524E-AB-8   MIDATL 2005 2 - RIBS   1   1.E FE   2.014,204   124.8172   2.022,944   1.620,725   2.005,184   0.0   (9,020)   0   0.0   5.240   3.450   FA   35,386   .42   .42   .42   .42   .42   .43   .44		11/25/2052
5854E-AC-6   MIDATL 2005 3 - RIBS   4 2.8 FE 5,772,961   113,6156		08/01/2050
59524E-AC-6   MIDATL 2005 3 - RIBS   C.   4   2.8 FE   1,983,008   113.6156   2,314,907   2,037,491   1,958,029   .0   (41,738)   0   .0   .5 .300   .5 .664   FA   .44,995   .107, 28999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities   26,207,513   XXX   29,689,371   25,080,260   26,091,875   0   (160,079)   0   0   XXX   XXX   XXX   XXX   XXX   223,843   1,145, 364   3,44,995   .107, 364   .107, 364   3,44,995   .107, 364   3,44,995   .107, 364   3,44,995   .107, 364   3,44,995   .107, 364   3,44,995   .107, 364   3,44,995   .107, 364   3,44,995   .107, 364   3,44,995   .107, 364   3,44,995   .107, 364   3,44,995   .107, 364   3,44,995   .107, 364   3,44,995   .107, 364   3,44,995   .107, 364   3,44,995		08/01/2050
Structured Securities 26,207,513 XXX 29,689,371 25,080,260 26,091,875 0 (160,079) 0 0 XXX XXX XXX 223,843 1,145,		08/01/2050
Structured Securities 26,207,513 XXX 29,689,371 25,080,260 26,091,875 0 (160,079) 0 0 XXX XXX XXX 223,843 1,145,		1
3199999. Total - U.S. Special Revenues Bonds 549, 604, 611 XXX 673, 287, 956 559, 351, 296 551, 740, 343 0 (59, 429) 0 0 XXX XXX XXX 6, 369, 222 24, 306	6 XXX	XXX
	5 XXX	XXX
000000-00 NFL VENTURES LP 1.D FE 500,000 99.0144 495,072 500,000 0 0 0 0 0 0 3.420 3.420 A0 5,653	008/18/2020	04/15/2045
00084D-AL-4 ABN AMRO BANK NV C 2.B FE 3,893,253 117.1781 4,569,947 3,900,000 3,896,032 D 644 D D A.800 4.822 A0 37,960 187		04/18/2026
001055-AD-4 AFLAC INC 11 1.6 FE 2,054,690 146.3367 2,926,735 2,000,000 2,045,796 0 0 1.177) 0 0 0 6.900 6.685 DD 5,367 138		12/17/2039 .
001192-AD-5 SOUTHERN COMPANY GAS CAPITAL CORP 1		10/01/2034 .
0130H-CC-7 AES CORP C. 1,2 2.C FE 1,742,948 113.0410 1,978,218 1,750,000 1,743,389 0 442 0 0 3.950 3.998 U 41,091	005/15/2020	07/15/2030
0139P-AA-6 AIG SUNMERICA GLOBAL FINANCING X		03/15/2032 .
001846-AA-2 ANGI GROUP LLC 1,2 3.C FE 140,000 101.7500 1.42,450 1.40,000 0 0 0 0 0 0 0 3.875 3.875 FA 1,974 002068-40-9 AT&T INC 2 2.B FE 1,513,834 27.9800 1,678,800 1,500,000 1.503,547 0 (9,173) 0 0 0 5.625 5.264 FIMAN 14,063 76	008/13/2020 004/15/2020	08/15/202808/01/2067
002094-R-3 NEII CINGLAR WIRELESS SERVICES INC C. 1 2.B FE 11,250,210 144,9690 13,337,146 9,200,000 10,404,290 0 79,653) 0 0 0 8,750 6,933 WS 268,333 MS 268,333 805.		03/01/2031
00287/-8-0 ABBVIE INC 1,2 2,B FF 2,233,392 125,6074 2,512,149 2,000,000 2,220,821 0 (12,147) 0 0 0 4,500 3,489 IN 11,750 90,		05/14/2035
00440E-AH-0 CHUBB INA HOLDINGS INC 1 1 1.F FE 1,159,670 156.1609 1,561,609 1,000,000 1,121,145 0 (4,907) 0 0 0 0 6.700 5.520 MN 8,561 67		05/15/2036 .
00687Y-AA-3   ADIENT GLOBAL HOLDINGS LTD   C   1,2   4.C FE   439,375   102.7500   488,063   475,000   441,127   0   1,752   0   0   4.875   6.406   FA   8,748	008/21/2020	08/15/2026 .
00817Y-AF-5 AETNA INC 1 1 2.B FE 7,922,270 147.0033 11,025,251 7,500,000 7,808,112 0 1.01,814) 0 1.05 1.05 1.05 1.05 1.05 1.05 1.05 1.		06/15/2036 .
009279-6C-4 AIRBUS SE C. C. 1,2 1.F FE 1,140,570 1.16.1036 1,000,000 1,140,264 D (306) 0 D 3,950 3,151 AO 8,888	011/25/2020	04/10/2047 .
010392-FS-2 ALABAMA POWER CO 1,2 1.F FE 3,473,645 133.7187 4,680,155 3,500,000 3,474,861 0 467 0 0 0 4.300 4.345 JJ 69,397 150,000 013092-AE-1 ALBERTSONS COMPANIES INC 1,2 4.A FE 712,121 110.1880 716,222 650,000 709,032 0 (3,089) 0 0 0 4.875 3.333 FA 11,971 16,		07/15/2048 .
013092-AE-1 ALBERTSONS COMPANIES INC 1,2 4.A FE 712, 121 110.1880 716,222 650,000 709,032 0 (3,089) 0 0 0 4.875 3.333 FA 11,971 16, 013716-AU-9 RIO TINTO ALCAN INC C 1 1.F FE 27,011 152.4136 30,483 20,000 26,587 0 (410) 0 0 0 6.125 3.031 JD 54 1		12/15/2030 .
013817-AJ-0 HOMET AEROSPACE INC		02/01/2027
013822-88-7 ALOOM REDEFLAND HALDING BV C. 1, 2 3.4 FE 726, 250 106, 5000 745, 500 700, 000 724, 807 0 (391) 0 0 7, 000 6, 500 112, 386 49		09/30/2026
013822-AE-1 ALCOA NEDERLAND HOLDING BV C 1,2 3.4 FE 847,750 109.4270 902,773 825,000 846,015 0 (1,735) 0 0 0 0 0 0 0 0 0 0 0 0 0 0 1,2 3.4 FE 199.	808/14/2020	12/15/2027 .
018522-A8-1 ALLETE INC		03/01/2036
020002-AS-0 ALLSTATE CORP 1 1 1.6 FE 1,795,380 146.5868 2,931,735 2,000,000 1,853,452 0 6,126 0 0 0 5.550 6.335 NN 16,033 111.		05/09/2035
020002-AT-8   ALLSTATE CORP   1   1.6 FE   3.999_3800   145.1365   5.805,461   4.000,000   4.004,407   .0   .3   .0   .0   5.950   5.948   40   5.950   .3   .3   .3   .3   .3   .3   .3   .		04/01/2036 .
020002-AZ-4 ALLSTATE CORP 1 1 1.6 FE 1,346,904 106.6891 1,386,958 1,300,000 1,333,331 0 (13,111) 0 0 0 0 0 3.150 2.073 JD 1,820 40 02154C-AF-0 ALTICE FINANCING SA C 1,2 4.8 FE 353,605 102.4635 358,622 350,000 353,467 0 (138) 0 0 0 0 5.000 4.832 JJ 8,069	012/19/2019 008/14/2020	06/15/202301/15/2028 .
UC1594-A-C-5 ALTICE FRANCE SA		01/15/2028
02295-AE-3 ALTRIA GROUP INC		11/10/2038
022095-0-6 ALTRIA GROUP INC 2.B FE 1.834,396 114.5733 2.062,319 1.800,000 1.833,630 0 (744) 0 0 0 4.500 4.500 1.3.275 81		05/02/2043
02209S-AR-4 ALTRIA GROUP INC	008/27/2020	01/31/2044 .
02209S-BD-4 ALTRIA GROUP INC		02/14/2029
02209S-BE-2 ALTRIA GROUP INC 1,2 2.B FE 594,567 131.7574		
023551-AM-6 HESS COPP 1 3.875,880 130.59374,570,778 3,500,000 3,749,8580 (13,327) 00 7.125 6.279 NS 73,427 249.	003/24/2020	02/14/2039 .
023608-AJ-1 AMEREN CORP 1,2 2.A FE 3,142,535 115.3754 3,634,325 3,150,000 3,142,855 0 0 0 0 0 320 0 0 3.500	003/24/2020 505/02/2007	02/14/2039 03/15/2033 01/15/2031

# **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11			usted Carryin	g Value			I	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desia-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			0				Data					Current									
		С			and SVO		Rate			D1-/	I I a a a a lim a al	Current	Other-	in Daala				A -l:44l			04-4-4
		1 -	e				Used to			Book/	Unrealized	Year's	Than-	Book/		- cc		Admitted	A		Stated
OL LOID		0	1	l	Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
025676-AM-9	AMERICAN EQUITY INVESTMENT LIFE HOLDING			1,2	2.C FE	1,703,050	112.9461	1,920,083	1,700,000	1,702,325	0	(313)	0	0	5.000	4.974		3,778		04/13/2018	06/15/2027
025816-BW-8	AMERICAN EXPRESS CO	+		2	1.G FE	1,9/6,/6/	108.2889	2,041,246	1,885,000	1,950,765	0	(25, 150)	0	۵	3.700	2.261		28,673	69,745	12/19/2019	08/03/2023
026351-AZ-9 02665W-CJ-8	AIG LIFE HOLDINGS INC			4	2.A FE 1.G FE	5,779,227 1,326,760		6,702,670	5,150,000 1,270,000	5,468,199 1,310,765		(30,071)			6.625	5.664		128,893		02/22/2006	02/15/2029
026874-DP-9	AMERICAN INTERNATIONAL GROUP INC			1 2	2.A FE		130 . 9368	1,309,368	1,000,000	995,073	n	(15,470)	n	n	4.375	4.405		20,325		05/06/2020	06/30/2050
026874-DP-9	AMERICAN INTERNATIONAL GROUP INC	r		1.2	2.A FE		130 . 9368	982,026	750,000	746,305	n	100	n	n	4.375	4.405		91		05/06/2020	06/30/2050
029163-AD-4	MUNICH RE AMERICA CORP	I		1	1.F FE	3,838,499		4,625,391	3,370,000	3,565,228	0	(26,331)	0	ő	7.450	6.269		11, 158		05/03/2005	12/15/2026
03027X-AD-2	AMERICAN TOWER CORP			1	2.C FE	569,565	113.1787	588,529	520,000	557,734	0	(11,440)	0	0	5.000	2.566		9,822		12/19/2019	02/15/2024
03027X-BK-5	AMERICAN TOWER CORP	C		1,2	2.C FE	989,300	100 . 2386	1,002,386	1,000,000	989,333	0	33	0	0	2.950	3.004	JJ	3,360	0	11/17/2020	01/15/2051
03030#-AB-0	AMERICAN TRANS CO LLC				1.F		120.0000	4,200,000	3,500,000	3,500,000	0	0	0	0	5.910	5.910		86, 188		02/06/2007	08/01/2037
03040#-AE-2	AMERICAN WATER CAP CORP				2.A	2,610,000		2,723,115	2,610,000	2,610,000	0	0	0	۵	5.770	5.770	JD	4, 183		12/07/2006	12/21/2021
03040W-AD-7 031162-AY-6	AMERICAN WATER CAPITAL CORP			]	2.A FE 2.A FE	4,984,150	156 . 2287		500,000	500,000 4,988,434	0	335	0	0	6.593	6.592	AU	6,959		06/18/2008	10/15/2037
031162-BV-1	AMGEN INC			1 2	2.A FE		109.7663	7,776,467	5,000,000 5,000	4,988,434		(3,424)		0	3.625	6.923		28,750		05/20/2008	06/01/2038
031921-AA-7	AMWINS GROUP INC			1.2	4.0 FE		107 . 3900	32,217	30,000	31,784		(3,424)	υ		7.750	7.062		1,163		09/22/2020	07/01/2026
032654-AH-8	ANALOG DEVICES INC			1,2	2.A FE	1,829,576	105 3090	1,895,561	1,800,000	1,820,266	0	(8,994)	0	0	2.875	2.339		4,313		12/19/2019	06/01/2023
034863-AW-0	ANGLO AMERICAN CAPITAL PLC			1,2	2.B FE		127 . 0630	635,315	500,000	497,333	0	163	0	0	5.625	5.700		7,031	14,063	03/30/2020	04/01/2030
034863-AW-0	ANGLO AMERICAN CAPITAL PLC	C.		1,2	2.B FE	1,355,120		1,651,819	1,300,000	1,352,245	0	(2,875)	٥	0	5.625	5.047		18,281	36,563	06/03/2020	04/01/2030
034863-AY-6	ANGLO AMERICAN CAPITAL PLC	C		1,2	2.B FE	985,630	112. 1980	1, 121, 980	1,000,000	985,708	0	78	0	0	3.950	4.033	MS	12, 179	0	09/08/2020	09/10/2050
035229-CJ-0	ANHEUSER-BUSCH COMPANIES LLC			1	2.B FE	4,993,450		7,077,336	5,000,000	4,996,346	0	215	0	0	6.800	6.810		141,667		06/19/2001	08/20/2032
03522A-AG-5	ANHEUSER-BUSCH COMPANIES LLC			1,2	2.B FE	1,407,703		1,497,740	1,325,000	1,394,031	0	(13,227)	0	0	3.650	2.500		20, 151		12/19/2019	02/01/2026
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC			1,2	2.B FE		130 . 0231	520,092	400,000	470,053	0	(1,686)	0	μ	4.900	3.798		8, 167		12/19/2019	02/01/2046
03523T-BJ-6 035240-AE-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C.		1	2.B FE 2.B FE	9,919,951 4,299,820			10,000,000	9,933,827 4,158,068	0	1,460		μ	8.000	8.069		102,222		03/15/2011 12/16/2016	11/15/2039
037389-AU-7	AON CORP			1	2.B FE	6,024,730		9, 150, 000	6,000,000	6,022,520		(555)			6.250	6.215		94,792		01/05/2010	09/30/2040
037411-AR-6	APACHE CORP			1	3.A FE	5,432,835		5,525,000	5,000,000	5,416,269	0	(16, 131)	0	0	6.000	5.227	.I.I	138,333		12/19/2019	01/15/2037
03765H-AB-7	APOLLO MANAGEMENT HOLDINGS LP			1.2	1.G FE	5,927,726		6,873,895	5.915.000	5,922,920	0	(1,381)	0	0	4.400	4.370	MN	24,580		06/30/2017	05/27/2026
037735-BZ-9	APPALACHIAN POWER CO			1	2.A FE	1,691,445		2,331,190	1,750,000	1,712,893	0	1,950	0	0	5.950	6.198	MN	13,305		08/18/2004	05/15/2033
037735-CM-7	APPALACHIAN POWER CO			1	2.A FE	9,934,000		15,360,636	10,000,000	9,949,894	0	1,458	0	0	7.000	7.051		175,000		03/19/2008	04/01/2038
037833-BY-5	APPLE INC			1,2	1.B FE		112.2213	701,383	625,000	654, 176	0	(5,564)	0	0	3.250	2.238		7,222		12/19/2019	02/23/2026
038222-AK-1	APPLIED MATERIALS INC			1,2	1.G FE	3,986,520		5,561,307	4,000,000	3,988,965	0	492	٥	Ω	5.100	5. 127		51,000	204,000	09/21/2015	10/01/2035
038222-AK-1	APPLIED MATERIALS INC			1,2	1.G FE	1,993,260		2,780,653	2,000,000	1,994,463	·····ō	254	·····ō	łō	5.100	5. 126		25,500		09/21/2015	10/01/2035
03937L-AA-3 04015C-AA-6	ARCH CAPITAL GROUP LTD			1.2	2.A FE 2.A FE	6,012,378 2,948,040		8,903,031 3,222,204	5,900,000 3,000,000	5,980,303 2,977,915	0	(3,723) 5,313	0	0	7.350	7.186 4.213		72,275	433,650	06/01/2010	05/01/2034
04015P-AA-7	ARGONAUT GROUP STAT TR VIII			1,4	2.A FE			3,222,204	3,000,000		u	(705)		<sup>D</sup>	5.959	5.912		5,400		07/27/2014	09/22/2034
04035G-AA-3	ARIEL HLDGS LTD		C		2.B	2,602,573		2,508,792	2,691,000	2,613,258	n	4.664	n	n	5.500	5.852		6.989		09/26/2018	09/15/2037
040555-CF-9	ARIZONA PUBLIC SERVICE CO			1	1.G FE	2,363,800	132. 1677	3,304,193	2,500,000	2,413,880	0	4,589	0	0	5.625	6.023		17,969		09/17/2004	05/15/2033
040555-CT-9	ARIZONA PUBLIC SERVICE CO	[		1,2	1.G FE	1,248,325	128.8859	1,611,074	1,250,000	1,248,521	0	37	0	0	4.350	4.358		6,948		11/03/2015	11/15/2045
04250C-AB-8	ARMY HAWAII FMLY HSING TRST III-A			1,2	1.G FE	4,250,000	125.4872	5,333,208	4,250,000	4,250,000	0	٥	0	0	5.750	5.750	JD	10,861	244,375	04/15/2015	06/15/2050
04250G-AB-9	ARMY HAWAII FMLY HSING TRST III-B			1,2	1.G FE	4,250,000		5,333,011	4,250,000	4,250,000	0	0	0	0	5.750	5.750		10,861	244,375	04/15/2015	06/15/2050
04317@-BL-1	ARTHUR J GALLAGHER & CO			ļ	2.B PL	3,000,000		3,446,268	3,000,000	3,000,000	0	0	0		5.140	5. 140		46,260		01/18/2019	03/13/2031
04363U-AD-8	PACIFIC NATIONAL FINANCE PTY LTD		C	1	2.C FE	2,984,550		3,280,560	3,000,000	2,996,416	0	1,438	0	ļ <u>0</u>	6.000	6.057	AO	42,000		03/31/2011	04/07/2023
044209-AM-6 04621W-AC-4	ASHLAND LLC			1,2	3.A FE 2.B FE	441,000 2.506.205	133.0000		350,000 2.500.000	440,201	ļ0	(799)	ļ	Jō	6.875	4.946	MN	3,075		08/14/2020 07/16/2014	05/15/2043
04621W-AC-4 04621X-AD-0	ASSURED GUARANTY US HOLDINGS INC				2.B FE				2,500,000		0	(650)	0	۷	6.750	4.967	JJ	62,500		07/16/2014	02/15/2024
04621X-AD-0	ASSURANT INC	r			2.0 FE	9,073,218		11,651,527	9,580,000	9,204,974	n	16,721	n	n	6.750	7.103		244,290		04/06/2010	02/15/2034
046353-AD-0	ASTRAZENECA PLC		c	1	2.0 FE	5,974,680		9,260,206	6,000,000	5,982,345	n	575	n	0	6.450	6.479		113.950		09/05/2007	09/15/2037
048677-AD-0	ATLANTIC MARINE CORPS CMNTYS LLC			1	1.G FE		111.9177	1,118,035	998,980	972,182	0	566	0	Ω	5.433	5.678		4,523	54,267	10/04/2016	12/01/2050
048677-AG-3	ATLANTIC MARINE CORPS COMMUNITIES LLC	C.		1	1.F FE	574,006	132.3882	624,418	471,657	571,533	0	(1,380)	0	0	6 . 158	4.831	JD	2,420	29,045	02/20/2019	12/01/2051
049560-AG-0	ATMOS ENERGY CORP			1	1.E FE	2,495,395		3,482,383	2,500,000	2,497,382	0	130	0	0	5.950	5.960		31,403		10/18/2004	10/15/2034
05178R-AC-9	AURORA MILITARY HSG II LLC			1	1.D FE	3,493,770		4,708,469	3,500,000	3,494,229	0	89	0	0	5.695	5.707		8,859		12/16/2015	12/15/2047
05178T-AA-9	AURMIL 2011A I1 - RMBS			1	1.F FE		122.3711	1,093,489		934,882	0	(2,532)	0		5.820	5. 123		23,981	52,007	09/22/2015	07/15/2034
052769-AD-8	AUTODESK INC			1,2	2.B FE	1,086,800	114.3607	1,143,607	1,000,000	1,070,563	0	(15,685)	10	L0	4.375	2.593	JD	1,944	43,750	12/19/2019	06/15/2025

# **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	des	6	7		Fair Value	10	11			usted Carryin	g Value			I	nterest		Da	ites
		3		5			8	9	1		12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desia-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			0				Data					Current		0							
			.   '		and SVO		Rate			Daral./	I I a a a a lim a al	Current	Other-	in Daala				A -l:44l			04-4-4
		С	1 7				Used to			Book/	Unrealized	Year's	Than-	Book/		- cc		Admitted	A		Stated
OL LOUD		0	1		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
053611-AJ-8	AVERY DENNISON CORP	C.		1,2	2.B FE		123.7798	1,237,798	1,000,000	995,846	0	419	0	0	4.875	4.939	JD	3,385	48,750	11/29/2018	12/06/2028
053611-AJ-8	AVERY DENNISON CORP			1,2	2.B FE		0 123.7798	2,475,595	2,000,000	1,991,693	0	840 267	0	Ω	4.875	4.938		6,771 14.585	97,500	11/29/2018	12/06/2028
054561-AJ-4 054561-AM-7	EQUITABLE HOLDINGS INC			1,2	2.B FE		5118.2277 7131.7152	2,009,871 1,317,152	1,700,000	1,697,658 1,186,762	0		D	لا م	4.350	4.372 3.874		14,585	73,950	04/17/2018	04/20/2028
05565A-AR-4	BNP PARIBAS SA		c	1,4	2.B FE		4114.7817	7,862,546	6,850,000	6,842,891	n	1, 153	n	n	4.375	4.397		40,791	299,688	05/05/2016	05/12/2026
05574L-FY-9	BNP PARIBAS SA		C.		1.D FE		4106.2765	2,125,530	2,000,000	2,048,009		(21,426)	n	n	3.250	2.111		21,306	65,000	12/19/2019	03/03/2023
05578D-AG-7	BPCE SA		C		1.E FE	2,138,29	21107222	2,214,443	2,000,000	2,106,387	0	(30,826)	0	0	4.000	2.309		16,889	80,000	12/19/2019	04/15/2024
05607M-AA-5	HEATHROW FUNDING LTD		C		2.A FE	991,90	101.9323	1,019,323	1,000,000	999,433	0	1,016	0	0	4.875	4.983	JJ	22,479	48,750	06/22/2011	07/15/2023
05723K-AF-7	BAKER HUGHES HOLDINGS LLC			1,2	1.G FE	6,497,85	9112.9931	7,039,470	6,230,000	6,492,504	0	(5,335)	0	0	4.080	3.825	JD	11,297	254, 184	01/14/2020	12/15/2047
059165-EK-2	BALTIMORE GAS AND ELECTRIC CO			1,2	1.F FE		2130.4689	880,665	675,000	769,682	0	(2,052)	0	0	4.250	3.451	MS	8,447	28,688	12/19/2019	09/15/2048
059438-AH-4	JPMORGAN CHASE & CO				1.G FE		5136.7650	1,709,562	1,250,000	1,351,347	0	(14,233)	0	۵	7.625	5.946		20,122	95,313	02/02/2007	10/15/2026
06051G-GR-4	BANK OF AMERICA CORP			1,2,5	1.G FE		113.6020	3,408,061	3,000,000	2,878,558 1,007,471	0	13,421	0	0 0	3.593	4.226 2.132		47,907	107,790	01/07/2019	07/21/2028
06406R-AJ-6 064159-VJ-2	BANK OF NEW YORK MELLON CORP				2.0 FE		7108.0963 0108.2670	779,522	975,000 720,000	720,000		(11,938)		0	3.450	4.900		13,081	17,640	12/19/2019	08/11/2023
06849A-AB-5	BARRICK INTERNATIONAL (BARBADOS) CORP			1	2.0 FE		9 141. 0989	12, 195, 182	8,643,000	8,016,742		20,945			6.350	7. 121		115,864	548,831	10/18/2013	10/15/2036
06849R-AC-6	BARRICK NORTH AMERICA FINANCE LLC	C		1	2.A FE		0149.5939	14,959,391	10,000,000	9,973,391	0	704	0	0	7.500	7.527		220,833		09/08/2008	09/15/2038
071734-AF-4	BAUSCH HEALTH COMPANIES INC		C	1,2	4.B FE		5112.4110	533,952	475,000	521,744	0	(3,032)	0	0	7.250	5.059		2,965	17,219	08/07/2020	05/30/2029
07177M-AB-9	BAXALTA INC			1,2	2.B FE		8112.9497	3,100,470	2,745,000	2,858,297	0	(25, 131)	0	Ω	4.000	2.946		2,440	109,800	12/19/2019	06/23/2025
071813-BW-8	BAXTER INTERNATIONAL INC			1,2	2.A FE	747,23	3119.5111		750,000	747,412	0	179	0	0	3.950	3.995	AO	7,406	15,224	03/24/2020	04/01/2030
075887-BV-0	BECTON DICKINSON AND CO			1,2	2.C FE		5108.7075	1,087,075	1,000,000	1,027,185	0	(7,892)	0	0	3.363	2.491		2,335	33,630	12/19/2019	06/06/2024
0778FP-AA-7	BELL TELEPHONE COMPANY OF CANADA OR BELL		C	. 1,2	2.A FE		133.5168	1,855,884	1,390,000	1,600,708	0	(4,589)	0	0	4.464	3.579		15,512	62,050	12/19/2019	04/01/2048
079857-AF-5	BELLSOUTH LLC			. 1	2.B FE		149.3764	16,431,404	11,000,000	8,547,936	0	221	0	Ω	7 . 120	9. 165		361,142	783,200	01/16/1998	07/15/2097
084423-60-7 084670-BK-3	W. R. BERKLEY CORP BERKSHIRE HATHAWAY INC			. 2	2.C FE	1,314,98	725.6200 0137.5759	1,470,665	1,435,075 1,000,000	1,284,058 988,895	0	(9,010)		۷	5.750 4.500	5.908	MJSD	6,876 17,500	73,383	03/26/2020	06/01/2056
09062X-AF-0	BIOGEN INC			1 2	1.C FE 1.G FE		5114.5949	1,145,949	1,000,000	1,067,591		(14,206)	 n	 n	4.050	2.439	MS	11,925	40,500	12/19/2019	09/15/2025
092174-AA-9	BLACK KNIGHT INFOSERV LLC			1,2	4.A FE	185,00		189,394	185,000	185,000	0	(14,200)		0	3.625	3.625		2,329	0,300	08/12/2020	09/01/2028
09256B-AD-9	BLACKSTONE HOLDINGS FINANCE CO LLC			1	1.E FE		0108.6815	2,363,822	2.175.000	2,284,191	0	(49,541)	0	0	4.750	2.312		39.029	103,313	12/19/2019	02/15/2023
097023-CV-5	BOEING CO			1,2	2.C FE		0129.7721	2,919,872	2,250,000	2,250,000	0	0	0	0	5.705	5.705		21,394	63,112	04/30/2020	05/01/2040
097023-CV-5	BOEING CO	C.		1,2	2.C FE		0 129.7721	2,595,441	2,000,000	2,000,000	0	0	0	0	5.705	5.705	MN	19,017	56,099	04/30/2020	05/01/2040
101137-AE-7	BOSTON SCIENTIFIC CORP			. 1	2.C FE		146.9120	9,549,281	6,500,000	6,405,626	0	2,862	0	0	7.000	7.151		58,139	455,000	11/05/2010	11/15/2035
10373Q-BP-4	BP CAPITAL MARKETS AMERICA INC	C.		1,2	1.F FE		0102.1533	1,021,533	1,000,000	1,000,000	0	0	0	۵۵	2.939	2.939		2,204	0	12/01/2020	06/04/2051
10549P-AG-6	BROOKFIELD ASSET MANAGEMENT INC		C	. 1	2.A FE		0133.2646	11,993,814	9,000,000	9,009,082	·····ō	(738)	ō	·····ō	7.375	7.359		221,250	663,750	04/20/2011	03/01/2033
10922N-AF-0 10922N-AG-8	BRIGHTHOUSE FINANCIAL INC			1,2	2.B FE 2.B FE		9104 . 4246 4123 . 4481	1,618,581 962,895	1,550,000 780,000	1,283,074 779,042	0	4,013 48		Ω	4.700 5.625	6.005 5.642		1,821 5,606	72,850 21,938	08/08/2019 05/13/2020	06/22/2047
10922N-AG-8 109641-AG-5	BRINKER INTERNATIONAL INC			1,4	2.B FE		0100.1250	962,895	10,000		u	48			3.875	4.860	MN	5,606	21,938	08/18/2020	05/15/2023
110122-AQ-1	BRISTOL-MYERS SQUIBB CO			1			5 147 . 0437	158.807	108,000	141,864	n	(1,373)	n	n	6. 125	3.665	MN	1.103	6,615	12/19/2019	05/01/2038
111021-AM-3	BRITISH TELECOMMUNICATIONS PLC		C	1,2	2.B FE		3110.7362	2,397,440	2,165,000	2,282,919	0	(39,553)	0	0	4.500	2.501		7,307	97,425	12/19/2019	12/04/2023
11135F-BA-8	BROADCOM INC			1,2	2.C FE		119.2722	4,770,888	4,000,000	3,983,996	0	1,817	0	0	4.750	4.809		40,111	190,000	03/29/2019	04/15/2029
11135F-BA-8	BROADCOM INC	C.		1,2	2.C FE		3119.2722	1,490,902	1,250,000	1,244,999	0	568	0	0	4.750	4.809	AO	12,535	59,375	03/29/2019	04/15/2029
11271L-AC-6	BROOKFIELD FINANCE INC		C	. 1,2	1.G FE		5114.7422	2,868,555	2,500,000	2,415,732	0	9,945	0	Ω	3.900	4.462		42,250	97,500	04/19/2018	01/25/2028
11271L-AC-6	BROOKFIELD FINANCE INC		C	. 1,2	1.G FE		3114.7422	1,721,133	1,500,000	1,449,439	0	5,967	0	0	3.900	4.462		25,350	58,500	04/19/2018	01/25/2028
11271L-AD-4	BROOKFIELD FINANCE INC	L.C.	C	. 1,2	1.G FE		3122.5038	306,260	250,000	249,648	0	34	0	0	4.850	4.871		3,099	12, 125	01/24/2019	03/29/2029
114259-AQ-7 115637-AL-4	BROOKLYN UNION GAS CO			1,2	1.G FE		5127.2236 3118.2201	2,544,471	2,000,000	2,006,146 1,442,193	ļ	(123)	0	ō	4.273	4.254		25, 163	85,460	07/18/2018	03/15/2048
115637-AL-4 12189Q-AB-6	BROWN-FORMAN CORP BURLINGTON NORTHERN SANTA FE LLC				1.G FE		3118.2201 0154.7149	1,7/3,302	1,500,000	1,442,193	0	1,607	D	لا م	3.750	4.015 6.194	JJ	25,938	56,250	10/29/2014	01/15/2043
12189T-AK-0	BURLINGTON NORTHERN SANTA FE LLC				1.E FE		4 141.5568	3,998,980	2,825,000	3,059,223	n	(21,220)	n	n	7.082	5.194	MN	26,676	200,067	11/30/2005	05/13/2029
12189T-AN-4	BURLINGTON NORTHERN SANTA FE LLC			1	1.E FE		8139.2516	1, 114, 013	800.000		0	(2,867)	0	n	6.750	6. 135		15,900	54,000	08/20/2004	03/15/2029
12316U-AA-5	BUSH FOUNDATION	C.		1,2	1.A FE		0106.0027	265,007	250,000	250,000	0	0		0	2.754	2.754		842	0	11/10/2020	10/01/2050
1248EP-CK-7	CCO HOLDINGS LLC			1,2	3.B FE	707,25	105.3860	711,356	675,000	705,973	0	(1,285)	0	0	4.250	3.577	FA	13,706	0	08/07/2020	02/01/2031
125523-BD-1	CIGNA CORP			. 1	2.B FE		139.7001	6,985,006	5,000,000	5, 125, 177	0	(4,380)	0	0	6 . 150	5.901		39,292	307,500	10/14/2010	11/15/2036
125896-BN-9	CMS ENERGY CORP			1,2	2.B FE		131.7088	1,317,088	1,000,000	1,087,908	0	(2,271)	0	0	4.875	4.266		16,250	48,750	04/09/2019	03/01/2044
12630*-AA-1	CTL-CS ATLANTIC PPTYS WAG (FL)				2.B		31174397	2,679,168	2,281,313	2,281,313	0	0		Ω	8.000	8.000		15,209	182,510	06/25/2002	07/01/2027
126307-BD-8	CSC HOLDINGS LLC			1,2	4.C FE	.L250,70	0 104. 3750	260,938	250,000	250,690	0	(10)	0	0	4.625	4.590	JD	964	5,299	08/14/2020	12/01/2030

# **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11			usted Carryin	g Value			li	nterest		Da	tes
		3		5	1		8	9	1		12	13	14	15	16	17	18	19	20	21	22
		-			NAIC		_	-												= -	
					Desig-																
					nation,																
														T-4-1							
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	Ĭ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP			' '	Dond	-	Actual	Fair	Fair	Par						Doto		Mhon		Received		
	D d. P	d	g	Bond	strative					Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and		A	Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
126307-BF-3	CSC HOLDINGS LLC			1,2	3.C FE		98 . 1250	245,313	250,000	243,869	0	184	0	0	3.375	3.667	FA	3,141	0	08/14/2020	02/15/2031
126408-GK-3	CSX CORP			]	2.A FE		149.5005	1,868,756	1,250,000	1,249,364	0	22	0	۵	6 . 150	6. 155		12,813	76,875	04/20/2007	05/01/2037
126408-GP-2 126408-GW-7	CSX CORP			1 2	2.A FE 2.A FE		150 . 8915	4,526,746	3,000,000	2,999,071 476,689	0	26		0	7.450 4.750	7.453 3.633		55,875	223,500	03/24/2008	04/01/2038
126408-GW-7 126408-HB-2	CSX CORP			1,2	2.A FE		109.2433	539,807			U	(2,093)			3.400	2.188			19,475	12/19/2019	05/30/2042
126408-HK-2	CSX CORP	-+		1,2	2.A FE		128.3838	1,283,838	1.000.000	1, 133, 444		(2,948)			4.300	3.524		14,333	43,000	12/19/2019	03/01/2048
126408-HS-5	CSX CORP	-†		1.2	2.A FE	2,986,080		3,717,543	3,000,000	2,986,318	u	(2,948)			3.800	3.324	MO AN	24,067	61,750	03/26/2020	04/15/2050
12641L-BU-6	CSX CORP			1,4	2.A FE	3,473,160			3,500,000	2,986,318	u	1, 166		 n	6.800	6.860	.ID	24,067		03/26/2020	12/01/2028
126650-CF-5	CVS HEALTH CORP			1,2	2.A FE 2.B FE		109.0623	305,374		3,467,316	n	(2,275)	n		3.375	2.473	FA	3,649	9,450	12/19/2019	08/12/2024
126650-CL-2	CVS HEALTH CORP			1,2	2.B FE		113. 2510	2,808,624	2.480.000	2,602,350	0	(26,461)	0	0	3.875	2.654	H	42,978	96,100	12/19/2019	07/20/2025
126650-CY-4	CVS HEALTH CORP			1.2	2.B FE	1,972,600		2,533,961	2,000,000	1,974,578	0	925	0	0	4.780	4.890	MS	25,493	95,600	12/18/2018	03/25/2038
12674T-AB-2	C&W SENIOR FINANCING DAC		С	1.2	4.A FE		106.3870		400,000	423,755	0	(4,241)	0	0	7.500	4.462	AO	6.333	15,000	08/07/2020	10/15/2026
127097-C0-0	CABOT OIL & GAS CORPORATION	T		.,=	2.B		. 109.5663	2,191,326	2,000,000	1,976,280	0	8,204	0	0	6.690	7.208	JJ	61,325	133,800	11/12/2008	07/16/2023
13342B-AL-9	CAMERON INTERNATIONAL CORP			1.2	2.A FE		105.8509	1,693,615	1,600,000	1,638,468	0	(13,389)	0	0	4.000	3.068	JD	2,844	64,000	12/19/2019	12/15/2023
134011-AA-3	CAMP PENDLETON & QUANTICO HOUSING LLC			1	2.B		130 . 8397	1,570,076	1,200,000	1,436,161	0	(5,844)	0	0	5.937	4.540		17,811	71,244	08/10/2016	10/01/2043
134011-AC-9	CAMP PENDLETON & QUANTICO HOUSING LLC				2.B FE		130 . 8397	1,275,687	975,000	1,087,218	0	(2,582)	0	0	5.937	5.078	AO	14,471	57,886	12/01/2016	10/01/2043
136375-BL-5	CANADIAN NATIONAL RAILWAY CO		C	1	1.F FE	629, 155	152.8027		500,000	603,243	0	(5,525)	0	0	6.250	4.235 I	FA	13,021	31,250	11/12/2015	08/01/2034
136375-BW-1	CANADIAN NATIONAL RAILWAY CO		C	1,2	1.F FE		116.7968	1,226,366	1,050,000	1,064,330	0	(428)	0	0	3.500	3.410		4,696	36,750	12/19/2019	11/15/2042
136375-CP-5	CANADIAN NATIONAL RAILWAY CO		C	1,2	1.F FE		122.7490	67,512	55,000	60 , 185	0	(122)	0	0	3.650	3.125 I	FA	825	2,008	12/19/2019	02/03/2048
136375-CZ-3	CANADIAN NATIONAL RAILWAY CO		C	1,2	1.F FE		103. 4961	3, 104, 884	3,000,000	2,937,089	0	959	0	0	2.450	2.552		12,250		04/29/2020	05/01/2050
136385-AJ-0	CANADIAN NATURAL RESOURCES LTD		C	1	2.B FE		131.6052	1,316,052	1,000,000	995, 147	0	166	0	0	6.500	6.549 I		24,556	65,000	08/10/2006	02/15/2037
141781-AC-8	CARGILL INC				1.F FE		127 . 4143	4,459,502	3,500,000	3,776,215	0	(49,791)	0	0	7.375	5.465		64,531	258 , 125	06/03/2003	10/01/2025
141781-AE-4	CARGILL INC				1.F FE		130.0701	3,902,103	3,000,000	3,202,607	0	(29,218)	0	0	7.500	6.071		75,000	225,000	02/09/2007	09/01/2026
149123-CJ-8	CATERPILLAR INC			1,2	1.F FE		118.1067	4,724,269	4,000,000	3,984,273	0	233	0	0	3.250	3.271		29,611	65,000	04/06/2020	04/09/2050
14912L-6C-0	CATERPILLAR FINANCIAL SERVICES CORP	+			1.F FE		109. 3761	601,569	550,000	571,234	0	(5,892)	0	0	3.300	2. 129	JD	1, 109	18, 150	12/19/2019	06/09/2024
14912L-6G-1	CATERPILLAR FINANCIAL SERVICES CORP	+			1.F FE		110.6247	1,659,370	1,500,000	1,562,336	0	(15,098)	0	0	3.250	2. 138	JD	4,063	48,750	12/19/2019	12/01/2024
15769#-AL-9	CHAMBERLAIN GROUP INC				2.C		107.7874	1,077,874	1,000,000	1,000,000	0	0	0	0	6.410	6.409		3,205	64, 100	05/11/2006	06/13/2023
16411R-AJ-8 16877P-AA-8	CHENIERE ENERGY INC	C		1,2	3.C FE 1.C FE		105.0000	257,250	245,000	245,000		0		 0	4.625	4.624		3,116 8,788	0	09/15/2020	10/15/2028
17027N-AB-8	CHILDREN'S HOSPITAL OF PHILADELPHIACHOBANI LLC			1,2	4.C FE		103.5563	1,553,344 126,875	1,500,000 125,000	1,500,000 125,000				0	2.704	4.624		1,092		10/06/2020	07/01/2050
171232-AE-1	CHUBB INA HOLDINGS INC	+		4	4.0 FE		145. 9087	11,624,548	7.967.000	8.429.604		(29.597)		0	6.800	6.059		69,224	541.756	07/12/2005	11/15/2020
171232-AQ-4	CHUBB INA HOLDINGS INC			1	11.0 FE		150 . 7681	753,841	500,000			(29,397)		۷	6.000	6.000		4,167	30,000	05/08/2007	05/11/2037
172062-AE-1	CINCINNATI FINANCIAL CORP			l'i	1.G FE		130.7661	3,482,296	2,500,000	2,428,028	 n	3, 142	n		6.125	6.442		25,521	153,125	12/09/2011	11/01/2034
172062-AE-1	CINCINNATI FINANCIAL CORP			li	1.G FE		139.2918	9,750,428	7,000,000	6,890,707	n	4,846	n		6. 125	6.296	MN	71,458	428,750	12/09/2011	11/01/2034
172062-AF-8	CINCINNATI FINANCIAL CORP				1.G FE		131.8011	6,590,056	5,000,000	4,971,170	0	2,903	n	n	6.920	7.022	MN	44,211	346,000	05/09/2005	05/15/2028
17248R-AJ-5	AT&T MOBILITY LLC			1	2.B FE		139. 0811	12,517,301	9,000,000	8,800,123	0	11,298	0	0	7. 125	7.423		28,500	641,250	11/15/2002	12/15/2031
17252M-AG-5	CINTAS CORPORATION NO 2			li	1.G FE	11,451.338	134.5992	16, 151, 902	12,000,000	11,561,964	0	14,000	0	0	6.150	6.510		278,800		11/12/2008	08/15/2036
17401Q-AQ-4	CITIZENS BANK NA			2	2.A FE	1,041.234	106.9372	1,069,372	1,000,000	1,028,181	0	(12,610)	0	0	3.700	2.351		9,456	37,000	12/19/2019	03/29/2023
18453H-AA-4	CLEAR CHANNEL OUTDOOR HOLDINGS INC			1,2	4.B FE		101.0000	353,500	350,000		0	348		0	5. 125	5.517		6,776	0	08/14/2020	08/15/2027
185508-AG-3	CLECO POWER LLC			1	2.A FE		131.7195	362,229	275,000	346,488	0	(2,266)	0	0	6.000	4.081		1,375	16,500	12/19/2019	12/01/2040
185899-AJ-0	CLEVELAND-CLIFFS INC			1,2	4.B FE		117.6250	294,063	250,000	272,856	0	(819)	0	0	9.875	8.204		5,075	12,344	08/07/2020	10/17/2025
191216-CQ-1	COCA-COLA CO			1	1.E FE		138.0016		6,000,000	5,961,983	0	503	0	0	4.200	4.238	MS	67,200	126,000	03/20/2020	03/25/2050
19416Q-EA-4	COLGATE-PALMOLIVE CO			1	1.D FE	400,834	103.4800	413,920	400,000	400,565	0	(261)	۵	0	1.950	1.881 I	FA	3,250	7,800	12/19/2019	02/01/2023
195214-AA-9	COLOEAST CAP TR I				3.A PL	787,720		702,403	906,326	798,816	0	4,748	0	0	4.006		MJSD	101	23,636	07/27/2018	09/30/2035
195869-AL-6	COLONIAL PIPELINE CO			1	1.G FE		134. 0085	670,043	500,000	498,543	0	48	0	0	6.375	6.404 I	FA	13,281	31,875	08/08/2007	08/01/2037
20030N-AC-5	COMCAST CORP			1	1.G FE		153.5486	15,354,862	10,000,000	9,970,589	0	1,480	0	0	7.050	7.086	MS	207,583	705,000	03/12/2003	03/15/2033
20030N-AK-7	COMCAST CORP			1	1.G FE		154.5814	1,545,814	1,000,000	1,005,293	0	(208)		0	6.500	6.444		8,306	65,000	11/29/2007	11/15/2035
20030N-BH-3	COMCAST CORP			[1	1.G FE		125.5062	3,765,187	3,000,000	3,056,477	0	(3,578)	0	0	4.250	4.051		58,792	127,500	02/14/2017	01/15/2033
20030N-BQ-3	COMCAST CORP			1,2	1.G FE		135.0836	675,418	500,000	508,079	0	(183)	0	0	4.600	4.490		8,689	23,000	02/02/2016	08/15/2045
200340-AS-6	COMERICA INC			2	2.A FE		107 . 8845	1,078,845	1,000,000	1,034,435	0	(13,209)	0	0	3.700	2.275		15,519	37,000	12/19/2019	07/31/2023
202795-HG-8	COMMONWEALTH EDISON CO				1.F FE		136 . 7469	1,839,246	1,345,000	1,370,881	ļ0	(1,449)	0	0	5.875	5.652		32,924	79,019	01/11/2011	02/01/2033
205887-AF-9	CONAGRA BRANDS INC			L	2.C FE		128 . 2000	584,592	456,000	478,215	0	(3, 143)	0	Ω	7. 125	6. 105		8, 123	32,490	11/15/2006	10/01/2026
205887-AR-3	CONAGRA BRANDS INC			II	2.C FE	.L5,420,215	134.8258	7,415,419	5,500,000	5,462,369	L0	3,539	L0	L0	7.000	7.116	AU	96,250	385,000	12/10/2001	10/01/2028

# **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	des	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			li	nterest		Da	tes
•	_	3		5		·	8	9			12	13	14	15	16	17	18	19	20	21	22
		"	1 '		NAIC		Ü					10		10		.,		10			
					Desig-																
					_																
					nation,									T. (.)							
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier	r							Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to	)		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	l i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		ď	g	Bond			Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e		Char	Symbol		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
20825C-AQ-7	CONOCOPHILLIPS	-	+ ''-	1	1.G FE	4,400,804			3,354,000	4,265,056	(Decrease)	(32,659)		Value	6.500	4.320	FA AIG	90.838	218,010	07/07/2016	02/01/2039
20826F-AF-3	CONOCOPHILLIPS CO			1,2	1.6 FE .		116.0559	595,367	513,000	512,845		(32,039)	n		4.150	4. 153	MN	2,720	21,290	11/06/2014	11/15/2034
209111-EQ-2	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	2.A FE .	8,256,800			10,000,000		 N	44,862	0	n	5.700	7.146		47,500	570,000	12/09/2008	12/01/2036
21036P-BG-2	CONSTELLATION BRANDS INC	C		1.2	2.0 FE .		117 . 7447	883.086		754.512	0	(58)	0	0	3.750	3.716		4,688	14,375	04/23/2020	05/01/2050
21039C-AA-2	CONSTELLIUM SE		. C	1,2	4.B FE		107.7500	350 , 188	325,000	339,249	0	(711)			5.625	4.803		813	8,379	08/14/2020	06/15/2028
210518-DH-6	CONSUMERS ENERGY CO			. 1,2	1.F FE .	7,968,480	122.3343	9,786,741	8,000,000	7,968,656	٥	176		۵	3.500	3.521	FA	116,667	97,222	03/17/2020	08/01/2051
212015-AQ-4	CONTINENTAL RESOURCES INC			. 1,2	3.A FE .		98.9010	296,703	300,000	262,801	0	301	0	٥	4.900	5.882		1,225	7,350	08/14/2020	06/01/2044
212015-AS-0	CONTINENTAL RESOURCES INC			. 1,2	3.A FE .	262,933		281,930	275,000	263,446	0	513		٥	4.375	5.093	JJ	5,548	0	08/14/2020	01/15/2028
21685W-CJ-4	COOPERATIEVE RABOBANK UA		C		1.D FE .	2,062,572		2,211,714	1,500,000	2,042,621	0	(19,272)		ļ	5.250	2.890	MN	8,094	78,750	12/19/2019	05/24/2041
219023-AC-2	INGREDION INC	C		. 1	2.B FE .	5,274,750		7, 185, 978	5,000,000	5,217,061	ō	(7,561)	ļō	łō	6.625	6.198		69,931	331,250	09/14/2010	04/15/2037
219350-AR-6 21987B-AT-5	CORNING INC			. 1,2	2.A FE . 1.G FE .	4,971,850 2,012,980		6,384,484	5,000,000 2,000,000	4,979,277 2,011,963		695			7 . 250 5 . 625	7.295 5.578		136,944		07/27/2006	08/15/2036
21987B-AT-5	CORPORACION NACIONAL DEL COBRE DE CHILE				1.0 FE .	17,776,680		24,758,445	18,000,000		 N	4,088			5.625	5.711		205,313	1,012,500	11/20/2013	10/18/2043
222862-AJ-3	COVENTRY HEALTH CARE INC		. 0	1.2	2.B FE .		100.9590	1,009,590	1,000,000		0	239	0	n	5.450	5.475		2,422	54,500	06/02/2011	06/15/2021
224044-BY-2	COX COMMUNICATIONS INC			1	2.B FE .			2,905,570	2,250,000	2,423,726	0	(4,760)	0	0	4.700	4.160		4,700	105,750	12/19/2019	12/15/2042
224044-CF-2	COX COMMUNICATIONS INC	. I		1,2	2.B FE	1,999,280			2,000,000	1,999,722	0	14			4.800	4.801		40,000	96,000	12/01/2014	02/01/2035
224399-AP-0	CRANE CO			. 1	2.B FE .	2,736,085	127 . 7265	3,512,478	2,750,000	2,740,125	0	345	0	٥	6.550	6.587	MN	23,016	180, 125	11/15/2006	11/15/2036
225401-AC-2	CREDIT SUISSE GROUP AG		. C	1,2	2.A FE .	2,000,000		2,311,230	2,000,000	2,000,000	0	۵	0	۵	4.282	4.282		40,917	85,640	01/04/2017	01/09/2028
225401-AL-2	CREDIT SUISSE GROUP AG		C	2	3.A FE .	2,140,920		2,394,563	2, 150, 000	2,141,038	0	118		٥	6.375	6.406		49,495	124,313	04/28/2020	12/29/2049
231021-AJ-5	CUMMINS INC			. 1	1.F FE .		134 . 0875		1,000,000	975,911	0	2,460	0	0	7.125	7.567		23,750	71,250	11/12/2008	03/01/2028
231021-AK-2 23166M-AA-1	CUMMINS INC			. ]	1.F FE .	12,123,398		23,546,177		12, 135, 107	0	967	0		5.650 6.750	7.421 6.750		299,827		02/13/2007	03/01/2098
233835-AQ-0	DAIMLER FINANCE NORTH AMERICA LLC			. 1,2	2.A FE .	2,000,000 1,075,995		2,205,000		1,048,310		(26,779)			8.500	3.259			61,625	12/19/2019	05/15/2028
235825-AG-1	DANA INC			1 2	3.C FE .		107.6730	349,937	325,000	342,414	0	(1,160)		0	5.625	4.395		813	8,938	08/14/2020	06/15/2028
244199-BK-0	DEERE & CO			1.2	1.F FE	4,999,900			5,000,000	4,999,978	0		0	0	3.750	3.750		39,583	101,563	03/25/2020	04/15/2050
24422E-UH-0	JOHN DEERE CAPITAL CORP				1.F FE .		107.4682			851,002	0	(10,312)	0	0	3.450	2.113		1,898	28,463	12/19/2019	06/07/2023
246688-AF-2	DELHAIZE AMERICA LLC			. 1	2.A FE .	5,759,966			5,076,000	5,498,027	0	(25,998)	0	0	9.000	7.809	A0	96,444	456,840	01/02/2003	04/15/2031
246688-AF-2	DELHAIZE AMERICA LLC	C		. 1	2.A FE .	7,272,134		10,625,118	6,612,000	7,022,414	0	(24,841)	0	0	9.000	8.099		125,628	595,080	12/27/2001	04/15/2031
	DELTA AIR LINES INC	C		. 1	2.C FE .		115.4552	865,914	750,000	750,000	0	Ω	0	Ω	7.000	7.000		8,750	26,542	04/27/2020	05/01/2025
	DELTA AIR LINES INC		-	.   1	2.C FE .		115.4552	865,914	750,000	750,000	0	0	0	0	7.000	7.000		8,750	26,542	04/27/2020	05/01/2025
250847-DZ-0	DTE ELECTRIC CO			.   1	1.F FE .	2,032,769			2,000,000	2,022,081	ō	(1,014)		łŏ	5.450	5.337		41, 178	109,000	08/30/2005	02/15/2035
25156P-AC-7 25156P-AR-4	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		٠	1	2.B FE .		158.2175		500,000 750,000	571,023 737,919	0	(5,242)		l0	8.750 4.875	6.697		1,944	43,750	01/21/2009	06/15/2030
25179M-AL-7	DEVON ENERGY CORP	·-†	·	1.2	2.B FE .	1,121,937		1, 131, 254	925,000	1,115,710	n	(6,036)		n	5.600	4.083		23,886	51,800	12/19/2019	07/15/2041
25179S-AD-2	DEVON FINANCING COMPANY LLC			1	2.C FE .		139.0866		500,000	534,816	0	(2,127)		0	7.875	6.944		9,953	39,375	01/07/2009	09/30/2031
252391-AB-3	DEXUS DIVERSIFIED TRUST	I	C		1.G FE .	2,989,350		3,025,735	3,000,000	2,999,733	0	1,294	0		5.600	5.645		49,467	168,000	03/10/2011	03/15/2021
25245B-AA-5	DIAGEO INVESTMENT CORP			. 1	1.G FE .	2,017,820	128 . 1605	2,563,210	2,000,000	2,015,449	0	(441)		0	4.250	4. 195	MN	11,806	85,000	09/03/2014	05/11/2042
254687-DF-0	WALT DISNEY CO				1.G FE .	36,031	131.5124		30,000	32, 122	0	(368)		0	7.700	5.990		391	2,310	01/27/2005	10/30/2025
254687-DX-1	WALT DISNEY CO				2.A FE .	2,348,980		3,344,704	2,000,000	2,268,382	0	(11, 118)		۵	8 . 450	6.911		70,417	169,000	10/18/2011	08/01/2034
254687-ED-4	WALT DISNEY CO	C			1.G FE .	5,637,570		8,410,370	5,000,000	5,461,146	0	(14,965)		0	8 . 150	7.165		83,764	407,500	07/24/1998	10/17/2036
254687-ED-4 254687-EZ-5	WALT DISNEY CO				1.G FE .	12,387,650			11,000,000	12,056,352	0	(34,454)		ļ	8 . 150	7.127		184,281		04/17/2006	10/17/2036
25468P-DB-9	TWDC ENTERPRISES 18 CORP				1.G FE . 2.A FE .	5,655,000 2,017,680	128 . 1804	9,032,475	5,000,000 2,000,000	5,575,354 2,015,958		(8,090)			7.750 4.125	6.786 4.072		32,292		03/28/2007	12/01/2045
25470D-AG-4	DISCOVERY COMMUNICATIONS LLC	·-†		1,	2.A FE .			6.002.388	5,000,000	5.579.816	n	(402)		n	4. 125	4.128	MN			01/05/2016	05/01/2044
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC			1.2	2.0 FE .		117.9287	518.886			0	(7,937)	0	n	4.900	2.789	MS	6.588	21,560	12/19/2019	03/13/2042
25470D-AT-6	DISCOVERY COMMUNICATIONS LLC			1,2	2.0 FE .		129.8842	649,421	500,000	571,496	0	(1,397)	0		5.200		MS	7,294	26,000	12/19/2019	09/20/2047
25654#-AB-8	DODGER TICKETS LLC				2.C PL	3,489,021		3,816,769	3,489,021	3,489,021	٥		0	٥	6.070	6.067	MAR	159,426	211,784	11/15/2007	03/31/2032
	DOMINION ENERGY INC			. 1	2.B FE .	1,994,320		2,845,115	2,000,000	1,996,860	0	167	0		6.300	6.319		37,100	126,000	08/09/2004	03/15/2033
260543-CL-5	DOW CHEMICAL CO			. 1,2	2.C FE .	1,490,488		1,701,923	1,350,000	1,486,900	0	(3,474)		٥	4.625	3.954		15,609	62,438	12/19/2019	10/01/2044
260543-CR-2	DOW CHEMICAL CO			. 1,2	2.C FE .		143.8171	683, 131	475,000	593,272	0	(2,316)		0	5.550	4.039		2,270	26,363	12/19/2019	11/30/2048
260543-CY-7	DOW CHEMICAL CO	C		. 1,2	2.C FE .	1,997,960			2,000,000	1,998,334	0	172		J0	4.800	4.812		8,267	96,000	11/28/2018	11/30/2028
	DOW CHEMICAL CO			. 1,2	2.B FE .	2,734,277			2,750,000	2,734,512	ō	235		łō	3.600	3.631		34,375	0	08/18/2020	11/15/2050
26078J-AB-6	DUPONT DE NEMOURS INC			.11,2	2.A FE .		110 . 3240	821,914	745,000		L0	(12,202)	10	L0	4.205	2.420	MIN	4.003	31,327	12/19/2019	11/15/2023

# **SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year  1 2 Codes 6 7 Fair Value 10 11 Change in Book/Adjusted Carrying Value Interest Dates																				
1	2		Cod	les	6	7	Fair Value	10	11	Change in Book/Adjusted Carrying Value						I	Dates			
		3		5	1		8 9	7		12	13	14	15	16	17	18	19	20	21	22
		-			NAIC															
					Desig-															
					nation,															
													Total							
					NAIC								Total							
			_		Desig-							_	Foreign							
			F		nation							Current	Exchange							
			0		Modifier							Year's	Change							
			r		and	F	Rate				Current	Other-	in							
		С	е		SVO		sed to		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		btain		Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	'	Bond	strative		Fair Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate		When	Due and	Received		Maturity
	Description	e e	g											of					A!!	
Identification	Description Description	е	п	Char	Symbol			Value	Value	(Decrease)		Recognized	Value	4,493	of	Paid	Accrued	During Year	Acquired	Date
26078J-AC-4	DUPONT DE NEMOURS INC			1,2	2.A FE	547,899110			539,797		(7,827)		0		2.681	MIN	2,87		12/19/2019	11/15/2025
26078J-AF-7 26439X-AH-6	DCP MIDSTREAM OPERATING LP			1,2	2.A FE 3.A FE	141, 11614 3,523, 135108			140,600		(499)		D	5.419 6.450	4.064				12/19/2019	11/15/2048
26439X-AH-6 26442C-AX-2	DUKE ENERGY CAROLINAS LLC			1 2	3.A FE	1,143,152					(11.845)			3.950	2.529		5, 199		10/25/2006	11/03/2036
268317-AC-8	ELECTRICITE DE FRANCE SA	٠		1,4	1.F FE	985,510 14			988,241	U	(11,845)	n		6.950	7.066		29,924		01/21/2009	01/26/2039
26831@-AA-6	CTL-EDF DANVERS KOHLS DANVERS (MA)		٠		2.A FE	3,090,78611			3,090,786	n	0	n		7.250	7.250		18,674		04/29/2002	10/01/2027
268510-AA-1	CTL-EH II LLC KOHLS BREWSTER (NY)				2.0	1,752,028104			1,752,199	n	(74)	n	n	6.630	6.625		9,680		12/19/2002	02/01/2023
26875P-AU-5	EOG RESOURCES INC			1.2	1.G FE	1,999,20012			1,999,249	n	49	n	n	4.375	4.380	AO	18,472		04/08/2020	04/15/2030
26882P-AR-3	ERAC USA FINANCE LLC			1	2.A FE	4,086,030 148			4,063,100	0	(2,968)	0	n	6.700	6.519	JD	22,333		08/17/2010	06/01/2034
26882P-BE-1	ERAC USA FINANCE LLC		.]	1	2.A FE	3,843,72015			3,772,956	0	(9,023)	0	n	7.000	6.243	AO	51,722		06/09/2010	10/15/2037
26884L-AG-4	EQT CORP	1		1,2	3.B FE	623,42712			620,295	0	(3, 132)	0	0	8.750	5.843 F		19, 14		08/07/2020	02/01/2030
278062-AC-8	EATON CORP			1	2.A FE	1,016,29010			1,010,535	0	(5,560)	0	0	2.750	2.161	MN	4,507		12/19/2019	11/02/2022
28176E-AD-0	EDWARDS LIFESCIENCES CORP			1,2	2.B FE	465,907118		0420,000	460,700	0	(5,030)	0	0	4.300	2.805	JD	803	18,060	12/19/2019	06/15/2028
28932M-AJ-4	ELM ROAD GENERATING STATION SUPERCRITICA			1	1.F FE	4,000,000124	4.36654,974,66		4,000,000	0	0	0	۵۵	5.848	5.847	JJ	105,264	1233,920	01/12/2011	01/19/2041
290876-AD-3	EMERA INC		C	2,5	3.A FE	2,670,355116			2,576,531	0	(31,861)	0	Ω	6.750	4.905		7, 110		04/16/2020	06/15/2076
29103D-AM-8	EMERA US FINANCE LP	C.		1,2	2.C FE	4,208,610127			4, 193, 339	0	(15,271)	0	0	4.750	3.547		7,389		02/05/2020	06/15/2046
29248H-AC-7	EMPOWER FINANCE 2020 LP	C		1,2	1.F FE	103,461110			103,444	0	(17)	0	0	3.075	2.903		888		09/30/2020	09/17/2051
29250N-AF-2	ENBRIDGE INC		C	1,2	2.B FE	1,266,307108			1,247,452	0	(18,220)	0	0	4.000	2.361		12,000		12/19/2019	10/01/2023
29250N-BC-8	ENBRIDGE INC		C	2	2.C FE	721,297112			721,256	0	(41)	0	Ω	5.750	5.726		19,89		07/22/2020	07/15/2080
29250R-AT-3	ENBRIDGE ENERGY PARTNERS LP			1,2	2.A FE	1,092,010120			1,084,674	0	(2,638)	0	0	5.500	4.819		16, 19		01/22/2018	09/15/2040
29267H-AA-7	ENDURANCE SPECIALTY HOLDINGS LTD		C	1	1.G FE	7,263,650140			7,256,337	0	(628)	0	0	7.000	6.985		234,014		09/18/2013	07/15/2034
29273R-AJ-8	ENERGY TRANSFER OPERATING LP			1	2.C FE	5,937,36013			5,950,710	0	1,644	0	0	7.500	7.586		225,000		03/25/2008	07/01/2038
29273R-AQ-2	ENERGY TRANSFER OPERATING LP			1,2	2.0 FE	707, 190103			689,593	0	(17,022)	0	D	5.200	2.568 F		14,625		12/19/2019	02/01/2022
29364D-10-0 29366M-AA-6	ENTERGY ARKANSAS LLC			1.2	1.F FE	2,430,46426 8,943,375129			2,416,752 8,923,321		(1,655)			4.875	4.811   I	MO2D	9,83 <sup>-</sup>		12/19/2017 05/11/2020	09/01/2066
29379V-AM-5	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	3,978,368 15			3,983,763	0	(20,034)		 n	7.550	7.593	MO	63,756		10/27/2009	04/01/2049
29379V-CA-9	ENTERPRISE PRODUCTS OPERATING LLC			1.2	2.A FE				1,489,310		86		٥	3.200	3.236 F	nu	19,200		07/31/2020	02/15/2052
29379V-CA-9	ENTERPRISE PRODUCTS OPERATING LLC			1.2	2.A FE	992,33010			992,391	o	61	Ω		3.200	3.239 F	ΓΛ ΓΔ	12.800		07/30/2020	02/15/2052
29977G-AA-0	TIAA FSB HOLDINGS INC			2	1.G FE	1,500,00010			1,500,000	0	0	0	n	5.750	5.750	.LI	42,885		06/26/2015	07/02/2025
299808-AH-8	EVEREST REINSURANCE HOLDINGS INC			1.2	1.G FE	741,33011			741,371	0	41	0	0	3.500	3.563	AO	6, 125		10/05/2020	10/15/2050
299808-AH-8	EVEREST REINSURANCE HOLDINGS INC	C.		1.2	1.G FE	1,760,99611			1,760,958	0	(38)	0	0	3.500	3.465		14.292		10/09/2020	10/15/2050
30212P-BB-0	EXPEDIA GROUP INC			1,2	2.C FE	686,81311			686,249	0	(563)	0	0	4.625	4.322 F		14,482		08/07/2020	08/01/2027
30231G-AT-9	EXXON MOBIL CORP			1,2	1.C FE	2,093,842110			2,078,383	0	(14,939)	0	0	3.043	2.197		20,287		12/19/2019	03/01/2026
30231G-AW-2	EXXON MOBIL CORP			1,2	1.C FE	180,85212			180,167	0	(662)	0	0	4.114	3.161		2,126		12/19/2019	03/01/2046
30231G-BF-8	EXXON MOBIL CORP	C.		1,2	1.C FE	1,491,67012		251,500,000	1,491,878	0	208	0	۵۵	4.227	4.268	MS	17,965	31,703	03/18/2020	03/19/2040
30231G-BF-8	EXXON MOBIL CORP			1,2	1.C FE	9,000,00012	4.535011,208,14		9,000,000	0	Ω	0	Ω	4.227	4.227		107,789		03/17/2020	03/19/2040
302508-AQ-9	FMR LLC			1	1.E FE	1,066,980147	7.37791,473,77		1,034,937	0	(2,943)	0	۵	7.570	7.015		3,364		12/10/2001	06/15/2029
30251B-AC-2	FMR LLC			1	1.E FE	1,988,56015			1,990,554	0	226	0	0	6.500	6.543		6, 139		06/30/2010	12/14/2040
30257W-AA-4	FAGE INTERNATIONAL SA		C	2	4.B FE	446,625102			446,804	0	179	0	۵۵	5.625	5.775 F		9,563		08/14/2020	08/15/2026
302635-AF-4	FS KKR CAPITAL CORP			1,2	2.C FE	2,000,000114			2,000,000	0	Ω	0	۵	8.625	8.627		22,042		04/24/2020	05/15/2025
31428X-AW-6	FEDEX CORP			1	2.B FE	2,495,775134			2,496,454	0	79	0	<u>0</u>	5.100	5.111		58,792		01/06/2014	01/15/2044
31428X-BE-5	FEDEX CORP			1,2	2.B FE	158,62713			158,435	0	(186)	0	0	4.750	4.373		910		12/19/2019	11/15/2045
31428X-BG-0	FEDEX CORP			1,2	2.B FE		8.6498585,35		462,165	ļ0	(132)	0	lō	4.550	4.444		5, 176		12/19/2019	04/01/2046
31428X-BQ-8	FEDEX CORP			1,2	2.B FE	995,840120			995,972	0	80	J0	ō	4.050	4.075 F		15,300		01/29/2018	02/15/2048
31428X-BS-4 31428X-BZ-8	FEDEX CORP			1,2	2.B FE	5,565,931136			5,554,111	0	(11,820)	0	0	4.950	4.130		49,858		01/24/2020	10/17/2048
31428X-BZ-8 31428X-CA-2	FEDEX CORP	<u>.</u> C		1,2	2.B FE	748, 18512			748,332 1,758,305	0	(3.040)		 0	4.250	4.279		4,070 9.955		04/03/2020	05/15/2030
31428X-CA-2 31847R-AG-7	FIRST AMERICAN FINANCIAL CORP	C.		1,2	2.B FE	1,761,34514 1,742,860114			1,758,305		(3,040)		 0	5.250	4.146 I				05/05/2020	05/15/2050
3184/H-AG-7 32055R-A@-6	FIRST INDUSTRIAL LP			1,4	2.B FE	1,742,86011			1,743,231		3/1			4.000	4.050		13.99		05/08/2020	05/15/2030
337358-BD-6	WELLS FARGO & CO				2.B FE	3,900,15513			3,778,797	U	(11.718)			6.550	5.742		48.397		04/20/2017	10/15/2035
33738M-AB-7	WELLS FARGO BANK NA				2.B FE	1,018,460130			1,008,666	n	(821)	n l	n	6.500	6.359		5,417		12/10/1998	12/01/2028
337932-AJ-6	FIRSTENERGY CORP			1,2	3.B FE	2,442,98012			2,434,013	n	(8,967)	n	n	4.850	4.000		44,728		02/05/2020	07/15/2047
337932-AJ-0	FIRSTENERGY CORP			1.2	3.A FE	4,243,583 9				0	147	0	0	3.400	3.408		48, 167			03/01/2050

## **SCHEDULE D - PART 1**

							:	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of 0	Current Ye	ar								
1	2		Code	es	6	7	F	air Value	10	11	Change	in Book/Adi	usted Carryin	y Value			Ir	nterest		Da	ates
		3	4	5	1		8	9	1	ĺ	12	13	14	15	16	17	18	19	20	21	22
		"	•	·	NAIC			Ū							'	l '' l	10	10	20		
					Desig-											1					
																1					
					nation,											1					
					NAIC									Total		1					
					Desig-									Foreign		1					
			F		nation								Current	Exchange		1					
			0		Modifier								Year's	Change		1					
			r		and		Rate					Current	Other-	in		1					
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/		1		Admitted			Stated
			:		Admini-		Obtain				Valuation	(Amor-	_			Cffo otive		Amount	Amount		Contractual
CLICID		0	'	D	-	A =4=1		F-:-	D	Adjusted			Temporary	Adjusted	D-4-	Effective	\A/I= = =		Amount		
CUSIP	5	d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate		When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
33803W-AB-5	FISHERS LANE ASSOCIATES LLC			1	1.C	6,000,000	128 . 7438	7,724,628	6,000,000	6,000,000	0	0	0	0	5.477		MON	23,734	328,620	06/20/2012	08/05/2040
338915-AM-3	BANK OF AMERICA CORP				2.A FE	4,488,200	132.7922	5,311,689	4,000,000	4,235,827	ļ0	(24,359)	ļ0	ō	6.700	5.725	JJ	123,578	268,000	01/26/2006	07/15/2028
33972P-AA-7	FLNG LIQUEFACTION 2 LLC			1	2.B FE	6,203,600	98.2772	6,096,724	6,203,600	6,203,600	ō	0	ļ	ō	4. 125	4. 124	NS	64,685	255,899	07/12/2016	03/31/2038
33972P-AA-7	FLNG LIQUEFACTION 2 LLC			1 0	2.B FE	2,178,657	98.2772	2, 157, 302	2, 195, 120	2,181,908	0	768 (546)	ļ		4. 125	4.201		22,889	90,549	09/29/2016	03/31/2038
341081-FF-9 34354P-AF-2	FLORIDA POWER & LIGHT CO			1,2	1.E FE	2,020,760 749,484	126.8736 106.7439	2,537,472 800,579	2,000,000	2,017,837 749,510		(546)	ļ		4. 125	4.061 I	-M	34,375	82,500	09/04/2014	02/01/2042
34354P-AF-2 344775-AC-5	DELHAIZE AMERICA LLC			1,4	2.C FE 2.A FE	749,484	106 . 7439		750,000 3,000,000		0	(10,517)	L	U	3.500	7.464	۹0 ۱۸		241,500	02/08/2020	10/01/2030
344775-AC-5 34490@-AE-4	FOOTBALL CLUB SER 2020-XI-E TR CTF			1	12.A FE	1,500,000	132. 1058	3,963,175	1,500,000	3,086,944		(/۱۵,۵۱/)	J	 n	3.530	3.530	10 10T	50,983		02/08/2002	10/05/2035
344900-AE-4	FOOTBALL CLUB SER 2020-XI-E IN CIF	+			1.F FE	3,530,000	101.8826	3,656,568	3,530,000	3,530,000	n		n l	 n	3.330	3.850	OCT			07/17/2020	10/05/2035
34490@-AF-1	FOOTBALL CLUB SER 2020-XI-F IN CIF	+			1.F FE	1,470,000	103.5956	1.522.855	1,470,000	1,470,000	n		n l	 n	3.850	3.850	nct	13.992	17,000 N	07/17/2020	10/05/2040
345370-CX-6	FORD MOTOR CO			1 2	3.A FE	976,345	1411250	1,030,213	730,000	968,805	n	(7,540)	n	ע ח	9.625	5.074	40	13,467	35, 131	08/27/2020	04/22/2030
346845-AF-7	FORT BENNING FAMILY CMNTYS LLC			1	2.A FE	738,051	125.2536	976,978	780,000	740,030	0	451	0	 n	5.810	6. 188	JJ	20,897	45,318	06/01/2016	01/15/2051
349631-AG-6	BEAM SUNTORY INC			1	2.B FE	8,455,112			8,615,000	8,540,006	n	7.405	0	n	6.625	6.774	JJ	263, 176	570,744	04/19/2002	07/15/2028
35137L-AL-9	FOX CORP			1.2	2.B FE		113.5902	1,135,902	1,000,000	998,116	n	126	0		3.500	3.524	AO	8,069	17,597	03/31/2020	04/08/2030
35671D-BC-8	FREEPORT-MCMORAN INC			1,2	3.A FE	627, 165			550,000	626,369		(796)	0	0	5.450	4.446	MS	8,826	14,988	08/07/2020	03/15/2043
361448-BE-2	GATX CORP	C		1,2	2.B FE	1,748,293	121.9058	2,133,352	1,750,000	1,748,577		141	0	0	4.700	4.712	40	20,563	82,250	01/30/2019	04/01/2029
36158F-AA-8	SWISS RE SOLUTIONS HOLDING CORP				1.F FE	5,208,230	127 . 1786	6,040,983	4,750,000	4,924,197		(28, 123)	0	0	7.000	6. 152	-A	125,611	332,500	10/31/2006	02/15/2026
36158F-AD-2	SWISS RE SOLUTIONS HOLDING CORP			1	1.F FE	8,624,830	149 . 1522	11,932,175	8,000,000	8,352,755	0	(25,462)	0	Ω	7.750	7.102	JD D	27,556	620,000	05/02/2002	06/15/2030
36321P-AC-4	GALAXY PIPELINE ASSETS BIDCO LTD	C	C	1	1.C FE	1,750,000	105.5119	1,846,459	1,750,000	1,750,000	0	0	0	0	3.250	3.250	MS	8,847	0	10/27/2020	09/30/2040
369550-BJ-6	GENERAL DYNAMICS CORP			1,2	1.F FE	3,941,200	136.0249	5,440,996	4,000,000	3,941,983	0	783	0	0	4.250	4.338	40	42,500	87,833	03/23/2020	04/01/2050
369550-BM-9	GENERAL DYNAMICS CORP			1,2	1.F FE	2,473,675		2,965,638	2,500,000	2,475,384	0	1,709	0	0	3.625	3.752	40	22,656	46,823	03/23/2020	04/01/2030
36962G-3P-7	GENERAL ELECTRIC CO				2.B FE	4,422,271		6,322,653	4,665,000	4,437,262	0	7,259	0	۵	5.875	6.348	JJ	127 , 137	274,069	11/30/2018	01/14/2038
36962G-4B-7	GENERAL ELECTRIC CO				2.B FE	734,594		1,008,376	685,000	731,907	0	(1,380)	0	0	6.875	6.237	JJ	22,370	47,094	12/13/2018	01/10/2039
370334-CL-6	GENERAL MILLS INC			1,2	2.B FE	4,990,000		5,543,961	5,000,000	4,990,684	0	684	0	0	2.875	2.898	٨٥	30,347	76,667	03/31/2020	04/15/2030
37149#-AA-8	GENERATIONAL PC LLC				1.D PL	28,877,119		29,578,833	28,877,119	28,877,119	0	0	0	0	5.250	5.250	V/A	126,337	1,526,400	02/02/2018	12/01/2057
37255L-AA-5	GENWORTH MORTGAGE HOLDINGS INC			1,2	3.C FE	216,913	108 . 2500	227,325	210,000	216,782	0	(130)	0	0	6.500	5.599	-A	4,929	0	11/30/2020	08/15/2025
373298-BN-7	GEORGIA-PACIFIC LLC				1.G FE	1,958,561	130 . 3584	2,465,077	1,891,000	1,959,766	0	(13, 195)	0	δ	7.375	6.432	JD	11,622	139,461	12/19/2019	12/01/2025
375558-AW-3	GILEAD SCIENCES INC			1,2	2.A FE	285,386	108.9933		270,000	281,568	0	(3,690)	0	ō	3.700	2.215	4U	2,498	9,990	12/19/2019	04/01/2024
375558-AX-1	GILEAD SCIENCES INC			1,2	2.A FE	2,307,334	131.9645	2,540,317	1,925,000	2,296,583	ō	(10,398)	ļ	ō	4.800	3.555	AU	23,100	92,400	12/19/2019	04/01/2044
38143Y-AC-7	GOLDMAN SACHS GROUP INC			J	2.B FE	7,297,060	146.2724	10,239,065	7,000,000	7,217,934	0	(8,377)	<u>0</u>	0	6 . 450	6. 133	MIN	75,250	451,500	04/03/2007	05/01/2036
384311-AA-4	GRAFTECH FINANCE INC			4	4.A FE	140,863	101 . 1250	141,575	140,000	140,862	0	(1)	0	δ	4.625	4.532	JU	185	0	12/31/2020	12/15/2028
39121J-AE-0 40049J-AV-9	GREAT RIVER ENERGY GRUPO TELEVISA SAB			1	1.G FE 2.A FE	6,083,166	121 . 1802	7,538,642	0	£ 1E2 004	0				6.254	6.262	JU	0	U	06/21/2007	07/01/2038
40049J-AV-9 40168*-AA-2	GUGGENHEIM LOAN SERV CO LLC		v	5	1.0		121.5910 217.0498			6, 153, 884 790, 024				 ^	9.766		MON	2,639	410,750 47,729	11/12/2008	03/18/2025 07/15/2055
404119-BY-4	HCA INC			າ,2	2.0 FE	1,011,325		1,279,586	1,000,000	1,010,774		(363)	,	 ^	5. 125	5.033	ID	2,039	51,250	01/04/2017	06/15/2039
404119-BY-4	HCA INC	C		1,2	2.0 FE	507,730		639.793	500,000	507.352		(363)		لا م	5. 125	5.000	ייי יייי וח		25,625	06/07/2019	06/15/2039
404280-AT-6	HSBC HOLDINGS PLC		C	2	2.0 FE 2.0 FE	2,584,500		2,622,960	2,400,000	2,502,958	n	(246)	n	ע ח	6.375	5.233	us		153,000	09/11/2017	12/29/2049
404280-BK-4	HSBC HOLDINGS PLC		C	2.5	1.F FE		114. 1967	856,475	750.000		n	2.528	n	n	4.041	4.521	MS	9.092	30,308	01/14/2019	03/13/2028
406216-AS-0	HALL IBURTON CO		٠	-, -,	2.A FE	5,599,680	118.9122	5,945,610	5,000,000	5,598,725	n	(254)	n	n	7.600	6.782		143,556	380,000	02/02/2011	08/15/2096
406216-AY-7	HALLIBURTON CO			1	2.A FE	4,974,300		7.186.168	5,000,000	4.980.419	0	471	0	n	7.450	7.489	MS	109,681	372,500	03/10/2009	09/15/2039
409322-AB-0	HAMPTON RDS PPV LLC	1		1	2.0 FE	447.635	1174989		500,000	445,004	0	1, 121	0	0	6.071	7.087	JD	1.349	30,355	09/30/2014	12/15/2041
409322-AD-6	HAMPTON ROADS PPV LLC	C.			3.B FE	584, 150	117.0403		500,000	583,968	0	(182)	0	0	6.621	5.505	V/A	1,471	16,553	09/30/2020	06/15/2053
41163G-AF-8	RELX INC	[]		1	2.A FE	3,087,206	124 . 1401	4,593,185	3,700,000	3,405,322		31,851	0	Ω	7.200	8.821	A	111,000	266,400	10/27/2000	08/01/2027
413875-AN-5	L3HARRIS TECHNOLOGIES INC	[]		1	2.B FE	995,070	147 . 8579	1,478,579	1,000,000	995,943	0	101	0	0	6 . 150	6.186	JD DL	2,733	61,500	12/07/2010	12/15/2040
416515-AP-9	HARTFORD FINANCIAL SERVICES GROUP INC			1	2.A FE	6,839,682	149.5577	10,469,039	7,000,000	6,867,792	0	2,834	0	0	6.100	6.259	40	106,750	427,000	10/10/2006	10/01/2041
423012-AG-8	HEINEKEN NV		C	1,2	2.A FE	992,210	128.8006	1,288,006	1,000,000	992,758	0	145	0	0	4.350	4.397	MS	11,117	43,500	03/20/2017	03/29/2047
42307T-AG-3	KRAFT HEINZ FOODS CO			1	3.A FE	13,713,613	132.7834	18,257,724	13,750,000	13,610,693	0	647	0	0	6.750	6.828	MS	273,281	928 , 125	12/11/2008	03/15/2032
42307T-AH-1	KRAFT HEINZ FOODS CO			1	3.A FE	1,634,493	143. 1714	1,968,607	1,375,000	1,610,957	0	(4,554)	0	0	7. 125	5.591 I	Α	40,820	71,250	08/07/2020	08/01/2039
42809H-AG-2	HESS CORP			1,2	3.A FE		110.2472	992,225	900,000	898,778	0	167	0	0	4.300	4.325	٨٥	9,675	38,700	09/19/2016	04/01/2027
42824C-AW-9	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	1, 107, 008		1,169,963	1,000,000	1,088,367	0	(18,013)	0	0	4.900	2.812	٨٥	10,344	49,000	12/19/2019	10/15/2025
431571-AD-0	HILLENBRAND INC			1,2	3.A FE	250,000		270,000	250,000	250,000	0	0	0	0	5.750	5.750	JD	639	7,148	06/09/2020	06/15/2025
432833-AF-8	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE		109. 2500		400,000	420,759	0	(961)	0	0	4.875	4.031	JJ	8,992	0	08/07/2020	01/15/2030
437076-AZ-5	HOME DEPOT INC			1.2	1.F FE	1,023,443	104. 8826	1.048.826	1.000.000	1,015,598	0	(7.581)	0	0	2.700	1.901	40	6.750	27.000	12/19/2019	04/01/2023

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Co	des	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			lı	nterest		Da	ates
•	_	3		5		·	8	9			12	13	14	15	16	17	18	19	20	21	22
		ľ			NAIC							10		10		.,		10			
					Desig-																
						·															
					nation																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifie	r							Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to	`		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		1 -	_																A		
OLIOID		0		Б	Admini		Obtain		D	Adjusted	Valuation	(Amor-	Temporary	Adjusted	D.1.	Effective	14/1	Amount	Amount		Contractual
CUSIP		d	9				Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Cha			Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
437076-BC-5	HOME DEPOT INC			1,2	1.F FE		109.6533		265,000	277,720	0	(4,248)	0	0	3.750	2.022	FA	3,754	9,938	12/19/2019	02/15/2024
437076-BF-8	HOME DEPOT INC			1,2	1.F FE		132.9325	910,588	685,000	808,774	٥	(3,384)	0	0	4 . 400	3.296		8,875	30 , 140	12/19/2019	03/15/2045
437076-BK-7	HOME DEPOT INC			1,2	1.F FE		112.6106	1,689,159	1,500,000	1,576,609	0	(16,233)	0	0	3.350	2.141		14,796	50,250	12/19/2019	09/15/2025
438516-BD-7	HONEYWELL INTERNATIONAL INC			[1	1.F FE		108 . 8934		2,300,000	2,384,181	0	(27,731)	0		3.350	2.050		6,421	77,050	12/19/2019	12/01/2023
43940T-AB-5	HOPE BANCORP INC	+		2	1.G FE		93.0332	6,077,859	6,533,000	5,583,560	0	116,783	0	J	2.000	8.934		16,695	59,330	12/03/2020	05/15/2038
440327-AK-0	HORACE MANN EDUCATORS CORP			1,2	2.B FE		109. 1047	1,091,047	1,000,000	998,559	0	257	0	0	4.500	4.532		3,750	45,000	11/18/2015	12/01/2025
44267D-AD-9	HOWARD HUGHES CORP			1,2	3.C FE		107.5500	457,088	425,000	434,821	0	(400)	0	ŀō	5.375	5.005		8,440	0	08/07/2020	08/01/2028
443201-AA-6 443201-AA-6	HOWMET AEROSPACE INC	C		1,2	3.A FE			1,345,500	1, 150, 000	1,169,287	0	(2,651)	0	ō	6.875	6.418 6.475		13, 177	41,069	04/27/2020	05/01/2025
	HOWMET AEROSPACE INC			1,2	3.A FE		117.0000	585,000	500,000	507,358		(943)			6.875			5,729	17,856	05/01/2020	05/01/2025
44329H-AD-6 44329H-AH-7	HP CMNTYS LLC	+			1.0 FE		132.4190		500,000 200,000		0	16	0	l	5.820	5.835 4.171	MS	8,568 3,315	29,100	07/21/2015 10/06/2016	09/15/2053
	HP CMNTYS LLC				1.0 FE		121.4299			217,333		(509)			5.930	4.171		1,746	5,930	08/10/2016	09/15/2034
44329H-AU-8	HP CMNTYS LLC				1.D FE		121.4299	606,136	500,000	498.925		(309)			6.080	6.097		8.951	30,400	07/21/2015	03/15/2046
44329H-AV-6	HP CMNTYS LLC	- +			1.D FE		121.2272	518, 123	400,000	399,090	۸	11	0		6.160	6.176			24,640	07/21/2015	09/15/2053
443628-AG-7	HUDBAY MINERALS INC		C	1 2	4.B FE		103.8750	259,688	250,000	259,204	٥	(698)		n	7.625	6.572		8,790	24,040	08/18/2020	01/15/2025
443628-AH-5	HUDBAY MINERALS INC		C	1.2	4.B FE		107.7500	38,790			0	(4)	0	0	6. 125	6.047		600		09/11/2020	04/01/2029
444454-AF-9	HUGHES SATELLITE SYSTEMS CORP		0	1,2	4.B FE		113. 1470		300,000	336,628	0	(2, 132)		n	6.625	4. 152		8,281		08/11/2020	08/01/2026
444859-BB-7	HUMANA INC			1 2	2.C FE		128 . 1728		2,225,000	2,222,041	0	79	0	0	4.625	4.634		8.576	102,906	01/18/2013	12/01/2042
448579-AH-5	HYATT HOTELS CORP	C		1.2	2.C FE		113.0117	904.094	800,000	805.816	0	(816)	0	0	5.375	5. 182		8. 122	21,500	05/13/2020	04/23/2025
448579-AJ-1	HYATT HOTELS CORP			1,2	2.C FE		122.9289	921,967	750,000	750,000	0	0	0	0	5.750	5.750		8, 146	21,563	04/21/2020	04/23/2030
448579-AJ-1	HYATT HOTELS CORP			1.2	2.C FE		122.9289		2,200,000	2,397,645	0	(7, 167)	0	0	5.750	4.510		23,894	63,250	08/06/2020	04/23/2030
449669-AK-6	MOSAIC GLOBAL HOLDINGS INC			1	2.C FE		128 . 4318		1,000,000	1.092.140	0	(10,382)	0	0	7.300	5.693		33,661	73,000	10/13/2010	01/15/2028
45174H-BG-1	IHEARTCOMMUNICATIONS INC			1,2	4.A FE		102.6250	359, 188	350,000		0	590	0	0	4.750	5.410	JJ	7,666	0	08/14/2020	01/15/2028
453140-AB-1	IMPERIAL BRANDS FINANCE PLC		C	1,2	2.B FE		104. 6882	1,360,947	1,300,000	1,317,208	0	(8,835)	0	0	3.500	2.767	FA	17,694	45,500	12/19/2019	02/11/2023
45475Q-AQ-6	INDIANA GAS COMPANY INC				2.A FE		126.7731	9,507,980	7,500,000	7,583,618	0	(8,800)	0		6.550	6.357	MS	144,646	491,250	11/12/2008	06/30/2028
454889-AM-8	INDIANA MICHIGAN POWER CO			1	1.G FE	3,081,260		4,635,177	3,250,000	3, 122, 188	0	4,385	0	0	6.050	6.445		57,895	196,625	02/11/2008	03/15/2037
455434-BH-2	INDIANAPOLIS POWER & LIGHT CO	- 4		1	1.G FE			8,589,539	6, 150, 000	6,369,693	٥	(8,447)	0	0	6.050	5.703		93,019	372,075	03/02/2011	10/01/2036
455434-BL-3	INDIANAPOLIS POWER & LIGHT CO			1	1.G FE				2,000,000	1,999,973	0	1	0	0	6.600	6.600		11,000	132,000	06/12/2007	06/01/2037
45665Q-AF-0	INFINITY PROPERTY AND CASUALTY CORP	+		1	2.C FE		106.0816	3, 182, 447	3,000,000	3,008,801	0	(4,847)	0		5.000	4.815		42,500	150,000	01/10/2013	09/19/2022
456837-AK-9	ING GROEP NV		C		1.G FE		109.8621		220,000	229,471	0	(3,288)	0	ļ0	4.100	2.471		2,230	9,020	12/19/2019	10/02/2023
456837-AM-5	ING GROEP NV		C		1.G FE		121.9028	3,535,182	2,900,000	3, 143, 879	0	(27,734)	0	J	4.550	3.295		32,621	131,950	12/19/2019	10/02/2028
456866-AL-6	INGERSOLL-RAND CO				2.B FE		118.4846	1, 182, 476	998,000	1,044,418	0	(8,941)	0	ŀō	7.200	5.985		5,988	71,856	09/28/2005	06/01/2025
45687A-AG-7	TRANE TECHNOLOGIES GLOBAL HOLDING COMPAN	-+			2.B FE		143.6622	1,436,622	1,000,000	996,490	0	75	0	ō	5.750	5.778		2,556	57,500	06/17/2013	06/15/2043
458140-AM-2	INTEL CORP	+			1.E FE		104.7299	429,392	410,000	415,834	0	(2,902)	0	J	2.700	1.954	JU	492	11,070	12/19/2019	12/15/2022
458140-BD-1	INTEL CORP	+			1.E FE		107.9073	485,583	450,000	461,301 557.566	0	(3,384)	0	l	2.875	2.059	MIN	1,797 5.175	12,938	12/19/2019	05/11/2024
45866F-AG-9 459200-JG-7	INTERCONTINENTAL EXCHANGE INC				2.A FE		107.7221				0	(6,411)	0	l0	3.450	2.1/3		10.120	18,630 27,600	12/19/2019	09/21/2023 02/19/2026
459506-AL-5	INTERNATIONAL FLAVORS & FRAGRANCES INC				2.B FE		134.6140		740,000		U	(7,241)	U		5.000	4. 193		9,764		12/19/2019	02/19/2026
460146-CN-1	INTERNATIONAL PLAYORS & PRAGRANCES INC			1,2	2.B FE		134.6140		500,000	570,848		(1,829)			5.150	4. 193		9,764	25,750	12/19/2019	05/15/2046
460690-BH-2	INTERPUBLIC GROUP OF COMPANIES INC		-1	1,4	2.B FE		103.8860	1.558.290	1.500,000	1.527.683		(1,548)		۸	4.000	2.431			60,000	12/19/2019	03/15/2022
461070-AG-9	INTERSTATE POWER AND LIGHT CO		-1		2.A FE		145.6380	4.369.141	3,000,000	3,013,011	n	(370)	n	n	6.250	6.210			187,500	07/14/2009	07/15/2039
46284V-AL-5	IRON MOUNTAIN INC	1		1.2	3.C FE		110 . 2500	1,378,125	1,250,000	1,250,000	n	0	n	n	5.625	5.624		36,914		06/17/2020	07/15/2039
465685-AH-8	ITC HOLDINGS CORP			1.2	2.B FE	2,991,960		4,007,390	3,000,000	2,993,097	n	156	n	n	5.300	5.318		79.500	159,000	06/26/2013	07/01/2043
46648@-AC-3	JM HUBER CORPORATION		1		3.A	3,315,720		3, 191, 109	3,000,000	3.054.705	0	(27,467)	0	0	7.390	6.317	AO	37.566	221.700	02/20/2017	10/30/2022
476556-CX-1	JERSEY CENTRAL POWER & LIGHT CO			1	3.A FE	1,489,908		1,925,820	1,500,000	1,492,621	n	254		n	6. 150	6. 198	JD	7.688	92,250	12/17/2007	06/01/2037
478165-AF-0	S C JOHNSON & SON INC				1.G FE	8,355,064		11,256,020	8,500,000	8,390,182	0	5,095	0		5.750	5.890		184,639	488,750	11/12/2008	02/15/2033
48126B-AA-1	JPMORGAN CHASE & CO				1.F FE		148 . 8530	2,977,060	2,000,000	2,649,192	0	(21,226)	0		5.400	3.255		52,500	108,000	12/19/2019	01/06/2042
48252M-AA-3	KKR GROUP FINANCE CO VIII LLC			1,2	1.F FE		110.9803	1,387,254	1,250,000	1,238,825	0	75	0		3.500	3.549	FA	15,313	0	08/18/2020	08/25/2050
48305Q-AD-5	KAISER FOUNDATION HOSPITALS	C		1,2	1.D FE		130.2422	3,907,265	3,000,000	3,081,923	0	(1,793)	0	0	4. 150	3.980	MN	20,750	124,500	06/01/2017	05/01/2047
485170-BB-9	KANSAS CITY SOUTHERN			1,2	2.B FE		125.8930	1,258,930	1,000,000	1, 159, 580	0	(3,366)	0		4.700	3.751		7,833	47,000	12/19/2019	05/01/2048
485260-BJ-1	EVERGY KANSAS SOUTH INC		.	1	1.F FE		144.0049	7,200,243	5,000,000	4,586,327	0	11,954	0	0	6.530	7.394	JD	14,511	326,500	05/19/2009	12/15/2037
487312-AD-2	KEENAN FORT DETRICK ENERGY LLC	C		1	1.D FE		104.3623		500,000	500,000	0	٥	0	Ω	4. 166	4.166	MN	2,662	20,830	04/03/2019	11/15/2048
49326E-EH-2	KEYCORP				2.A FE		116.0678	2,321,355	2,000,000	2, 151, 398	0	(29,211)	0	L0	4.150	2.475	AO	14.294	83,000	12/19/2019	10/29/2025

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	des	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			li	nterest		Da	ates
	_	3		5		•	8	9		7.7	12	13	14	15	16	17	18	19	20	21	22
		ľ			NAIC		Ü					10		10		.,		10			
					Desig-																
					_																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			О		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	ė		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		_	_																A		
OLIOID		0		D	Admini-	A . ( )	Obtain		D	Adjusted	Valuation	(Amor-	Temporary	Adjusted	D.1.	Effective	14/1	Amount	Amount		Contractual
CUSIP		d	9	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
494368-BL-6	KIMBERLY-CLARK CORP			. 1	1.F FE	2,419,600			2,500,000	2,430,527	0	1,916	0	0	3.700		JD	7,708	92,500	10/14/2014	06/01/2043
494368-BW-2	KIMBERLY-CLARK CORP			1,2	1.F FE		129.5724	647,862	500,000	496,659	0	71	0	۵	3.900		MN	3,088	19,500	05/01/2017	05/04/2047
494368-CA-9	KIMBERLY-CLARK CORP			1,2	1.F FE	3,488,800			3,500,000	3,489,015	0	215		٥	2.875	2.891		40,250	50,313	01/30/2020	02/07/2050
494550-AL-0	KINDER MORGAN ENERGY PARTNERS LP			. [1	2.B FE	2,289,140		2,827,715	2,000,000	2, 185, 936	0	(10,974)		0	7.750	6.565		45,639	155,000	02/12/2007	03/15/2032
494550-BK-1	KINDER MORGAN ENERGY PARTNERS LP				2.B FE	3, 138, 036		3,324,154	2,725,000	3, 126, 258	0	(11,412)	0	0	5.625	4.521		51,094	153,281	12/19/2019	09/01/2041
49456B-AQ-4	KINDER MORGAN INC			1,2	2.B FE		127 . 1863	1,271,863	1,000,000	997,693	0	38	0	ō	5.200	5.216		17,333	52,000	02/22/2018	03/01/2048
50076Q-AE-6	KRAFT HEINZ FOODS CO				3.A FE	2,440,553		2,639,866	2,250,000	2,416,295	ō	(4,564)	ļ0	ŀō	5.000	4.461		8,438	112,500	01/09/2015	06/04/2042
501797-AQ-7	L BRANDS INC				4.B FE	270, 160		303, 188	275,000	270,413	0	253	0	0	6.694	7.038		8,488	0	08/07/2020	01/15/2027
501797-AS-3	L BRANDS INC			1,2	3.B FE		. 108 . 5780	162,867	150,000	160,932	ļ	(1,426)		ū	6.875	4.064 4.681	JJ	5,529 48.450		08/07/2020	07/01/2025
513774-AA-7 52532X-AE-5	LANCASHIRE HOLDINGS LTD	C.			2.B FE 2.C FE	3,632,356	108.1428	3,676,855	3,400,000 750,000	3,457,439 740,867		(30,912)	0		5.700 4.375	4.681	AU	48,450	193,800	08/01/2014 05/07/2020	10/01/2022
527288-BE-3	JEFFERIES FINANCIAL GROUP INC			1,2	2.0 FE	4,932,050			5,000,000	4,977,398		7,281			5.500	5.677			275,000	10/15/2013	10/18/2023
53079E-AE-4	LIBERTY MUTUAL GROUP INC			1,2	2.6 FE	1, 188, 420			1,000,000	1, 141, 244		(7, 148)			7.000	5.482		20.611	70,000	01/08/2013	03/15/2034
53079E-AG-9	LIBERTY MUTUAL GROUP INC			1	2.B FE	10,661,495		16,233,555	10,850,000	10,733,672	٥	3. 151			6.500	6.603		207,657	705,250	11/09/2012	03/15/2035
53079E-AZ-7	LIBERTY MUTUAL GROUP INC			1	2.B FE	5,763,450		7,203,001	5,000,000	5,659,361		(16,087)			6.500	5.447		54.167	325,000	03/06/2013	05/01/2042
53219L-AT-6	LIFEPOINT HEALTH INC			1 2	4.B FE	347,295		348,988	325,000	344,833	0	(2,462)		n	6.750	4.394		4,631	11,091	08/14/2020	04/15/2025
532457-BT-4	ELI LILLY AND CO			1,2	1.F FE	2,004,126			1,735,000	1,998,071	0	(5,858)		0	3.950	3.128	MS	20, 179	68,533	12/19/2019	03/15/2049
534187-AR-0	LINCOLN NATIONAL CORP			1	2.A FE	3,223,998			3,100,000	3.187.486	0	(3,581)		0	6. 150	5.863	40	44,485	190,650	01/28/2010	04/07/2036
534187-BL-2	LINCOLN NATIONAL CORP			1 2	2.A FE		128.8791		500,000	499.587	0	27	0	0	4.375	4.380		972	12,760	05/08/2020	06/15/2050
538021-AC-0	NORTHROP GRUMMAN SYSTEMS CORP			1	2.B FE	13,907,850		19,813,567	15,000,000	14,568,341	0	63,873	0	0	7.750	8.445		342,292	1, 162,500	09/15/2000	03/15/2026
539439-AN-9	LLOYDS BANKING GROUP PLC				2.A FE	1,303,071			1,427,000	1,302,086	0	2, 141	0	0	5.300	5.980		6,303	75,631	04/05/2005	12/01/2045
539439-AR-0	LLOYDS BANKING GROUP PLC		. C	]	1.G FE	1,046,294			1,050,000	1.047.212	0	322	0	0	4.375	4.418		12,633	45,938	03/15/2018	03/22/2028
539439-AU-3	LLOYDS BANKING GROUP PLC		C	. 2	2.C FE	2,118,636		2,300,000	2,000,000	2,098,600	0	(17,881)	0	0	7.500	6.268	MJSD	1,667	165,000	12/18/2019	12/27/2066
539830-BH-1	LOCKHEED MARTIN CORP			1,2	1.G FE	725,813		772,415	680,000	718,124	0	(7,437)	0	٥	3.550	2.307	JJ	11, 131	24, 140	12/19/2019	01/15/2026
539830-BK-4	LOCKHEED MARTIN CORP			1,2	1.G FE	770,676	. 131.7587	856,431	650,000	764,460	0	(6,004)	0	0	4.500	3.021	MN	3,738	29,250	12/19/2019	05/15/2036
539830-BL-2	LOCKHEED MARTIN CORP			1,2	1.G FE	1,207,398	140.8376	1,352,041	960,000	1,200,963	0	(6,217)	0	0	4.700	3.225	MN	5,765	45, 120	12/19/2019	05/15/2046
548661-AH-0	LOWE'S COMPANIES INC				2.A FE	1 , 159 , 230		1,344,704	1,000,000	1,073,594	0	(8,204)	0	Ω	6.875	5.607	FA	25,972	68,750	01/11/2006	02/15/2028
548661-CU-9	LOWE'S COMPANIES INC			1,2	2.A FE	1,691,618		1,852,745	1,440,000	1,683,691	0	(7,661)	0	0	5. 125	3.912		9,430	73,800	12/19/2019	11/15/2041
548661-CV-7	LOWE'S COMPANIES INC			1,2	2.A FE		. 102 . 1189		230,000	232,500	0	(3,960)		0	3.800	2.029		1,117	8,740	12/19/2019	11/15/2021
54866N-BM-0	LOWE'S COMPANIES INC				2.A FE	1,044,680			1,000,000	1,019,952	0	(2,339)	0	0	7.580	7.190		25,267	75,800	02/11/2002	06/18/2027
549271-AF-1	LUBRIZOL CORP			. 1	1.C FE		154.4485		500,000	461,245	٥	1,585	0	0	6.500	7.408		8, 125	32,500	08/05/2008	10/01/2034
552697-AQ-7	MDC PARTNERS INC			1,2	4.C FE		101.3750	354,813	350,000	337,834	<u>0</u>	1,235		ō	6.500	7.704		3,792	11,375	08/14/2020	05/01/2024
552848-AG-8	MGIC INVESTMENT CORP	C		1,2	3.A FE	513,070		535,000	500,000	512,549	<u>0</u>	(521)		ō	5.250	4.852		10,135	0	08/07/2020	08/15/2028
55608J-AN-8	MACQUARIE GROUP LTD	C	. C	2,5	1.G FE	2,400,000			2,400,000	2,400,000	ļ0	0		} <u>0</u>	4.654	4.653		29, 165	111,696	03/19/2018	03/27/2029
559080-AC-0	MAGELLAN MIDSTREAM PARTNERS LP			. 1	2.A FE	4,719,521		6,253,363	4,750,000	4,728,145	ļō	735	ļ0	łō	6.400	6.446		50,667	304,000	11/15/2007	05/01/2037
559080-AQ-9 56081*-AA-2	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2.A FE 1.G FE	5,892,920 2,000,000		6,667,109	5,900,000	5,893,339	0	436	0	J0	3.250	3.264		15,979 5,168	101,734	05/06/2020	06/01/2030
565849-AB-2	MARATHON OIL CORP			1	1.G FE 2.C FE	1,136,030		2, 185,800 1,232,682	2,000,000 1,000,000	2,000,000 1,083,071	0	(5, 160)	0		6.800	4.430			88,600	11/29/2018 02/14/2006	12/10/2043
57169*-AM-9	MARS INC			1'	2.6 FE	3,000,000			3,000,000	3,000,000		(5, 160)			6.800	6.718		47,600		02/14/2006	03/15/2032
571748-AK-8	MARSH & MCLENNAN COMPANIES INC				2.A FE	1,238,484		1,725,948	1,200,000	1,230,393		(1,745)	u		5.875	5.582		47,600	70.500	08/20/2013	08/01/2033
571748-BA-9	MARSH & MCLENNAN COMPANIES INC			1 2	2.A FE	1,030,635		1,058,708	1,200,000	1,020,534		(1,743)			3.300	2.261		9,808	33,000	12/19/2019	03/14/2023
57 1903-BD-4	MARRIOTT INTERNATIONAL INC			1,2	2.A FE	2,056,049		2,339,403	2,000,000	2,048,938	n	(9,739)		n	5.750	5.102		9,808	62,292	04/15/2020	05/01/2025
57 1903-BD-4	MARRIOTT INTERNATIONAL INC			1.2	2.0 FE		116.9701	1, 169, 701	1,000,000	1,024,468	n	(3,557)		n	5.750	5. 102		9.583	31,146	04/15/2020	05/01/2025
57 1903-BE-2	MARRIOTT INTERNATIONAL INC		1	1 2	2.0 FE		117. 3479	1,261,490	1.075.000	1,107,763	n	(1,075)		n	4.625	4.213		2.210	26.793	08/07/2020	06/15/2030
573284-AJ-5	MARTIN MARIETTA MATERIALS INC		1	1, -	2.B FE	241,250		320,200	250,000	243, 188	n		n	n	6.250	6.524	MN	2.604	15,625	03/04/2010	05/01/2037
574599-AT-3	MASCO CORP				2.0 FE	1,026,270		1,390,057	1,000,000	1,014,431	0	(1,161)	0	0	7.750	7.519	FA	32,292	77,500	03/13/2002	08/01/2029
575385-AB-5	MASONITE INTERNATIONAL CORP			1.2	3.C FE		103. 5007		500,000	490 . 126	0	1, 101/	0	n	5.750	6.167		8.465	28.750	02/01/2019	09/15/2026
57636Q-AB-0	MASTERCARD INC	[		11	1.E FE	1,057,427			1,000,000	1,043,983	0	(12,990)	0		3.375	1.970		8,438	33,750	12/19/2019	04/01/2024
57636Q-AP-9	MASTERCARD INC			1.2	1.E FE	1,996,120			2,000,000	1.996.375	0	255	0	0	3.350	3.373		17.681	33,500	03/24/2020	.03/26/2030
57636Q-AQ-7	MASTERCARD INC			1,2	1.E FE	1,991,520		2,581,434	2,000,000	1,991,638	0	118	0	0	3.850	3.874		20,319	38,500	03/24/2020	03/26/2050
57763R-AA-5	MAUSER PACKAGING SOLUTIONS HOLDING CO	C		1,2	4.C FE		103.5000		500,000		0	679		0	8.500	8.809		8,972	18,653	05/04/2020	04/15/2024
579780-AQ-0	MCCORMICK & COMPANY INC			1,2	2.B FE	1,993,160			2,000,000	1,993,592	٥	432		0	2.500	2.539		10,556	24,861	04/13/2020	04/15/2030
58013M-ER-1	MCDONALD'S CORP			. 1	2.A FE		115. 1324		500,000	456,839	0	1. 146	0	L0	3.625	4.226		3.021	18, 125	10/02/2014	05/01/2043

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	in Book/Adi	usted Carryin	a Value			I	nterest		Da	ites
•	_	3		5		,	8	9			12	13	14	15	16	17	18	19	20	21	22
		•	-		NAIC																
					Desig-																
					nation,																
					NAIC									Total							
														Foreign							
			F		Desig-								0	5							
					nation								Current	Exchange							
			0		Modifier		<b>-</b> .						Year's	Change							
			r		and		Rate			5		Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative		Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
58013M-FA-7	MCDONALD'S CORP			1,2	2.A FE	2,042,440			2,000,000	2,038,927	0	(832)	0	0	4.875	4.740		5,958	97,500	02/02/2016	12/09/2045
58013M-FB-5	MCDONALD'S CORP			1,2	2.A FE		114 . 4420	686,652	600,000	632,915	0	(5, 100)	0	0	3.500	2.497		7,000	21,000	12/19/2019	03/01/2027
58013M-FQ-2 585055-BU-9	MCDONALD'S CORP MEDTRONIC INC			1,2	2.A FE 1.G FE	1,985,320	117.2048	2,344,095	2,000,000 658,000	1,986,154	0	834	0	L	3.600	3.687 3.178			18,800	03/25/2020 12/19/2019	07/01/2030
586054-AC-2	MEMORIAL SLOAN-KETTERING CANCER CENTER		1	l¦	1.0 FE		141.8774		500,000		n l	(4,319)	n	n	4.025	4.219			21,000	02/04/2015	03/15/2045
589331-AT-4	MERCK & CO INC		1	1,2	1.E FE	2,227,218		2,274,267	2,200,000	2,216,055	0	(10,786)	0		2.400	1.889		15,547	52,800	12/19/2019	09/15/2022
58933Y-AJ-4	MERCK & CO INC			1	1.E FE			2,926,404	2,250,000	2,233,812	0	430	0	0	4. 150	4.200	MN	11, 153	93,375	08/12/2014	05/18/2043
590188-JB-5	BANK OF AMERICA CORP		.[		1.G FE	4,642,063	133.8454	5,909,276	4,415,000	4,540,435	0	(12,947)	0	0	6.750	6.265		24,834	298,013	07/27/2010	06/01/2028
59151K-AJ-7	METHANEX CORP		. C	1,2	3.B FE		107 . 2500	536,250	500,000	453,868	0	352	0	0	5.650	6.409		2,354	14, 125	08/27/2020	12/01/2044
59151K-AM-0	METHANEX CORP		. C	1,2	3.B FE		108.6880	239,114	220,000	219,982	0	1	0	Ω	5. 125	5. 126		3, 101	0	09/18/2020	10/15/2027
59156R-AM-0 59156R-AP-3	METLIFE INC			1,2,5	1.G FE 2.B FE	1,014,100 2,654,375			1,000,000 2,875,000	1,009,715 2,702,866	0	(427) 5,430	0	L	5.700 6.400	5.601 7.008		2,533 8,178	57,000	07/21/2005 04/03/2020	06/15/2035 12/15/2066
59156R-AV-0	METLIFE INC			1,2,5	2.B FE	4,003,603		4, 111, 914	2,400,000	3,796,760	 n	(71,247)			10.750	4.850		107.500	258,000	10/08/2019	08/01/2069
59156R-BS-6	METLIFE INC			1,2,5	2.B FE	3,427,470		3,506,669	2,300,000		0	(56,092)	0	0	9.250	4.758		49,051	212,750	10/12/2017	04/08/2068
59217G-EG-0	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	3,243,305		3,659,462	3,250,000	3,243,731	0	426	0		2.950	2.974		21,838	47,938	04/03/2020	04/09/2030
594457-BT-9	DTE GAS CO			1	1.F FE		135.8380	1,358,380	1,000,000	974,891	0	1,367	0	٥	5.700	5.993		16,783	57,000	11/14/2005	03/15/2033
594918-BJ-2	MICROSOFT CORP			1,2	1.A FE		111. 7935	1,285,625	1, 150, 000	1,201,297	0	(10,526)	0	0	3. 125	2.100		5,790	35,938	12/19/2019	11/03/2025
594918-BL-7	MICROSOFT CORP			1,2	1.A FE	3,647,553			2,900,000	3,626,870	0	(19,985)	0	Ω	4.450	2.993		20,791	129,050	12/19/2019	11/03/2045
59523U-AA-5	MID-AMERICA APARTMENTS LP			1,2	2.A FE		109. 0715		675,000	705,560	0	(11,539)	0	0	4.300	2.448 6.140			29,025	12/19/2019	10/15/2023
59562V-AP-2 598329-AE-0	BERKSHIRE HATHAWAY ENERGY CO	C		1	1.G FE 2.C FE	1,460,992	145.0914	2,176,371 573,095	1,500,000 479,125	1,470,890 568,778		1,011 (183)			5.950	5.369		11,404	89,250	07/23/2007 10/22/2020	05/15/2037
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMPANY LLC			1 2	2.0 FE		104.8255	524, 128	500,000	504,281	o	(94)	0		4.625	4.497		5.781		10/08/2020	04/01/2029
60871R-AD-2	MOLSON COORS BEVERAGE CO	1		1	2.C FE		125.1492		700,000		0	(1,529)	0	0	5.000	4.415		5,833	35,000	12/19/2019	05/01/2042
61746B-EF-9	MORGAN STANLEY			1	2.A FE	1,300,910		1,402,889	1,225,000	1,290,709	0	(9,868)	0	0	3.625	2.659	JJ	19,859	44,406	12/19/2019	01/20/2027
617482-V9-2	MORGAN STANLEY				2.A FE	6,920,690			7,000,000	6,931,058	0	1,445	0	0	6.375	6.460		194,615	446,250	07/19/2012	07/24/2042
617482-V9-2	MORGAN STANLEY				2.A FE	2,966,010	163. 3172		3,000,000	2,970,778	0	613	0	0	6.375	6.459		83,406	191,250	07/19/2012	07/24/2042
61769H-ZV-0 62952E-AA-5	MS WEISS ALPHA BALANCED RISK STRAT	-+		5	1.F FE				10,000,000	10,000,000	0	0	0	μ	0.500	0.500		9,444	99,583	10/17/2019	10/23/2029
631005-BJ-3	NYU LANGONE HOSPITALS			1 2	1.G FE	2,053,840 2,000,000			2,000,000	2,000,000	 n	(1,252)			4.428	3.395		15,466		08/01/2012 04/07/2020	07/01/2042
63254A-BA-5	NATIONAL AUSTRALIA BANK LTD (NEW YORK BR			1,2	1.D FE	1,546,906		1,591,388	1,475,000	1,526,205	0	(19,996)	0	0	3.625	2.172		1,634	53,469	12/19/2019	06/20/2023
638585-BF-5	BANK OF AMERICA CORP				2.A FE	1,701,285		1,977,249	1,500,000	1,594,270	0	(10,328)	0	Ω	6.800	5.721		30,033	102,000	12/08/2005	03/15/2028
63861V-AC-1	NATIONWIDE BUILDING SOCIETY		. C	2,5	2.A FE	1,000,000	108 . 6653	1,086,653	1,000,000	1,000,000	0	0	0	0	4.363	4.365	FA	18,179	43,630	07/25/2018	08/01/2024
63938C-AH-1	NAVIENT CORP			1	3.C FE		108.7500	353,438	325,000	336,112	0	(767)	0	0	6.750	5.871		366	10,969	08/14/2020	06/25/2025
63946B-AF-7	NBCUNIVERSAL MEDIA LLC			[1	1.G FE	6,248,900		9,459,875	6,000,000	6,207,047	0	(5,837)	0	ļ	6.400	6.088		65,067	384,000	08/25/2011	04/30/2040
64110L-AV-8 64128X-AG-5	NETFLIX INC			1,2	3.0 FE 2.B FE		115.0000		575,000 450,000	679,056 447.616	0	(3,871)	ļ0	J	4.875 4.500	2.647		1,246 5.963	14,016	08/07/2020	06/15/2030
649322-AA-2	NEW YORK AND PRESBYTERIAN HOSPITAL	+		1,2	2.B FE		12.9363				 n	326			4.500	4.599				01/29/2015	03/15/202/
649757-AA-9	NEW YORK PUBLIC LIBRARY	1	1	li	1.D FE		125.3916	525, 197	500,000	500,000	n	0	0	n	4.305	4.305		10.763	21,525	01/29/2015	07/01/2045
65120F-AE-4	NEWCREST FINANCE PTY LTD	1	. C	1.2	2.B FE	1,841,046		2,261,318	1,850,000	1.841.142	0	96	0	0	4.200	4,229		10.360	38,850	05/07/2020	05/13/2050
65120F-AE-4	NEWCREST FINANCE PTY LTD	C	. C	1,2	2.B FE	1,991,321		2,444,668	2,000,000	1,991,414	0	93	0	0	4.200	4.226	MN	11,200	42,000	05/07/2020	05/13/2050
65334H-AG-7	CNOOC PETROLEUM NORTH AMERICA ULC		. C	. 1	1.E FE	1,556,340		2,043,075	1,500,000	1,544,092	0	(1,535)	0	0	6.400	6.113		12,267	96,000	05/13/2010	05/15/2037
654106-AK-9	NIKE INC			1,2	1.E FE	2,745,958		3, 115, 388	2,750,000	2,746,228	0	271	0	0	2.850	2.867		20,465	39, 188	03/25/2020	03/27/2030
654106-AM-5	NIKE INC		-1	1,2	1.E FE	4,983,150			5,000,000	4,983,402	ō	252	ō	łō	3.375	3.393		44,063	84,375	03/25/2020	03/27/2050
65473P-AJ-4 65473Q-BB-8	NISOURCE INC NISOURCE INC		1	1,2	2.B FE 2.B FE		115./1/4	2,314,347	2,000,000 2,000,000	1,993,097	0	477		٩	3.600	5.257		12,000	39,600	04/07/2020 06/11/2012	05/01/2030 02/15/2043
65486A-AA-1	NLV FINANCIAL CORP		1	1,4	2.B FE	3,464,500	136.9575		3,380,000		n	(3,017)	n	n	7.500	7.268		95,767	253,500	10/13/2011	08/15/2033
65486A-AB-9	NLV FINANCIAL CORP	1	1	1	2.A FE			5, 186, 123	4,000,000	3,210,346	0	26,789	0	0	6.500	8.989	MS	76.556	260,000	07/30/2010	03/15/2035
655044-AE-5	NOBLE ENERGY INC			1,2	2.C FE	2, 170, 620	152. 1207	3,042,414	2,000,000	2,148,987	0	(4, 193)	0	۵	6.000	5.381	MS	40,000	120,000	01/13/2015	03/01/2041
655044-AN-5	NOBLE ENERGY INC			1,2	2.C FE	5,562,150	142.4240	7,121,201	5,000,000	5,551,545	0	(10,605)	0	0	4.950	4.247		93,500	247,500	01/16/2020	08/15/2047
655844-BH-0	NORFOLK SOUTHERN CORP			1	2.A FE		136 . 4889	272,978	200,000	235,538	0	(1, 127)	0	0	4.837	3.612		2,419	9,674	12/19/2019	10/01/2041
655844-BS-6	NORFOLK SOUTHERN CORP			1,2	2.A FE		110.6112	442,445	400,000	407,603	0	(1,349)	0	ļ0	2.900	2.508		516	11,600	12/19/2019	06/15/2026
655844-BY-3 655844-BZ-0	NORFOLK SOUTHERN CORP		1	1,2	2.A FE	995,410	127 . 0450		1,000,000 950,000	995,610	0	(89)	0	łō	4.150	4.159 2.559		14,179	41,500	02/13/2018 12/19/2019	02/28/2048
UUUU044-BZ-U	INOU OF SOUTHEUN COUL.		.1	11,4	. L∠.A FE	.1	111.2009	1,1,113,456			L	(9,00/)	L	L	3.000	L∠.⊃⊃9	I A	15,042		12/ 13/2019	00/01/2020

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11			usted Carryin	g Value			I	nterest		Da	tes
		3		5	1		8	9	1		12	13	14	15	16	17	18	19	20	21	22
		-			NAIC		-	-							'					= -	
					Desig-																
					nation,									T. (.)							
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	ė		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	ĭ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		_	'	Dond	-	Actual	Fair	Fair	Par						Doto		\A/ban		Received		
	D d. f	d		Bond	strative		-			Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and		A	Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
655844-CA-4	NORFOLK SOUTHERN CORP			1,2	2.A FE		111.7787	301,803	270,000	284, 159	0	(2,994)	0	0	3.650	2.392	FA	4, 106	9,855	12/19/2019	08/01/2025
655844-CC-0	NORFOLK SOUTHERN CORP			1,2	2.A FE		125.7672	1,257,672	1,000,000	992,861	0	130		۵	4.100	4.143		5,239	41,000	04/29/2019	05/15/2049
655844-CH-9	NORFOLK SOUTHERN CORP			1,2	2.A FE 2.A FE		109. 0408	613,900	563,000	497,084		322			3. 155	3.765		2,270	8,881	05/15/2020	05/15/2055
664787-AD-0 66516X-AC-9	NORTHERN BORDER PIPELINE CO			l'	2.A FE		104. 7010	3,141,029	3,000,000	2,999,785 2,140,718	U	(7, 157)			7.500 6.803	7.515 5.065		56,250 5,140	225,000	02/01/2002 07/22/2016	09/15/2021
665228-B@-0	NORTHERN ILL GAS CO						120.0000		1,700,000						6.250	6.704			718,750	11/12/2008	08/15/2038
666807-BD-3	NORTHROP GRUMMAN CORP			1	2.B FE		136.9414	958,590	700,000		u	(4,954)	n		5.050	3.575		4,517		12/19/2019	11/15/2040
666807-BM-3	NORTHROP GRUMMAN CORP			1.2	2.B FE	293,087		309,982			U	(4,954)	n	n	2.930	2.315			8,351	12/19/2019	01/15/2025
666807-BP-6	NORTHROP GRUMMAN CORP			1,2	2.B FE		125.4719	690,095	550,000	610,630	n	(1,395)	n	n	4.030	3.393	AO	4,679	22, 165	12/19/2019	10/15/2025
666807-BU-5	NORTHROP GRUMMAN CORP			1,2	2.B FE		148 . 6539	4,459,616	3.000.000	2,982,655	0	445	0	0	5.250	5.289	MN		95,375	03/19/2020	05/01/2050
670346-AM-7	NUCOR CORP			1.2	2.A FE	839 866	108 . 0414		795,000	826,477	0	(12,950)	0	0	4.000	2.250	FA	13,250	31,800	12/19/2019	08/01/2023
670346-AN-5	NUCOR CORP			1.2	2.A FE		143 . 3660	716,830	500,000	502,750	0	(66)	0	0	5.200	5. 158		10,833	26,000	02/14/2014	08/01/2043
67059T-AH-8	NUSTAR LOGISTICS LP			1.2	3.0 FE	350.000	113.2800	396,480	350,000	350,000	0	0	0	0	6.375	6.374		6,632	0	09/09/2020	10/01/2030
674599-ED-3	OCCIDENTAL PETROLEUM CORP			1.2	3.B FE		108 . 5750		685,000		0	(56)	0	0	6.625	6.579	MS	15,757	0	08/27/2020	09/01/2030
677071-AK-8	OHANA MILITARY COMMUNITIES LLC				1.F FE		130 . 4700	5,201,344	3,986,620	4,402,680	0	(9,778)	0	0	5.880	4.998	AO	58,603	234,413	07/08/2016	10/01/2051
677071-AU-6	OHANA 2007A I - RMBS			1	1.D FE		136 . 1844	1,290,089	947,310	1,045,243	0	(2, 156)	0	٥٥	6.000	5.119	AO	14,210	56,839	10/28/2015	10/01/2051
677071-AV-4	OHANA 2007A II - RMBS				1.F FE	1,543,474	134.4253	1,913,881	1,423,750	1,532,390	0	(2,304)	0	0	6 . 150	5.480	AO	21,890	87,561	10/28/2015	10/01/2051
677347-CE-4	OHIO EDISON CO			1	3.A FE		135.5819	4,067,458	3,000,000	3, 188, 363	0	(7,026)	0	٥٥	6.875	6.238	JJ	95, 104	206,250	10/24/2006	07/15/2036
677415-CQ-2	OHIO POWER CO			1,2	1.G FE		126.8046	3, 170, 115	2,500,000	2,482,630	0	337	0	٥٥	4. 150	4. 193	AO	25,938	103,750	03/20/2018	04/01/2048
678858-BV-2	OKLAHOMA GAS AND ELECTRIC CO			1,2	1.G FE		113.8444	10,815,217	9,500,000	9,751,187	0	(15,848)	0	Ω	3.250	2.900		77, 188	154,375	05/14/2020	04/01/2030
68233D-AP-2	ONCOR ELECTRIC DELIVERY COMPANY LLC			1	1.F FE		154. 7638	1,934,548	1,250,000	1,339,672	0	(4,814)	0	0	7.250	6.386		41,788	90,625	07/28/2004	01/15/2033
68233D-AT-4	ONCOR ELECTRIC DELIVERY COMPANY LLC			1	1.F FE		151.5634	7,578,168	5,000,000	5, 128, 709	0	(7,817)	0	Ω	7.000	6.663		58,333	350,000	12/12/2006	05/01/2032
68233J-AF-1	ONCOR ELECTRIC DELIVERY COMPANY LLC	LC		1	1.F FE		166 . 5396		20,000,000	19,954,563	0	1,207	0	0	7.500	7.523		500,000	1,500,000	05/29/2009	09/01/2038
68233J-BP-8	ONCOR ELECTRIC DELIVERY COMPANY LLC	+		1,2	1.F FE		124.2192	2,484,384	2,000,000	2,320,150	0	(6,410)	0	0	3.800	2.954		6,333	76,000	02/11/2020	06/01/2049
68233J-BV-5	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE		124 . 1755	6,208,777	5,000,000	4,985,907	0	657	0	0	3.700	3.716		23,639	120,764	03/17/2020	05/15/2050
68235P-AE-8	ONE GAS INC	+		1,2	1.F FE	654, 183		676,726	625,000	646,656	0	(7,281)	0	0	3.610	2.340	FA	9,401	22,563	12/19/2019	02/01/2024
68235P-AF-5 682441-AB-6	ONE GAS INCONEAMERICA FINANCIAL PARTNERS INC	C.		1,2	1.F FE		130.9995	3,274,988	2,500,000	2,719,800	0	(5,857)		Ω	4.658	4.060	FA	48,521	116,450	11/25/2014	02/01/2044
68268N-AC-7	ONEOK PARTNERS LP			1,2	2.B FE		107 . 9348		670,000 1,500,000	1,492,434		15		 N	6.650	4.236	AO	7,910 24,938	99,750	09/24/2020	10/15/2050
68902V-AM-9	OTIS WORLDWIDE CORP			1 2	2.B FE		115.6800	2,313,599	2,000,000	1,999,648	0	8		0	3.362	3.363		25,402	31,379	02/19/2020	10/01/2036
690742-AB-7	OWENS CORNING			1,4	2.0 FE		142.5754	4,633,699	3,250,000	3, 258, 427		(321)		0	7.000	6.972		18.958	227,500	08/09/2010	12/01/2036
690742-AB-7	OWENS CORNING			l¦	2.0 FE		142.5754	7, 128, 768	5,000,000		n	360	n	 n	7.000	7.023		29, 167	350,000	06/22/2007	12/01/2036
69331C-AJ-7	PG&E CORP			1.2	3.C FE		110.0000	550,000	500,000	511,464	n	(306)	n	0	5.250	4.945		13,708	n	08/14/2020	07/01/2030
69344B-AA-3	PGT INNOVATIONS INC			1.2	4.B FE		106 . 3750	345,719	325,000	345,930	0	(2,730)	0	n	6.750	4. 127		9,141	0	08/18/2020	08/01/2026
693506-BC-0	PPG INDUSTRIES INC	C.		1	2.A FE	3,977,320		6,297,446	4,000,000	3,983,202	0	457		n	7.700	7.745		90,689	308,000	03/13/2008	03/15/2038
69351U-AV-5	PPL ELECTRIC UTILITIES CORP			1.2	1.F FE		128 . 7930	3,863,790	3,000,000	2,983,934	0	308	0	0	4. 150	4. 183		5.533	124,500	06/11/2018	06/15/2048
69351U-AW-3	PPL ELECTRIC UTILITIES CORP			1,2	1.F FE		109. 1814	2,183,629	2,000,000	2,010,256	0	(144)	0	0	3.000	2.973		15,000	64, 167	02/12/2020	10/01/2049
693627-AY-7	DUKE ENERGY INDIANA LLC			1	1.G FE		. 141.7712	4,961,992	3,500,000	3,499,405	0	39	0	0	6.120	6. 121		45,220	214,200	10/18/2005	10/15/2035
69415@-AA-0	PETERSHILL II ONSHORE IM			2	2.B PL		108.7772	785,371	722,000	722,000	0	٥	٥	۵۵	5.000	5.000		16,646	27,777	09/27/2019	12/02/2039
69416*-AA-1	PETERSHILL II OFFSHORE IM			2	2.B PL	534,000	108.7772	580,870	534,000	534,000	0	0	0	٥	5.000	5.000		12,312	20,544	09/27/2019	12/02/2039
69416@-AA-9	PETERSHILL II ONSHORE GP			2	2.B PL		108.7772	459,040	422,000	422,000	0	0	0	Ω	5.000	5.000	JJ	9,729	16,235	09/27/2019	12/02/2039
69417#-AA-6	PETERSHILL II OFFSHORE GP			2	2.B PL	322,000	108.7772	350,263	322,000	322,000	0	0	0	٥	5.000	5.000		7,424	12,388	09/27/2019	12/02/2039
694476-AA-0	PACIFIC LIFECORP			1	1.G FE	3,414,090		4,306,432	3,000,000	3,265,717	0	(14,051)	٥	۵	6.600	5.615	MS	58,300	198,000	08/05/2005	09/15/2033
694476-AD-4	PACIFIC LIFECORP			1	1.G FE		124.8990	1,248,990	1,000,000	989,525	0	249	٥	۵۵	5. 125	5.205	JJ	21,497	51,250	01/16/2013	01/30/2043
69478X-AC-9	PACIFIC PREMIER BANCORP INC				2.B FE		105.3044	3,422,394	3,250,000	3,250,000	0	0	0	0	5.750	5.750	MS	61,253	186,875	08/25/2014	09/03/2024
70213B-AC-5	PARTNERRE FINANCE B LLC			1,2	2.B FE		104. 7653	1,571,479	1,500,000	1,500,000	0	0	0	0	4.500	4.500	A0	18,563	0	09/17/2020	10/01/2050
70213B-AC-5	PARTNERRE FINANCE B LLC			1,2	2.B FE		104 . 7653	754,310	720,000	720,000	0	0	0	0	4.500	4.500	AO	8,910	0	09/17/2020	10/01/2050
709599-BE-3	PENSKE TRUCK LEASING CO LP	C.		1,2	2.B FE		115.7534	5,498,287	4,750,000	4,740,385	0	1,652	٥	۵	4.450	4.495		89,247	211,375	01/22/2019	01/29/2026
709599-BE-3	PENSKE TRUCK LEASING CO LP	L		1,2	2.B FE		115.7534	3,472,602	3,000,000	2,993,927	0	1,043	ō	ō	4.450	4.495		56,367	133,500	01/22/2019	01/29/2026
709629-AJ-8	PENTAIR FINANCE SARL		C	1,2	2.C FE		100 . 4374	652,843	650,000	651,310	0	(10,477)	ō	ō	5.000	3.338		4, 153	32,500	12/19/2019	05/15/2021
712704-AA-3	PEOPLE'S UNITED FINANCIAL INC			1,2	2.B FE		104. 7513	576, 132	550,000	562,803	0	(7,394)	ļ0	ō	3.650	2.231		1,394	20,075	12/19/2019	12/06/2022
713448-DV-7	PEPSICO INC	+		1,2	1.E FE		132 . 2780	1,322,780	1,000,000	995,966	0	85 776	0	0	4.000	4.025		6,556	40,000	04/27/2017	05/02/2047
713448-EU-8	PEPSICO INC	4		1,2	1.E FE	.19,947,400	126.8934	12,689,340	10,000,000	9,948,176	L	//6	L	L	3.625	3.004	GWI	102,708	181,250	03/17/2020	03/19/2050

## **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11			usted Carryin	g Value			I	Interest		Da	tes
		3		5	1		8	9	1		12	13	14	15	16	17	18	19	20	21	22
		-	1		NAIC			-													
					Desig-																
					5																
					nation,									T-4-1							
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	ė		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	Ĭ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		_		Dond	-	Actual	Fair	Fair	Par						Data		Whon		Received		
	D d. C	d		Bond	strative					Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and		A	Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
714264-AK-4	PERNOD RICARD SA			[]	2.A FE		3141.3732	10,249,560	7,250,000	7,907,046	0	(18,264)	0	0	5.500	4.804	JJ	183,868	398,750	01/10/2013	01/15/2042
71531Q-AA-9	PERSHING SQUARE HOLDINGS LTD			1,2	2.B FE		5 105 . 6050	7,392,350		7,014,122	0	(9,061)		0		5.355	JJ	177,528	385,000	04/16/2018	07/15/2022
71531Q-AB-7 71647N-BG-3	PERSHING SQUARE HOLDINGS LTD			1,2	2.B FE		)111.5965 )124.2500	12,833,598	11,500,000	11,500,000	0		0	J	4.950	4.950 5.885		262,488	553,438	07/12/2019 08/07/2020	07/15/2039
717081-DT-7	PFIZER INC			1,4	3.0 FE		1146.5821	9,080,763	6,195,000	7,197,097	U	(32,886)			5.600	5.885		1,969		10/05/2015	06/03/2050
717081-EC-3	PEIZER INC			l;	1.F FE		5126.6167			2,489,751		(32,886)			4.000	4.035		4.44		11/14/2016	12/15/2036
718172-BE-8	PHILIP MORRIS INTERNATIONAL INC			'	1.F FE		2108.8980			2,489,751	n	(4,594)	n	n	3.600	2.269		1,725	13,500	12/19/2019	12/15/2036
718546-AC-8	PHILLIPS 66			1	2.A FE		7 104.7265	52,363	50,000	51,280	n	(1,002)	n	n	4.300	2.203	AO	538	2,150	12/19/2019	04/01/2022
718546-AH-7	PHILLIPS 66	C		1	2.A FE		1139.0358	486,625	350,000	443,048	0	(2,721)	0	n	5.875	4.009	MN	3,427	20,563	08/02/2019	05/01/2042
718546-AK-0	PHILLIPS 66			1 2	2.A FE		3 121 . 1536	5.500.372	4.540.000	4,498,067	0	2, 105	0	0	4.650	4.741		26.975	211, 110	11/12/2014	11/15/2034
719245-AD-4	SHUTTERFLY LLC			1.2	4.B FE		5 105. 9060	185,336	175,000	183,793	0	(32)	0	0		7.681		3,719	0	12/10/2020	10/01/2026
722844-AA-5	PINE STREET TRUST I			1,2	2.B FE		118.5527	1,778,290	1,500,000	1,500,000	0	0	0	0		4.573		25,908	68,580	04/02/2019	02/15/2029
722844-AA-5	PINE STREET TRUST I			1,2	2.B FE		118.5527	1, 185, 527	1,000,000	1,000,000	0	0	0	0	4.572	4.573	FA	17,272	45,720	04/02/2019	02/15/2029
72302#-AA-8	CTL-TRAINGLE 46 HOME DEPOT (NJ)				1.C	7,510,223	3125.5690	9,430,509	7,510,223	7,510,223	0	٥	0	٥		7.250	MON	45,374	616,222	07/30/2002	08/01/2032
723787-AB-3	PIONEER NATURAL RESOURCES CO			1	2.B FE	3,786,950	126 . 6975	4,732,150	3,735,000	3,756,231	0	(2,829)	0	0	7.200	7.083		124,002	268,920	09/28/2005	01/15/2028
72605X-AK-1	BARRICK GOLD CORP		C		2.B FE		122.6379	1,226,379	1,000,000	1,006,920	0	(994)	0	0	7.370	7.215		33,984	73,700	08/21/2001	06/03/2026
731572-AB-9	RALPH LAUREN CORP			1,2	1.G FE	1,979,900		2, 165, 495	2,000,000	1,980,918	0	1,018	0	0	2.950	3.067		2,622	31,467	06/01/2020	06/15/2030
736508-G@-5	PORTLAND GENERAL ELECTRIC COMP				1.F		120.0000	2,400,000	2,000,000	2,000,000	0	۵	0	0	6.310	6.309		21,033	126,200	04/10/2006	05/01/2036
736508-H*-6	PORTLAND GENERAL ELECTRIC COMP			1	1.F		120.0000	1,800,000	1,500,000	1,500,000	0	٥	0	0	5.800	5.799		7,250	87,000	12/07/2006	06/01/2039
74005P-BF-0	LINDE INC			1,2	1.F FE		104 . 4043	1,566,065	1,500,000	1,517,143	0	(8,772)	0	0	2.700	2.080		14,625	40,500	12/19/2019	02/21/2023
74101X-AE-0	PRESIDIO HOLDINGS INC			1,2	4.B FE		106.0780	371,273	350,000	361,810	0	(545)	0	0	4.875	4.295		7,109	0	08/14/2020	02/01/2027
74166N-AA-2	ADT SECURITY CORP			1	3.C FE		108.3750	4,768,500	4,400,000	3,491,962	0	47,880		0	4.875	7.592		98,908	214,500	05/02/2016	07/15/2032
74251V-AA-0	PRINCIPAL FINANCIAL GROUP INC			1	1.G FE		140 . 4852	9,833,965	7,000,000	7,020,749	0	(787)	0	0	6.050	6.017		89,406	423,500	03/04/2010	10/15/2036
742718-FH-7	PROCTER & GAMBLE CO			1	1.D FE		115.3155	2,306,310	2,000,000	1,995,521	0	321	0	0	3.000	3.028		16,000	30,000	03/23/2020	03/25/2030
742718-FK-0 743263-AE-5	PROCTER & GAMBLE CO PROGRESS ENERGY INC			1	1.D FE	1,987,280		2,685,114	2,000,000	1,987,464 273,493		184			3.600	3.635 6.474		19,200 6,458	36,000	03/23/2020	03/25/2050
743520-AE-5	CTL - AMZN PROJECT DIXIE FUNDED			'	2.A FE	288,220	1 149 . 0185 1 100 . 4951	372,546	250,000 1,417,584	1,417,584		(1,595)			2.980	2.980	MON	2,464	19,375 13,759	07/26/2007	03/01/2031
744320-AM-4	PRUDENTIAL FINANCIAL INC			1,2,5	2.B FE		3107.2425	1,753,414	1,635,000	1,670,067		(15,409)			5.625	4.534	IN	4.088	91.969	04/17/2020	06/15/2043
74432Q-AH-8	PRUDENTIAL FINANCIAL INC			1,2,3	1.G FE		9132.6736	15,257,462	11,500,000	10,652,561		33,426				6.159	ID	31,050	621,000	11/12/2008	06/13/2035
74432Q-AQ-8	PRUDENTIAL FINANCIAL INC				1.G FE		5144.9269	5,072,443	3,500,000	3,486,929		493	0	0		5.736		9,421	199,500	12/11/2006	12/14/2036
74432Q-BD-6	PRUDENTIAL FINANCIAL INC				1. G FE		3150.2243	375.561	250.000	248,440	0	49	0	0		6.687		1.380	16.563	11/29/2007	12/01/2037
74432Q-BN-4	PRUDENTIAL FINANCIAL INC	1		1	1.G FE		5154 . 4615	2,316,923	1,500,000	1,633,827	n	(3,617)	n	n	6.625	5.851		2,760	99,375	11/01/2010	06/21/2040
74432Q-BQ-7	PRUDENTIAL FINANCIAL INC	1		1	1.G FE		1139.8925		575,000	748,614	0	(5,621)	0	0		3.986		4,555	35,650	12/19/2019	11/15/2040
74456Q-BZ-8	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	2,005,160		2,520,496	2,000,000	2,004,986	0	(99)	0	0	3.850	3.835		12,833	77,000	05/07/2019	05/01/2049
74456Q-CC-8	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE		113.7623	7,394,549	6,500,000	6,490,157	0	167	0	0	3. 150	3. 158		102,375	97,825	01/07/2020	01/01/2050
74531E-AC-6	PUGET SOUND ENERGY INC			1	1.G FE	586,740	136 . 1990		500,000	543,635	0	(4,093)	0	0	7.000	5.654	AO	7,389	35,000	09/28/2005	03/09/2029
745332-BU-9	PUGET SOUND ENERGY INC			1	1.F FE	1,000,000	135.4058	1,354,058	1,000,000	1,000,000	0	0	0	0	5.483	5.483		4,569	54,830	05/23/2005	06/01/2035
745332-CG-9	PUGET SOUND ENERGY INC			1,2	1.F FE		. 126 . 2587	3,030,209	2,400,000	2,390,354	0	220	0	0	4.300	4.327		11,753	103,200	05/11/2015	05/20/2045
74728G-AE-0	QBE INSURANCE GROUP LTD		C	2	2.C FE		109. 2500	2,785,875	2,550,000	2,570,668	0	(2,638)	٥	0	5.875	5.661		20,391	74,906	05/07/2020	12/29/2049
74834L-AN-0	QUEST DIAGNOSTICS INC			1	2.B FE		145. 1829	9,436,891	6,500,000	6,476,904	0	627	0	0	6.950	6.985		225,875	451,750	02/20/2008	07/01/2037
74955D-AA-9	RGS (AEGCO) FUNDING CORP				2.A FE		2 104 . 0960	12,934	12,425	12, 172	0	(344)	0	0	9.810	12.169		81	8,281	02/12/1993	12/07/2022
749571-AD-7	RHP HOTEL PROPERTIES LP			1,2	4.A FE		. 100.2500	451, 125	450,000	440 , 182	0	1,522		0	5.000	6.037	AO	4,750	11,250	08/14/2020	04/15/2023
75281A-BG-3	RANGE RESOURCES CORP			1,2	4.C FE	447,587		449,350	430,000	446,728	0	(859)	٥	J	9.250	8.294	FA	16,573	0	08/21/2020	02/01/2026
75513E-BT-7	RAYTHEON TECHNOLOGIES CORP			1	2.A FE		140 . 1094	5,604,375	4,000,000	4,250,669	0	(9,038)	ō	Jō	6.800	6.166	JJ	136,000	276,000	01/23/2008	07/01/2036
75513E-BU-4	RAYTHEON TECHNOLOGIES CORP			Į	2.A FE	3,331,200	145.7457	4,372,370	3,000,000	3,251,800	ō	(7,608)	ō	łō	7.000	6.200	AU	44,333	213,000	02/06/2006	04/15/2038
75513E-BY-6	RAYTHEON TECHNOLOGIES CORP				2.A FE	3,490,620	134.7147	4,715,015	3,500,000	3,497,288	0	1,035	ō	} <u>0</u>	7.200	7.213		95,200	255,500	07/31/2002	08/15/2027
75513E-CC-3	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE		04.2051	1,220,692	1,000,000	993,472	ļ	167	ļ	J	4.200	4.244		1,867	43,000	11/24/2014	12/15/2044
758075-AC-9 759470-BA-4	REDWOOD TRUST INC			I	4.B FE 2.B FE		)94.2951 )142.5667	528,053	560,000		0	21,140	0	0	4.750	14.140		10,049	10,450	10/01/2020 03/30/2011	08/15/2023
759509-AB-8	RELIANCE STEEL & ALUMINUM CO			I¦	2.B FE		5131.4722		6.740.000	2,802,334	U	2,069			6.850	6.948				03/30/2011	11/15/2036
759509-AB-8	RELIANCE STEEL & ALUMINUM CO	C		l;	2.B FE		3131.4722			339,878	U	335	n	U	6.850	7.158		3,063		03/03/2011	11/15/2036
760759-AK-6	REPUBLIC SERVICES INC			ļ'	2.B FE		0148.7169	2,974,338	2,000,000	2, 132, 956	n	(3,779)	,		6.200	5.628		41,333	124,000	11/10/2010	03/01/2040
761713-BB-1	REYNOLDS AMERICAN INC	C		1.2	2.B FE		7127.8751	2,974,336	2,250,000	2,973,652	n	(7,495)	n	n	5.850			41,333	65.813	08/04/2020	08/15/2045

## **SCHEDULE D - PART 1**

							Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	les	6	7	Fair Value	10	11		e in Book/Adju		g Value			I	nterest		Da	tes
		3		5			8 9	7	1	12	13	14	15	16	17	18	19	20	21	22
					NAIC															
					Desig-															
					nation,															
					NAIC								Total							
					Desig-								Foreign							
			F		nation							Current	Exchange							
			0		Modifier							Year's	Change							
			0			n	oto				Current									
		С			and SVO		ate		Da ala/	I lana alia ad	Current	Other-	in Daala				A -l:44l			04-4-4
		_	e				ed to		Book/	Unrealized	Year's	Than-	Book/		- cc		Admitted	A		Stated
OL LOID		0	1		Admini-		tain		Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative		air Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol		alue Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
761713-BW-5	REYNOLDS AMERICAN INC			1	2.B FE	299,383134			298,141	0	(1,206)	0	0	7.000	5.435	FA	7, 146		12/19/2019	08/04/2041
771367-CA-5 775109-AX-9	ROCHESTER GAS AND ELECTRIC CORP			1	1.F FE 2.A FE	13,258,735161 497,504127			13,256,506	0	(286)	0	۵	8.000	7.992	JD	47,111		06/18/2009	12/15/2033
775109-AX-9	ROGERS COMMUNICATIONS INC ROGERS COMMUNICATIONS INC		٠	1,2	2.A FE	425,644 109			418.335		(7,062)		u	4.100	2.204		5,963 4,100		12/19/2019	03/15/2043
776743-AE-6	ROPER TECHNOLOGIES INC		····	1.2	2.A FE	785,783 . 108				n	(9,510)	n	n	3.650	2.282		8,060		12/19/2019	09/15/2023
77775*-BT-7	ROSENTHAL & ROSENTHAL INC	[		.,	2.B PL	200,000100			200,000		0		n	4.000	3.999		3,511		07/23/2015	07/23/2022
780097-BA-8	NATWEST GROUP PLC		C		2.B FE	2,994,570118			2,996,826		520		ő	4.800	4.823		34,400		03/30/2016	04/05/2026
780099-CK-1	NATWEST GROUP PLC		C	2	3.B FE	1,533,890116	.5000	1,400,000	1,489,518	0	(18,853)	0	0	8.000	6.387		311		04/28/2020	12/29/2049
780153-AG-7	ROYAL CARIBBEAN CRUISES LTD				4.B FE	34,902109	.0000		34,904	0	2	0	0	7.500	7.551	A0	554	0	11/12/2020	10/15/2027
780153-AU-6	ROYAL CARIBBEAN CRUISES LTD			1	4.B FE	73, 125100		80,000	73,778	0	653	0	0	5.250	9.914	MN	537		10/14/2020	11/15/2022
780153-AW-2	ROYAL CARIBBEAN CRUISES LTD			1,2	4.B FE	40,05088		45,000	40,094	0	44	0	۵	3.700	5.557	MS	490		12/02/2020	03/15/2028
780153-AZ-5 783549-AZ-1	ROYAL CARIBBEAN CRUISES LTD			1,2	3.B FE 2.B FE	214, 194116		185,000	212,955 3,812,901		(1,238)		0 0	11.500	6.126 6.863	JJ	9,810 22,008		11/23/2020	06/01/2025
783549-AZ-1 78355H-KH-1	RYDER SYSTEM INC			1.2	2.B FE	3,832,994125 786,395107		3,800,000			(2,270)		0 0	6.950 3.750	6.863		1,730		03/23/2006	12/01/2025
78355H-KK-4	RYDER SYSTEM INC			1,2	2.B FE	1,051,404109		1,000,000	1,038,124		(12,829)		o	3.750	2.404		3,229		12/19/2019	12/01/2023
78390X-AC-5	LEIDOS HOLDINGS INC			1.2	2.0 FE	464, 183120	.5550		463,079	0	(1,066)	0	0	5.950	5.211		2,107		12/19/2019	12/01/2040
78442F-AZ-1	NAVIENT CORP			.,	3.0 FE	172,84096			173,303	0	463	0	0	5.625	7.261		4,688		08/21/2020	08/01/2033
785592-A*-7	SABINE PASS LIQUEFACTION				2.C FE	6,750,000116		6,750,000	6,750,000	0	0	0	0	5.000	5.000		99,375		02/24/2017	09/15/2037
78573N-AC-6	SABRE GLBL INC			1,2	4.B FE	431,620119		400,000	429,465	٥	(2, 155)	0	0	9.250	7.190		7,811		08/14/2020	04/15/2025
79588T-AC-4	SAMMONS FINANCIAL GROUP INC			1,2	2.A FE	6,746,220105			6,747,407	0	346	0	0	4.450	4.457		40,884		05/09/2017	05/12/2027
79588T-AC-4	SAMMONS FINANCIAL GROUP INC	C.		1,2	2.A FE	3,298,152105			3,298,732	0	169	0	0	4.450	4.457		19,988		05/09/2017	05/12/2027
801060-AC-8	SANOFI SA		C	1,2	1.E FE	2,090,912107			2,064,003	0	(25,991)	Ω	μ	3.375	1.992		2,250		12/19/2019	06/19/2023
816300-AH-0 816300-AH-0	SELECTIVE INSURANCE GROUP INC			1,2	2.B FE	2,979,680127 980,300127			2,980,222 980,804		290		L	5.375 5.375	5.421 5.510		53,750		03/05/2019	03/01/2049
81783Q-AC-9	SEVEN GENERATIONS ENERGY LTD			1.2	2.B FE	424,310101			425,626		1,316	D		5.375	6.455		6,046		08/27/2019	09/30/2025
822582-AD-4	SHELL INTERNATIONAL FINANCE BY	С.	C	1,2	1.D FE	655,975155			635,053	0	(4,952)	0	0	6.375	4.215	.ID	1,417		06/13/2016	12/15/2038
822582-AY-8	SHELL INTERNATIONAL FINANCE BY		C	1	1.D FE	2,142,220132		2.000.000	2,123,706	0	(3,261)	0	0	4.550	4. 127	FA	35.136		08/14/2014	08/12/2043
822582-CG-5	SHELL INTERNATIONAL FINANCE BV		C	1,2	1.D FE	5,246,798110			5,247,006	0	208	0	0	2.750	2.757	AO	34,089		04/01/2020	04/06/2030
822582-CH-3	SHELL INTERNATIONAL FINANCE BV		C	1,2	1.D FE	537 , 170113	.3925566,962			0	(240)	0	0	3.250	2.871		3,837		09/10/2020	04/06/2050
82453A-AA-5	SHIFT4 PAYMENTS LLC			1,2	4.B FE	70,000104			70,000	0	0	0	0	4.625	4.625		558		10/15/2020	11/01/2026
82669G-AS-3	SIGNATURE BANK				2.B FE	4,000,000100		4,000,000	4,000,000	0	0	0	۵۵	5.300	5.298		42,400		03/11/2016	04/22/2026
828807-CN-5	SIMON PROPERTY GROUP LP			1,2	1.G FE	1,523,432104			1,515,180	ō	(7,984)	ō	ŀō	2.750	2. 185		17, 188		12/19/2019	02/01/2023
830867-AB-3 832248-AZ-1	SKYMILES IP LTD			1,2	2.B FE 2.C FE	210,000 _ 109 475,610 _ 111	. 1512		210,000 480,282		0 2,710	0	0	4.750	4.750 5.010		2,715 8,854		09/16/2020 04/01/2019	10/20/2028
832248-BB-3	SMITHFIELD FOODS INC			1,2	2.0 FE						(238)		<sup>D</sup>	5.200	5.010	ΔΩ	6,500		03/28/2019	04/01/2029
832248-BB-3	SMITHFIELD FOODS INC			1.2	2.0 FE			1,000,000		n	414	n	n	5.200	5.126	AO	13,000		03/28/2019	04/01/2029
83368J-KG-4	SOCIETE GENERALE SA		C	2	3.B FE	1,306,080102			1,218,515	0	(26,574)	0	0	7.375	5.087				09/11/2017	12/29/2049
83368R-AA-0	SOCIETE GENERALE SA		C		1.F FE	3,012,630101		3,000,000	3,000,498	0	(1,553)	0	0	5.200	5. 140		32,933		04/15/2011	04/15/2021
83370R-AA-6	SOCIETE GENERALE SA		C	2	3.B FE	1,400,000106	.03701,484,518	1,400,000	1,400,000	٥	Ω	٥	۵	5.375	5.375	MN	8,988	0	11/12/2020	12/29/2049
835495-AJ-1	SONOCO PRODUCTS CO			1,2	2.B FE	552,855135			549,453	0	(3,287)	0	٥	5.750	4.085		4,313		12/19/2019	11/01/2040
837004-BV-1	DOMINION ENERGY SOUTH CAROLINA INC			1	1.F FE	3,785,304144			3,856,762	0	8,275	٥		6.625	7.097		110,417		11/12/2008	02/01/2032
83751#-AA-1	CTL - S COVE DEV AHOLD/STOP (NJ)			L	2.B	3,753,392113			3,653,170	ļ <u>0</u>	(9,838)	0	ļ <u>0</u>	8.060	7.658	MON	24, 169		10/22/2007	07/01/2025
842400-GN-7 842434-CS-9	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	338,472112				ļō	(3, 193)	ļ	Jō	3.700	2.559	rA	4,933 49,569		12/19/2019	08/01/2025
842434-CS-9 84265V-AA-3	SOUTHERN COPPER CORP			1,4	1.D FE 2.B FE	2,498,875131 12,752,238152		2,500,000		0	(30,379)	0	۷	7.500	4.303	JJ	49,569		09/19/2018	01/15/2049
843452-AY-9	SOUTHERN NATURAL GAS COMPANY LLC			li	2.A FE	2,233,020133	.6827	2,000,000	2, 151, 525	n	(10,418)	n	n	7.350	6.325	FA	55,533		08/18/2010	02/15/2031
845743-BL-6	SOUTHWESTERN PUBLIC SERVICE CO			li	2.A FE					0	207	0	0	6.000	6.053	AO	15.000		10/03/2006	10/01/2036
852060-AT-9	SPRINT CAPITAL CORP			1	3.B FE	540,855158			535,450		(5,405)			8.750	3.111	MS	9,017		08/07/2020	03/15/2032
853250-AA-6	STANDARD CHARTERED BANK	C.	C		2.B FE	5,752,440145	.9654	5,800,000	5,771,828	0	1,677	0	0	8.000	8.070	MN	39,956	464,000	05/24/2001	05/30/2031
853254-BA-7	STANDARD CHARTERED PLC		C	2	3.A FE	1,009,900104			1,003,915	0	(2,903)	0	0	7.500	7.154		18,542		12/03/2018	12/29/2049
853254-BH-2	STANDARD CHARTERED PLC		C	. 2	3.A FE	1,057,740108			1,024,065	0	(10,568)	0	0	7.750	6.491		19, 160		12/03/2018	12/29/2049
854502-AH-4	STANLEY BLACK & DECKER INC			1,2	1.G FE	1, 125,545121			1, 111, 987	0	(13,096)	0		4.250	2.620		5,431		12/19/2019	11/15/2028
855244-AU-3	STARBUCKS CORP			1,2	2.A FE	1,996,480131	.9152	2,000,000	1,996,456	0	60	0	L0	4.450	4.461	FA	33,622	89,000	05/02/2019	08/15/2049

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	des	6	7		Fair Value	10	11			usted Carrying	g Value			lı	nterest		Da	ites
		3		5	1	Į į	8	9	-		12	13	14	15	16	17	18	19	20	21	22
			-		NAIC			_							'	''					
					Desig-																
					nation,																
														Total							
					NAIC									Total							
					Desig-								_	Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	l i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate		When	Due and	Received		Maturity
Identification	Description	e		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of		Paid	Accrued	During Year	Acquired	Date
855244-BA-6	STARBUCKS CORP	-	- "	1 2	2.A FE	3,476,550		4.024.168	3,500,000	3,476,858	(Decrease)	308	rtecognizeu ∩	value ^	3.500	3.536 M	r aiu	15,653	63,972	05/04/2020	11/15/2050
857477-AM-5	STATE STREET CORP			. 1,2	1.F FE	572,233	100 5710	591.684	540,000	563,974		(7,977)		0	3.700	2.105 M	IN	2,276	19,980	12/19/2019	11/20/2023
857477-AN-3	STATE STREET CORP				1.F FE	2,300,296		2,435,559	2,195,000	2,279,416	0	(20, 169)			3.300	2.103 III		3,018	72,435	12/19/2019	12/16/2024
857477-BN-2	STATE STREET CORP			2.5	1.E FE	2,000,000		2,279,340	2,000,000	2,000,000	n	(20, 109) N	n	n	3.152	3.152 M		15,935	31,520	03/26/2020	03/30/2031
858155-AE-4	STEELCASE INC	C		1,2	2.0 FE	1,986,102		2,322,071	2,000,000	1,988,288	0	1,145	0	0	5. 125	5.215 J		46,410	102,500	01/17/2019	01/18/2029
866680-AA-8	SCA 2019-1 A			5	1.G PL	1,861,789		1,731,463	1,861,789	1,861,782	0	(4)	0	0	4. 180	4.180 J		3,459	57,267	11/19/2019	12/15/2027
867914-AH-6	TRUIST FINANCIAL CORP				1.G FE		.122.9696	2,588,510	2,105,000		0	(5,326)	0	0	6.000	5.646 F		47,713	126,300	02/13/2006	02/15/2026
86960B-AX-0	SVENSKA HANDELSBANKEN AB		C		1.C FE	1,443,690	.110.0848	1,491,649	1,355,000	1,420,980	0	(21,935)	0	0	3.900	2.149 M	N	6,018	52,845	12/19/2019	11/20/2023
87165B-AP-8	SYNCHRONY FINANCIAL		[	1,2	2.C FE	997,840	120.5688	1,205,688	1,000,000	998 , 150	0	177	0	0	5.150	5.178 M		14,592	51,500	03/14/2019	03/19/2029
871829-BL-0	SYSCO CORP			1,2	2.C FE	997,920		1,314,045	1,000,000		0	115	0	0	5.950	5.978 A		14,875	29,585	03/30/2020	04/01/2030
871829-BM-8	SYSCO CORP	C		1,2	2.B FE	748,515		1,097,067	750,000	748,541	0	26	0	0	6.600	6.618 A	0	12,375	24,613	03/30/2020	04/01/2040
871829-BN-6	SYSCO CORP	C		1,2	2.B FE	2,863,520		3,080,324	2,000,000	2,856,305	0	(7,215)	0	0	6.600	4.062 A		33,000	65,633	07/09/2020	04/01/2050
87264A-BK-0	T-MOBILE USA INC	L		1,2	2.C FE	1,221,655		1,295,900	1,250,000	1,221,825	0	169	0	0	3.000	3.152 F		8,854	0	10/20/2020	02/15/2041
87305Q-CB-5	TTX CO			. 1	1.F FE	2,976,090	.141.6961	4,250,882	3,000,000	2,980,609	0	500	0	0	5.875	5.931 J		14,688	176,250	11/18/2010	12/01/2040
87470L-AH-4	TALLGRASS ENERGY PARTNERS LP			1,2	3.C FE	185,000 .	.107.9590	199,724	185,000	185,000	0	0	0	0	7.500	7.499 A		4,047	0	09/11/2020	10/01/2025
87470L-AJ-0 875127-AV-4	TALLGRASS ENERGY PARTNERS LP			1,2	3.C FE 1.G FE	90,080 1,231,615		92,615	90,000 1,100,000	90,080 1,200,386					6.000 6.550	5.990 J		150 9,206	72,050	12/17/2020 01/07/2011	12/31/2030
875127-BD-3	TAMPA ELECTRIC CO			1.2	1.G FE	2,495,350		3,034,236	2.500.000	2,495,866		(4,016)			4.200	4.211 M		9,206		05/15/2015	05/15/2045
875127-BE-1	TAMPA ELECTRIC CO			1.2	1.G FE		120 7205	753,015	585.000	681,808		(2, 178)		٠	4.200	3.362 J		1.118	25, 155	12/19/2019	06/15/2048
87612B-BQ-4	TARGA RESOURCES PARTNERS LP			1 2	3.C FE	528,900		542,850	500,000	527,752	0	(1, 148)		 0	5.500	4.624 M		9,167	20,931	08/07/2020	03/01/2030
87817*-AA-8	CTL -CYPRESS CREEK EDGE LLC TD FL			. 1,2	1.B	3,159,893		3,103,744	3,159,893	3, 159, 893	0	(1,140)	0	0	5.670	5.670 M		7,963	179, 166	10/14/2010	06/15/2036
879240-AQ-2	COMCAST CABLE COMMUNICATIONS LLC				1.G FE	3,887,560		3.821.187	3,400,000		0	(40,242)	0	0	10 . 125	8.719 A		72,675	344.250	08/02/1995	04/15/2022
879385-AD-4	TELEFONICA EUROPE BV		C	1	2.C FE	1,958,260		3,039,766	2,000,000	1,975,023	0	1,614	0	0	8.250	8.441 M		48,583	165,000	08/01/2002	09/15/2030
87938W-AC-7	TELEFONICA EMISIONES SAU		C	. 1	2.C FE	3,949,415	.149.1596	5,220,586	3,500,000	3,834,636	0	(12,865)	0	0	7.045	6.080 J	D	7,534	246,575	09/04/2009	06/20/2036
87938W-AC-7	TELEFONICA EMISIONES SAU	C.	C	. 1	2.C FE	3,000,000	. 149 . 1596	4,474,788	3,000,000	3,000,000	0	0	0	0	7.045	7.044 J	D	6,458	211,350	06/09/2006	06/20/2036
88033G-DA-5	TENET HEALTHCARE CORP			1,2	4.A FE	438,405		449,969	425,000	438,023	0	(381)	0	0	5. 125	4.715 M	N	3,630	10,891	08/14/2020	11/01/2027
88104U-AC-7	TERRAFORM GLOBAL OPERATING LP			1,2	3.C FE	356,440		357,875	350,000	356,078	0	(362)	0	0	6. 125	5.732 M	IS	7, 146	10,719	08/18/2020	03/01/2026
88163V-AD-1	TEVA PHARMACEUTICAL FINANCE COMPANY LLC			. 1	3.C FE	299,058		294,313	277,000	298,725	0	(332)	0	0	6 . 150	5.384 F		7,098	0	08/18/2020	02/01/2036
88167A-AK-7	TEVA PHARMACEUTICAL FINANCE NETHERLANDS		C	. 1,2	3.C FE	257,693		254,531	225,000	256,201	0	(1,491)	0	0	6.750	4.402 M		5,063	7,594	08/07/2020	03/01/2028
883556-BG-6	THERMO FISHER SCIENTIFIC INC			1,2	2.A FE	999, 280		1,453,058	1,000,000	999,627	0	8	0	0		5.303 F		22,083	53,000	12/04/2013	02/01/2044
88579Y-BB-6	3M CO			1,2	1.E FE	2,088,266		2, 175, 783	2,000,000	2,066,589	0	(20,961)	0	۵	3.250	2.112 F		24,736	65,000	12/19/2019	02/14/2024
886546-AD-2 88732J-AN-8	TIFFANY & COTIME WARNER CABLE LLC			1,2	2.B FE 2.C FE	983,090 6,979,420		1,373,305	1,000,000 7,000,000	984,010 6,984,483		345	0	 0	4.900	5.016 A		12,250		04/12/2018 06/16/2008	10/01/2044
88732J-AU-2	TIME WARNER CABLE LLC			1	2.0 FE	3,885,240	140 . 1938	5,692,826	4,000,000		<u>U</u>	2,427	 n		6.750			255,500		06/16/2008	06/15/2039
89114Q-C4-8	TORONTO-DOMINION BANK		С	l'	1.0 FE	1,551,305		1,601,631	1,480,000	1,531,274	n	(19,368)	n		3.500	2.097 J	⊌ LI	23,310	51,800	12/19/2019	07/19/2023
891490-AR-5	CONOCOPHILLIPS CO		····		1.0 FE	1,123,833		1,136,795	860,000	1,088,394	n	(34, 327)	n		7.800	2.097 J	.i	33.540	67,080	12/19/2019	01/01/2027
89153V-AL-3	TOTAL CAPITAL INTERNATIONAL SA		C.	1	1.D FE	2,702,155		2,802,764	2,535,000	2,663,356	0	(37,487)	0	n	3.750	2.139 A		21,389	95,063	12/19/2019	04/10/2024
892231-AA-9	TOWNSQUARE MEDIA INC			1,2	4.C FE	276,465		305,280	300,000	279,517	0	3,052	0	0	6.500	9.970 A		4,875	9,750	08/14/2020	04/01/2023
892231-AB-7	TOWNSQUARE MEDIA INC			2	4.B FE	125,000		130,916	125,000	125,000	٥		0	٥	6.875	6.873 F		0	0	12/16/2020	02/01/2026
893521-AB-0	TRANSATLANTIC HOLDINGS INC	C.		1	2.A FE	8,751,060		14,216,373	9,000,000		0	4,550	0	0	8.000	8.247 M	N	62,000	720,000	11/18/2009	11/30/2039
89352H-BA-6	TRANSCANADA PIPELINES LTD		C	. 1,2	2.A FE	2,495,900		2,957,069	2,500,000	2,496,174	0	274	0	0	4.100	4.120 A	0	21,639	53,813	04/02/2020	04/15/2030
89356B-AA-6	TRANSCANADA TRUST		C	. 2,5	2.C FE	1,890,602	. 109 . 5868	2,022,972	1,846,000	1,882,162	0	(8, 145)	0	0	5.625	5.067 M	N	11,826	103,838	12/18/2019	05/20/2075
893647-BE-6	TRANSDIGM INC			1,2	4.A FE		.106.5000	346, 125	325,000	335,934	0	(214)	0	0	6.250	5.858 M	IS	5,981	10, 156	08/14/2020	03/15/2026
89420G-AE-9	TRAVELERS PROPERTY CASUALTY CORP			. 1	1.F FE	5,688,048		7,821,936	5,215,000	5,524,024	0	(17,224)	0	0	6.375	5.693 M	S	97,890	332,456	09/17/2009	03/15/2033
89675*-AP-2	TRITON CONTAINER INT 2010 A-2		[C		2.C FE	400,000		413,798	400,000	400,000	0	0	0	0	6.600	6.598 A	0	4,473	26,400	04/30/2010	04/30/2022
902133-AG-2	TYCO ELECTRONICS GROUP SA		[C	. ]	2.A FE	1,990,938 .		3,023,692	2,000,000	1,993,326	0	202	0	0	7.125	7.160 A	U	35,625	142,500	05/20/2008	10/01/2037
902133-AM-9	TYCO ELECTRONICS GROUP SA	C.	C	. 1,2	2.A FE	514, 116		513,707	500,000	506,401	ļ	(7,461)	0	l	3.500	1.957 F	Α	7, 194	17,500	12/19/2019	02/03/2022
90290M-AC-5 902917-AH-6	US FOODS INCWASTE MANAGEMENT INC		[	1,2	4.C FE 2.A FE	750,000 5,849,012			750,000 5.175.000	750,000 5,493,918			0	۵	6.250	6.251 A		9,896	21,745	04/24/2020	04/15/2025
902917-AH-6 90313Q-AQ-8	UNUM GROUP			1	2.A FE	2,290,030		2.690.412	2, 150, 000	5,493,918		(8,418)			7.190	6.542 M		167,038		06/01/2011	02/01/2028
903192-AA-0	UNUM GROUP			1	2.0 FE	6,391,603			5,980,000	6,230,566	n	(23,883)		 n	6.750	6.078 J		17,940	403,650	08/15/2012	12/15/2028
904764-AX-5	UNILEVER CAPITAL CORP			1 2	1.E FE	2,324,465		2,424,380	2,275,000	2,312,720	0	(11,346)	n	n	2.600	2.058 M		9,201	59,150	12/19/2019	05/05/2024
906548-CH-3	UNION ELECTRIC CO	С		1	1.F FE	10,375,800		17.134.610	10,000,000	10,317,257	0	(7,789)	0	0	8.450	8.110 M		248.806	845,000	05/08/2009	03/15/2039

## **SCHEDULE D - PART 1**

							;	Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	des	6	7		air Value	10	11			usted Carryin	g Value			I	nterest		Da	tes
		3		5	1		8	9	-		12	13	14	15	16	17	18	19	20	21	22
		-			NAIC			-							'						
					Desig-																
					nation,									T-4-1							
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Jsed to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	1 7		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Dond	-		Fair	Fair	Par						Doto		When		Received		
	D turk			Bond	strative					Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate		Due and		A	Maturity
Identification	Description	е	n	Char	Symbol		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
906548-CH-3	UNION ELECTRIC CO			. 1	1.F FE	4,983,3501		8,567,305	5,000,000	4,988,304	0	264	0		8.450	8.475	MS	124,403	422,500	03/13/2009	03/15/2039
907818-BY-3	UNION PACIFIC CORP				2.A FE	2,922,6781		3,028,548	2,250,000	2,845,791	0	(74, 383)	D	۵	7. 125	2.955		66,797	160,313	12/19/2019	02/01/2028
907818-CS-5 907818-DN-5	UNION PACIFIC CORP				2.A FE	1,048,9801 284,5701		1,312,356	1,000,000	1,034,404		(1,960)			5.375	5.000 2.198		4,479 1,626	53,750 7,700	12/13/2011	06/01/2033
907818-DN-5 907818-EJ-3	UNION PACIFIC CORP			1.2	2.A FE			293, 123 916,579		283,067 741,038		(1,453)			4.050	4.127		1,626		02/25/2019	04/15/2023
907818-EQ-7	UNION PACIFIC CORP			1.2	2.A FE	119,5991			115,000	119,393		(199)		,	3.600	3.294		1,219	4,140	12/19/2019	09/15/2037
90983V-AA-1	UNITED COMMUNITIES LLC			1,4	2.A FE	3,998,4001		4,445,801	3,764,652	3,979,116	n	(4,078)			5.611	5.120		62,197	4, 140	05/25/2016	09/15/2037
910637-N#-0	UNITED ILLUMINATING CO				2.B FE		108.5031	1,085,031	1,000,000		n	(4,078)	n	,n	6.260	6.258			62,600	05/25/2016	09/15/2021
910637-N#-0 910637-P*-2	UNITED ILLUMINATING CO				1.G	750,0001		823,278	750,000	750,000	n	n	n	n	6.260	6.259	.ID	3,260	46,950	07/20/2007	12/06/2022
910637-R*-0	UNITED ILLUMINATING CO				1.G	2,000,0001		2.344.564	2.000.000	2,000,000	0	0	0	0	5.610	5.609	MS	34.595	112,200	12/10/2009	03/10/2025
911312-AY-2	UNITED PARCEL SERVICE INC			1.2	1.G FE				500,000	502,725	0	(443)	0	0	2.400	2.296		1,533	12,000	12/19/2019	11/15/2026
911312-BK-1	UNITED PARCEL SERVICE INC			1.2	1.G FE	2,316,7571		2,389,907	2,285,000	2,306,725	0	(9,695)		0	2.500	2.049		14,281	57,125	12/19/2019	04/01/2023
911312-BN-5	UNITED PARCEL SERVICE INC			1.2	1.G FE	268,738 1		316,972	250,000	268,301	0	(423)		0	3.750	3.331		1.198	9,375	12/19/2019	11/15/2047
911312-BV-7	UNITED PARCEL SERVICE INC			1.2	1.G FE	2,487,9751		3,551,049	2,500,000	2,488,278	0	303	0	0	5.200	5.239		32,500	67,528	03/19/2020	04/01/2040
91159H-HK-9	U.S. BANCORP	[		2	1.G FE	1,486,9501	110.5940	1,658,910	1,500,000	1,494,617	0	1,340	0	0	3.600	3.705		16,500	54,000	09/11/2014	09/11/2024
911684-70-2	UNITED STATES CELLULAR CORP			2	3.A FE	1,451,726	26.4100	1,531,780	1,450,000	1,451,545	0	(181)	0	0	6.250	6.223	MJSD	7,552	27,439	08/25/2020	09/01/2069
911684-80-1	UNITED STATES CELLULAR CORP			2	3.A FE	1,220,000	25.3300	1,236,104	1,220,000	1,220,000	0	0	0	0	5.500	5.500	MJSD	5,405	0	11/30/2020	03/01/2070
913017-CX-5	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	1,242,2681		1,357,598	1,000,000	1,236,851	0	(5,234)	0	0	4.625	3.304		5,781	46,250	12/19/2019	11/16/2048
91324P-AX-0	UNITEDHEALTH GROUP INC			. 1	1.G FE	4,945,1291		7,999,135	5,000,000	4,958,819	0	1,358	0	0	6.500	6.583		14,444	325,000	02/22/2008	06/15/2037
91324P-DQ-2	UNITEDHEALTH GROUP INC			1,2	1.G FE	2,489,7501		3,447,707	2,500,000	2,490,093	0	175	0	0	4.450	4.475		4,944	111,250	12/13/2018	12/15/2048
91412N-BE-9	UNIVERSITY OF CHICAGO			1,2	1.C FE	500,0001		501, 159	500,000	500,000	0	0	0	0	2.547	2.547		3, 184	1,026	08/26/2020	04/01/2050
915271-AA-8	UNIVEST FINANCIAL CORP			. 2	2.B FE	1,250,000		1,244,849	1,250,000	1,250,000	0	۵	0	Ω	3.784	3.784		11,895	59,892	03/30/2015	03/30/2025
918453-AA-9	VZ IRVING TX REPACK TR				2.B PL	1,003,707		1,460,640	3,400,000	1,495,716	0	122, 168	0	0	0.088	6.481		1,638	3,094	12/12/2016	08/20/2036
91913Y-AE-0	VALERO ENERGY CORP	C.		.   1	2.B FE	8,687,5301		11,877,229	8,500,000	8,618,379	0	(6,862)		0	7.500	7.313		134,583	637,500	07/15/2003	04/15/2032
91913Y-AL-4	VALERO ENERGY CORP			. 1	2.B FE		133.0187	1,330,187	1,000,000	1,230,990	0	(2, 100)	0	0	6.625	4.607		2,944	33, 125	10/06/2020	06/15/2037
92276M-AZ-8	VENTAS REALTY LP			1,2	2.A FE	1,127,4821		1, 141, 308	1,100,000	1,115,870	0	(11,229)	0		3.250	2. 178		13,506	35,750	12/19/2019	08/15/2022
92343V-BT-0	VERIZON COMMUNICATIONS INC			. []	2.A FE 2.B FE	4,758,3021	160.7363	5,223,930	3,250,000	4,715,922	0	(40,971)	D	μ	6.550	3.619		62,680	212,875	12/19/2019	09/15/2043
92345Y-AA-4	VERISK ANALYTICS INC				2.B FE	1,995,3601		2,034,192	2,000,000	1,999,817					5.800	5.828 6.778		19,333	116,000	03/30/2011	05/01/2021
925524-AH-3 92556H-AB-3	VIACOMCBS INC			1 2	2.B FE	2, 138, 4061 1, 761, 5011		2,807,886 2,196,474	1,880,000 1,750,000	2,023,520 1,760,839		(10,358)		0	7.875 4.950	4.859		39,944	148,050 25,025	12/04/2001 04/30/2020	07/30/2030
927804-FP-4	VIRGINIA ELECTRIC AND POWER CO			1.2	2.B FE	2,732,6751		3,380,366	2.500.000	2,701,880		(5.527)		0	4.950	4.092		43.917	116,250	10/02/2014	08/15/2043
927804-FP-4 927804-FQ-2	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	912,5631		943,923		2,701,880	n	(9,283)			3.450	4.092		43,917	30, 188	12/19/2019	02/15/2024
927804-FW-9	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	1,667,1891		1,900,077	1,500,000	1,663,062	n	(3,988)		o	4.000	3.360		7,667	60,000	12/19/2019	11/15/2046
92826C-AH-5	VISA INC			1,2	1.D FE	1,037,094		1,114,235	1,000,000	1,032,329	n	(4,605)		n	2.750	2.210		8,097	27,500	12/19/2019	09/15/2027
92826C-AJ-1	VISA INC	t		1,2	1.D FE	220,0271		244,396	195,000	219,402	n	(605)	n	n	3.650	2.960		2,096	7,118	12/19/2019	09/15/2047
92826C-AK-8	VISA INC	1		1.2	1.D FE	4,963,200 . 1		5,458,158	5,000,000	4,964,282	0	1,082	0	0	2.700	2.748		28,500	72,375	03/31/2020	04/15/2040
92856H-AB-0	VIVO ENERGY INVESTMENTS BV	I	C	2	3.A FE	200,000		212,308	200,000	200,000	0	0	0	0	5. 125	5. 125		2,762	0	09/17/2020	09/24/2027
92857T-AH-0	VODAFONE GROUP PLC		C	1	2.B FE	7,530,5101		9,643,064	6,500,000	7,052,183	0	(42,992)	0	0	7.875	6.618		193,375	511,875	11/13/2002	02/15/2030
92857W-AB-6	VODAFONE GROUP PLC	[	C	. 1	2.B FE	5, 110, 2121		6,986,234	5,100,000	5,107,060	0	(391)	0	L	6.250	6.233		27,448	318,750	11/19/2002	11/30/2032
92857W-BC-3	VODAFONE GROUP PLC		C	. 1	2.B FE			594,004	565,000	573,451	0	(3,816)	0		2.950	2.228		6,111	16,668	12/19/2019	02/19/2023
929160-AG-4	VULCAN MATERIALS CO			1	2.B FE	4,299,0001		5,349,763	4,000,000	4,239,535	0	(7,572)		0	7 . 150	6.559		24,628	286,000	03/04/2010	11/30/2037
929218-AA-3	VZ REPACK TRUST				2.B PL	2,761,131	45.5800	4,284,520	9,400,000	4,483,395	0	342,954	0	0	0.000	12.394	MON	0	3,999	12/11/2015	05/20/2035
931142-CB-7	WALMART INC				1.0 FE	2,299,6801	145.6006	2,912,013	2,000,000	2,235,263	0	(11,461)	0	Ω	5.250	4.170	MS	35,000	105,000	09/17/2014	09/01/2035
931427-AC-2	WALGREENS BOOTS ALLIANCE INC			1,2	2.B FE	1,095,4541		1, 192, 650	1,050,000	1,094,895	0	(549)	0	۵	4.800	4.499	MN	6,020	44,400	09/18/2020	11/18/2044
931427-AR-9	WALGREENS BOOTS ALLIANCE INC			1,2	2.B FE	6,233,7701	111.4810	6,688,862	6,000,000	6,230,380	0	(3,390)	0	0	4.650	4.395	JD	23,250	255,750	10/06/2020	06/01/2046
931427-AR-9	WALGREENS BOOTS ALLIANCE INC			1,2	2.B FE	533,2601	111.4810	557,405	500,000	533,110	0	(150)	0	0	4.650	4.218		1,938	11,625	10/06/2020	06/01/2046
931427-AS-7	WALGREENS BOOTS ALLIANCE INC			1,2	2.B FE	1,999,840		2, 172, 612	2,000,000	1,999,850	0	10	٥	Ω	3.200	3.201		13,511	32,000	04/13/2020	04/15/2030
931427-AT-5	WALGREENS BOOTS ALLIANCE INC	C.		1,2	2.B FE	1, 174, 7091		1,217,253	1, 150, 000	1, 174, 587	0	(122)		Ω	4.100	3.975		9,954	23,575	10/01/2020	04/15/2050
931427-AT-5	WALGREENS BOOTS ALLIANCE INC			1,2	2.B FE	1, 162,5401		1,164,329	1, 100, 000	1, 162, 123	0	(417)	0	۵	4.100	3.777		9,521	22,550	08/11/2020	04/15/2050
948565-AD-8	WEEKLEY HOMES LLC			1,2	4.A FE	55,0001		57,475	55,000	55,000	0	0		ļ	4.875	4.875		730	0	09/09/2020	09/15/2028
94973V-AH-0	ANTHEM INC			. []	2.B FE	9,312,1931		12,666,606	8,750,000	9, 125, 527	ļ0	(17,522)	ļ0	ļ0	5.950	5.505		23, 139	520,625	08/05/2005	12/15/2034
94973V-AL-1	ANTHEM INC			. []	2.B FE	497,3351		691,924	500,000	498, 166	ļ0	78	ļō	łō	5.850	5.887		13,488	29,250	01/05/2006	01/15/2036
94973V-AN-7	ANTHEM INC			. П	2.B FE	1,868,4121	144.6/34	2,394,345	1,655,000	1,819,510	L0	(6,055)	10	L	6.375	5.452	JU	4,689	105.506	08/31/2010	06/15/2037

## **SCHEDULE D - PART 1**

							5	Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		air Value	10	11			usted Carrying	g Value			I	nterest		Da	ites
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			0				Doto					Current									
		С			and SVO		Rate			DI-/	l lana alia a d	Current	Other-	in Daala				A -l:44l			04-4-4
		1 -	e				sed to			Book/	Unrealized	Year's	Than-	Book/		- cc		Admitted	A		Stated
OL LOUD		0			Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative		Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol		√alue	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
94974B-GA-2	WELLS FARGO & CO				2.A FE	1,958,1201		2, 190, 425	2,000,000	1,982,804	0	4,303	0	0	3.300	3.551	MS	20,533	66,000	09/15/2014	09/09/2024
94980V-AG-3	WELLS FARGO BANK NA				2.A FE	3,981,0571 1,000,000	42.6467	5,698,738	3,995,000	3,984,880	0	382	0	0	5.950	5.975		82,536	237,703	10/18/2010	08/26/2036
95101V-AB-5 957576-AA-9	WESLEYAN UNIVERSITY WESTERN & SOUTHERN FINANCIAL GROUP INC			1,2	1.0 FE 1.F FE	3,835,580 1		945,207 5,379,797	1,000,000			5.463	0	0	3.369	3.369 6.052		16,845	15,441 230,000	01/09/2020	07/01/2050
95829T-AA-3	WESTERN GROUP HSG LP			1	1.0 FE	2,107,467		2,526,479	1,764,301	2,086,407	n	(4,304)	n	n	6.750	5.335		35,065	112,474	05/18/2020	03/15/2057
961548-AY-0	WESTROCK MWV LLC	[.		1	2.B FE			9,808,927	6.870.000	7,679,947	n	(55,598)	0		7.950	6.353		206,329		09/28/2005	02/15/2031
962166-AW-4	WEYERHAEUSER CO				2.B FE	966,4401		1,302,165	1,000,000	984,957	0	1,680	0		6.950	7.236	AO	17,375	69,500	06/27/2002	10/01/2027
962166-BR-4	WEYERHAEUSER CO			1	2.B FE	1,032,1801	49.9595	1,499,595	1,000,000	1,020,324	0	(1, 157)	0	0	7.375	7. 109	MS	21,715	73,750	10/07/2002	03/15/2032
963320-AW-6	WHIRLPOOL CORP	C.		1,2	2.B FE	494,0501		609,711	500,000	494,945	0	494	0	0	4.750	4.902		8,247	23,750	02/20/2019	02/26/2029
963320-AW-6	WHIRLPOOL CORP	C.		1,2	2.B FE	994,7571		1,219,422	1,000,000	995,552	0	441	0	0	4.750	4.816		16,493	47,500	02/20/2019	02/26/2029
963320-AX-4	WHIRLPOOL CORP			1,2	2.B FE	750,8251		970,451	750,000		0	9	0	0	4.600	4.593		4,408	18,017	05/13/2020	05/15/2050
969457-BX-7 976826-BK-2	WILLIAMS COMPANIES INC WISCONSIN POWER AND LIGHT CO			1,2	2.B FE	2,984,8501		3,397,768	3,000,000	2,985,616		766 18	0	0 0	3.500	3.558		13,417	52,792	05/12/2020	11/15/2030
976826-BN-6	WISCONSIN POWER AND LIGHT CO			1,2	1.G FE	999,1401: 4,993,6501		1,221,313	1,000,000 5.000,000	999,260 4,993,735		85		0	4.100	4.105		45,625	41,000 90,743	10/06/2014	10/15/2044
976843-BM-3	WISCONSIN PUBLIC SERVICE CORP			1,2	11.0 FE	1,498,2751		1,726,130	1,500,000	1,498,343		41		0	3.300	3.306		16,500	51,838	08/07/2019	09/01/2049
98313R-AH-9	WYNN MACAU LTD		С	1,2	4.A FE	288,400 . 10			280,000	288,398	0	(2)	0	0	5.625	5.394		5,469	0	12/15/2020	08/26/2028
98389B-AX-8	XCEL ENERGY INC			1,2	2.A FE	995,730 . 1		1,169,024	1,000,000		0	98	0	0	3.500	3.523		2,917	37,333	11/04/2019	12/01/2049
98389B-AY-6	XCEL ENERGY INC			1,2	2.A FE	2,740,9251		3, 151, 975	2,750,000	2,741,657	0	732	0	Ω	3.400	3.438		7,792	62,333	03/27/2020	06/01/2030
98420E-AB-1	XLIT LTD		C	1	1.F FE	498,85014		706,705	500,000	499,080	0	20	0	0	5.250	5.264	JD	1,167	26,250	11/18/2013	12/15/2043
98462Y-AB-6	YAMANA GOLD INC		C	1,2	2.C FE	789,5501		860,282	800,000	794,670	0	1,340	0	0	4.950	5. 158		18,260	39,600	11/29/2016	07/15/2024
98462Y-C#-5	YAMANA GOLD INC.		A		2.C	2,875,44010		3,216,564	3,000,000	2,949,242	0	18,492	0	0	4.780	5.515		398	143,400	08/11/2016	06/30/2023
989390-AE-9	ZENITH NATIONAL INSURANCE CORP				2.C FE	1,032,4001		1, 118, 363	890,000	1,005,673	0	(11,551)	0	Ω	8.550	6.363		31,706	76,095	07/27/2018	08/01/2028
9AMBDB-27-6 9TERM6-WH-5	CALIFORNIA REPUBLIC BANK				3.B 2.B PL	1,500,00010 562,69610	04.0000	1,560,000 561,169	1,500,000 547,856	1,500,000 561,534			0	Q	5.250	5.249		10,063	78,750	10/22/2014 06/05/2020	10/31/2024
A8372T-AC-2	SUZANO AUSTRIA GMBH		n	1	2.0 FE	425,645 1	33 3760		347,836			(1, 162)			7.000	(0.364)		7,248	12,425	08/03/2020	03/16/2047
BGH6P7-UB-3	PRICEWATERHOUSECOOPERS LLP			'	1.D Z	3,000,000 10		3,211,806	3,000,000	3,000,000	0	(400)	0		3.730	3.730		34,813	0	06/09/2020	09/14/2035
BGH6PF-Y8-8	DYAL III ISSUER A			2	1.D PL	3, 175, 3411		3,316,555	3, 175, 341	3, 175, 341	0	0	0	0	4.400	4.400		6.210	38.581	06/11/2020	06/15/2040
BGH6PL-E9-5	DYAL III ISSUER B			2	1.D PL	1,824,6591		1,905,805	1,824,659	1,824,659	0	0	0	0	4 . 400	4.400		3,568	67,141	06/11/2020	06/15/2040
BGH6SL-AJ-4	CHENIERE CORPUS CHRISTI HOLDINGS L				2.B FE	3,700,00010		3,751,685	3,700,000	3,700,000	0	0	0	0	3.520	3.521	JD	47 , 755	0	08/11/2020	12/31/2039
BGH6WC-F8-8	LMH FEE 11			2,5	2.B PL	1,500,00010		1,561,050	1,500,000	1,500,000	0	0	0	0	4.350	4.350		11,238	0	11/20/2020	06/21/2048
BGH704-UL-3	LENDLEASE ARMY PRA TL				1. Z	894,00010			894,000	894,000	0	٥ِ	0	Ω	4.720	4.718		0	0	12/29/2020	07/01/2056
G0369@-AK-2	ANGLIAN WATER SERVICES LTD		D		2.B FE	4,000,00010	02./807	4,111,228	4,000,000	4,000,000	ō	ō	0	ō	5. 180	5. 179		14,964	207,200	12/05/2011	12/05/2021
G0754#-AD-9 G1981*-AA-2	BABCOCK INTERNATIONAL GROUP PLC CTL - CAYMAN UNIVERSE HOLDINGS LLC				2.B 1.D Z	7,000,00010 10,998,80110	OU.5000 .	7,035,000	7,000,000 10,998,801	7,000,000 10,998,801	0	0 0	0		5.640	5.638		114,053	394,800	03/17/2011 08/21/2020	03/17/2021
G2140A-AV-9	CIF HOLDINGS (GROUP) CO LTD		n	2	3.C FE			444,279	10,998,801	418,400	,	(232)		۰	6.000	5.792			<sup>U</sup>	08/21/2020	09/30/2045
G67487-AA-9	OMGRID FUNDING LTD		D	-	3.0 FE	192,2201			200,000	192,505	n	(232)	n	n	5.196	5.792		3.897	n	09/16/2020	05/16/2027
G7S8MZ-AA-7	PHOENIX GROUP HOLDINGS PLC		D	2	2.0 FE	605,900 . 10		635,880	600,000	604,901	0	(999)	0	0	5.625	5.397		6,094	25,031	01/23/2020	12/29/2049
G8879T-AF-7	TIMES CHINA HOLDINGS LTD		D	2	4.A FE	422,263 . 10		438,344	415,000	421,797	0	(466)	0	0	6.750	6.328		13,462	0	08/10/2020	07/08/2025
G9300#-AC-1	GAS NETWORKS IRELAND		C		1.G	2,030,0001	01.3554	2,027,108	2,000,000	2,001,005	0	(3,981)	0	۵	6.840	6.628		34,580	136,800	12/07/2010	03/31/2021
G9884T-AJ-0	YUZHOU GROUP HOLDINGS CO LTD		D	1,2	4.A FE	212,50010		215,607	200,000	211,713	0	(787)	0	٥	8.500	6.664		6,942	0	09/16/2020	02/04/2023
H42097-AA-5	UBS GROUP AG		D	2,5	3.B FE	1,002,7001		1,031,250	1,000,000	1,001,275	0	(1,425)	0	م٥	7. 125	6.857		27,906	71,250	04/27/2020	12/29/2049
H919B9-YE-5	CREDIT SUISSE GROUP AG		D	2	3.C FE	1,800,05010		1,795,625	1,700,000	1,734,308	0	(21, 131)	0	0	7. 125	5.718		51, 142	121, 125	11/30/2018	12/29/2049
M9T40N-AS-6 P0156P-AC-3	TURK TELEKOMUNIKASYON AS		D	1.0	3.C FE	308,9401		331,995	300,000	308,306	ļ	(634)	0	ō	6.875	6.111		7,047	10,313	08/17/2020	02/28/2025
P0156P-AC-3 P07790-AE-1	BANCO BTG PACTUAL SA (CAYMAN ISLANDS BRA			2	2.C FE 4.B FE	418,01313		471,713 304.853		417,499		(513)	0	۰۵	7.750	5.508		6,508 8,198	12,203	08/07/2020	03/25/2044
P09252-AK-6	BANCO DE BOGOTA SA			٠	3.B FE	294,4201			250,000	295,030	n	(892)	 n	n	6.250	4.890		2,127	7,813	08/19/2020	05/12/2026
P2253T-JN-0	CEMEX SAB DE CV		D	2	3.0 FE	354,3751			350,000	354.039	0	(336)	0	0	5.450	5.118		2.225	9.538	08/07/2020	11/19/2029
P3367D-AA-3	COSAN OVERSEAS LTD		D	2	3.B FE	362,60010		359,629	350,000	350,000	0	(12,600)	0		8.250	8.250		4,492	7,219	08/14/2020	12/29/2049
P47777-AB-6	GLOBO COMUNICACOES E PARTICIPACOES SA		D		3.A FE	424, 15010	06.7510	453,692	425,000	424, 188	0	38	0	0	4.875	4.901	JJ	9, 151	0	08/07/2020	01/22/2030
P98088-AA-8	VOTORANTIM CIMENTOS INTERNATIONAL SA		D	1	2.C FE	428,40013		462,828	340,000	427,519	0	(881)	0	0	7.250	5. 183		5,889	12,325	08/14/2020	04/05/2041
Q1629#-AA-5	BRISBANE AIRPORT CORP PTY LTD		C		2.B	2,000,0001		2,029,858	2,000,000	2,000,000	0	0	0	0	5.240	5.240		48,616	104,800	04/20/2011	07/14/2021
Q7397#-AM-6	PRATT FINANCE PTY LTD		C		2.B PL	1,000,00010		1,078,910	1,000,000	1,000,000	0	0	0	Ω	5.320	5.320		24,827	53,200	07/13/2011	07/13/2023
Q7397#-AN-4	PRATT FINANCE PTY LTD		<b>. I</b> C	I	2.B PL	2,000,00010	08.1365	2, 162, 730	2,000,000	2,000,000	0	L0	L0	0	5. 420	5.420	JJ	50,587	108.400	10/13/2011	07/13/2023

## **SCHEDULE D - PART 1**

								Snowing All Lor	id-Term BOND:	S Owned Dece	mber 31 of 0	Current ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11			usted Carryin	g Value			I	nterest		Da	ates
-		3	4	5		-	8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC		·	ŭ						.0							
					Desig-																
					nation.																
					NAIC									Total							
					_									Total							
			_		Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
Q9194#-AL-9	TRANSURBAN FINANCE COMPANY PTY LTD	Ť	D	5	2.A		120.0000	1,617,403	1,347,836	1,372,172	0	(3,409)	0	0	6.210	5.840	MN	10,928	83,701	11/15/2010	11/14/2026
T6827#-AA-1	GUGGENHEIM NSA NAPOLI-MIRABELLA TR		C	2	1.G PL	9,983,274		10,511,389	9,983,274	9,983,274		0	0	0	5.000		AO	124,791	397,944	11/27/2019	10/01/2045
	HTA GROUP LTD		D	2	4.B FE	302, 100		306,375	285,000	300,741	0	(1,359)	0	0	7.000	5.355		720	9,975	08/17/2020	12/18/2025
	SVENSKA HANDELSBANKEN AB		D	2	2.B FE	1,408,500	. 109 . 1250	1,527,750	1,400,000	1,405,353	0	(1,696)	0	0	6.250	6. 108		72,917	89,688	02/19/2019	12/29/2049
	ABJA INVESTMENT CO PTE LTD		D		4.A FE	289,200		317,328	300,000	289,637	0	437	0	0	5.450	6.058		7,130	0	08/19/2020	01/24/2028
	HPCL-MITTAL ENERGY LTD		D	1	3.C FE 4.A FE	297,750	. 103 . 4916	310,475	300,000	297,877	ō	127	·····ō	ō	5.250	5.384		2,756	7,875	08/19/2020	04/28/2027
	YANLORD LAND HK CO LTD		D			422,300	. 105 . 6250	433,063	410,000	419,375	0	(2,925)	0	0	6.800	4.740	FA	9,603	13,940	08/13/2020	02/27/2024
	ototal - Bonds - Industrial and Miscellane	eous (L	nattil	iated) - Is	ssuer		1001								V0.07	1001	1001			1001	2001
	ligations	_				1,993,776,000	XXX	2,522,125,344	1,963,698,611	1,990,671,854	0	(2,382,490)	0	0	XXX	XXX	XXX	27,180,969	102,290,418	XXX	XXX
	AABST 2004-3 M2 - RMBS			4	1.D FM		.101.4182	719,417	709,357	141,455	0	0	0		2.023	10.289		159	18,196	03/15/2006	09/25/2034
	AONT 2020-3 A3 - CMO/RMBS			4	1.D FM	6,932,068		7,086,799	6,932,082	6,932,025		(43)	0	0	2.872	2.864		16,591	83,274	06/26/2020	04/27/2065
	BAFC 2005-7 3A1 - CMO/RMBS			4	1.D FM 1.D FM	139,361 8,862	99.1348	155,928 8,964	143,533 9,042	140,541 7,492		135			5.750 5.750	6.428		688 43	8,252 520	09/27/2011 10/18/2010	11/25/2035
	BAFC 2006-1 2A1 - CMO/RMBS			4	1.D FM	251,062	98.9992	260,820			 n	(3, 141)			5.730	7.230		1,208	13,633	03/04/2010	01/25/2036
	BAFC 2006-4 A5 - CMO/RMBS			4	1.D FM		94. 1757	346 , 180		286,277	0	(5, 134)	0	0	6.000	9.790		1.838	24,031	03/02/2012	07/25/2036
	BAFC 2004-2 3A1 - CMO/RMBS			4	1.D FM	384,768		416,798	387,725			88		0	5.500	5.706		1,777	21,321	08/18/2004	09/20/2034
073879-LN-6	BSABS 2004-AC6 A1 - RMBS			4	1.D FM	693,491		713,016	718, 178	633,922	0	(25,915)	0	0	5.750	5.711		3,441	27,756	10/11/2013	11/25/2034
12566T-AD-9	CMALT 2006-A7 1A4 - CMO/RMBS			4	1.D FM	311,218	99.4460	366,265	368,306	265, 155	0	(2,893)	0	0	5.750	8.904		1,765	21, 135	09/18/2014	12/25/2036
	CMALT 2007-A4 1A5 - CMO/RMBS			4	1.D FM	602,988	99.7138	849,841	852,280	544,991	0	5,611	0	0	5.750	17 . 125		4,084	49,022	06/25/2012	04/25/2037
	CSMC 2013-IVR1 A1 - CMO/RMBS			4	1.D FM		.102.4167	444,286	433,803	415,732	0	2,720	0	0	2.500	3.616		904	10,819	09/04/2014	03/25/2043
	CWL 2004-13 AF6 - RMBS			4	1.D FM		.100.2293	233	232	230	0	22	0	0	4.581	6.926		1	922	07/26/2011	04/25/2035
	CWL 2005-1 AF6 - RMBS			4	1.D FM		.101.3808	1,907	1,881	1,830 3,095	0	13	0	0	5.030	9.828 7.926		8	419 343	01/29/2010 04/26/2010	06/25/2035
	CWL 2005-7 AF6 - RMBS			4	1.D FM	2,790		3,214	3, 170 293, 888						5.750	6.749		1.408	16.900	01/11/2007	08/27/2035
	CWALT 2005-3CB 114 - CMO/RMBS			4	1.D FM	775,939		899.894	888.699	697.944	0	(14.055)	0	0	5.500	9.434		4.073	48.881	01/25/2005	03/25/2035
	CWALT 2005-65CB 2A3 - CMO/RMBS			4	1.D FM		92.2460	632,041	685,169	515, 162	0	(27,386)	0	0	5.500	7.730		3,140	37,697	02/24/2011	12/25/2035
	CWHL 2006-8 1A1 - CMO/RMBS			4	1.D FM	464,806	85.8023	455,356	530,704		0	(17,925)	0	0	6.000	10.912		2,654	31,885	04/04/2012	05/25/2036
	CWHL 2005-23 A1 - CMO/RMBS			4	1.D FM		78.7215	394,594	501,254	328,469	0	(30,362)	0	0	5.500	8.264		2,297	27,509	02/11/2010	11/25/2035
12669G-Q5-3	CWHL 2005-15 A1 - CMO/RMBS			4	1.D FM	48,600	80.9948	42,269	52, 188	35,869	0	(4,470)	0	0	5.500	7.067		239	2,873	01/26/2012	08/25/2035
	CWHL 2005-8R A6 - CMO/RMBS			4	1.D FM		.101.9706	1,546,164	1,516,285	1,539,629	0	(1,684)	0	0	6.000	5.204		7,581	98, 122	01/21/2005	10/25/2034
	CARR 2006-NC5 A3 - RMBS			4	1.D FM		87.0068	3,567,278	4, 100, 000	3,329,081	0	138,605	0	0	0.298	7.147		136	32,872	01/24/2013	10/27/2036
	CFAB 2003-1 IM1 - RMBS			4	1.D FM	425,870		422,666	431,364	426,454	0	559	0	0	5. 142	5.377		1,848	20,830	12/19/2019	04/25/2032
	CFAB 2003-4 1A5 - RMBS			4	1.D FM	379,930 126,448		478,636 135,884			0	3,608	0		5.916	8.159 5.282		2,257 652	23,767 7,822	02/25/2010 05/05/2010	07/25/2036
	CMSI 2005-51 A13 - CMO/RMBS			4	1.D FM	272,521		294,922	284,247	277,601	u	751			5.500	6.335		1,303	15,634	03/30/2010	05/25/2035
	COLT 193 A1 - CMO/RMBS			4	1.D FM	1,038,267		1,061,764	1,049,674	1,038,440	0	173	0	 N	2.764	2.818		484	19,342	04/15/2020	08/25/2049
	CSFB 2005-9 2A1 - CMO/RMBS			4	1.D FM			159,012	213, 193	134,863		(27,912)	0		5.500	6.537		977	11,618	02/15/2011	10/25/2035
	CSFB 2005-7 2A4 - CMO/RMBS			4	1.D FM	715,396		584,218	831,849	515,303	0	(42,653)	0	0	5.500	7.402		3,813	46,744	11/02/2010	08/25/2035
225470-VP-5	CSMC 2006-1 413 - CMO/RMBS			4	1.D FM	298,234		327,973	327,557	295,842	0	(235)	0	0	5.500	8.420		1,501	18,019	09/30/2010	02/25/2036
	CWL 2006-SD3 M1 - RMBS			4,5	1.D FM		24.9716	91,225	365,316	4,214	0	0	٥	0	1.078	94.592		44	5,539	08/29/2006	07/25/2046
	DRMT 173 A1 - CMO/RMBS			4	1.D FM	663,548 .		668,777		663,500	0	(48)	0	0	2.577	2.553		1,421	9,944	05/14/2020	10/25/2047
	EFMT 2020-1 A1 - CMO/RMBS			4	1.D FM	1,646,927		1,671,508	1,646,949	1,646,917	0	(10)	0	0	2.010	2.006		2,759	19,289	06/02/2020	05/26/2065
	FSMT 2018-4 B2 - CMO/RMBS			4	1.D FM	5,310,088		5,618,689	5,320,063	5,305,894	ō	(4, 194)	ļ	ō	5.750	4.203	MUN	18,977	152,227	04/22/2020	07/27/2048
36185M-EB-4 36186X-AB-3	GMACM 2006-J1 A1 - CMO/RMBS			1	1.D FM 2.A FE		99.8994	65,228			0	(1,994)			5.750	7.436		313	3,755 478,114	03/21/2006	04/25/2036
	GSMS 2005-BCTS AZ - CMBS/CMO			4	2.A FE	9,457,813			9,100,000	9,403,953	n	41, 163	n	 n	5.254	6.250		46,783	561,400	05/25/2016	05/03/2032
45254N-JW-8	IMM 2004-6 2A - RMBS			4	1.D FM			684,130	641,271	596,577	0	1,948	0	0	6.060	6.678		3,238	27,403	07/30/2013	10/25/2034
45660N-F7-5	RAST 2004-A3 A7 - CMO/RMBS			4	1.D FM		. 104 . 3809	103,228	98,895	96,598		(55)	0	۵	5.250	5.889		433	5, 199	03/05/2010	06/25/2034
466247-M8-3	JPMMT 2006-S1 2A1 - CMO/RMBS			4	1.D FM	2,873,171	. 106 . 2327	2,968,084	2,793,945	2,863,385	0	(10,942)	0	0	6.000	4.499	MON	13,970	167,637	12/19/2019	04/25/2036
466247-VH-3	JPMMT 2005-S2 215 - CMO/RMBS			4	1.D FM	343,739	93.1226	347,461	373, 123	294,023	0	(13, 187)	0	0	6.000	7.505	MON	1,866	22,400	05/05/2010	09/25/2035
	JPMMT 19LTV3 A15 - CMO/RMBS			4	1.D FM	2,483,790		2,543,560	2,483,014	2,485,053	0	1,263	0	0	3.500	3.456		7,242	57,937	04/27/2020	03/25/2050
	LNCR 2019-CRE2 AS - CDO/MBS		C	2	1.A FE			993,837	1,000,000		<u>0</u>	18,432	<u>0</u>	Ω	1.659	4.840		783	11,819	04/14/2020	05/15/2036
53946J-AC-8	LNCR 2019-CRE2 AS - CDO/MBS	LC	Ü	2	1.A FE	887,000	99.3837	993,837	1,000,000	905,432	0	18,432	J0	0	1.659	4.840	MUN	783	11,819	04/14/2020	05/15/2036

## **SCHEDULE D - PART 1**

							(	Showing All Lor	g-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7	F	air Value	10	11	Change	in Book/Adj	usted Carryin	g Value			l)	nterest		Da	ates
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig																
					nation	,															
					NAIC	´								Total							
					Desig									Foreign							
			F		nation								Current	Exchange							
			0		Modifie								Year's	Change							
			r		and	'1	Rate					Current	Other-	in							
		С	1		SVO		Used to			Pook/	Unroplized			Book/				Admitted			Stated
		_	e							Book/	Unrealized	Year's	Than-			- cc			A		
OL LOID		0	1		Admin		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted	<b>.</b> .	Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative		Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbo		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
542514-DV-3	LBMLT 2003-2 M2 - RMBS			4	1.D FM		100.2682	77,593	77,386	2,872	0	(894)	0	0	2.998		MON	26	2,557	03/13/2006	06/25/2033
55274Q-AP-0	MASTR 2006-2 114 - CMO/RMBS			4	3.B FM	747,720		692,902		696,487	0	(50,847)	0	0	6.000	2.539	MON	3,955	47,456	12/19/2019	06/25/2036
576434-TE-4	MALT 2004-7 3A1 - CMO/RMBS	+		4	1.D FM		105. 2561			350, 163 63, 259	0	1,076	0	ō	6.500 6.547	8.073	MUN	1,994	23,917	01/22/2010	08/25/2034
576434-UG-7 57643L-FP-6	MABS 2004-WMC3 M2 - RMBS	<b>†</b>		4	1.D FM		100.9809 99.6165		57,472		U	4,994 3,676		u	1.018	7.626 9.108		314	3,202 2,932	03/04/2010	08/25/2034 02/26/2035
57643L-NX-0	MABS 2006-AB1 A4 - RMBS	†		4	1.D FM			79,560		67,286	n	(1,308)	n	n	6.219	8.722		419	2,943	09/15/2012	02/25/2036
57643L-QD-1	MABS 2006-AM1 M1 - RMBS	1		4	1.D FM			7,343,190	7,969,000	7,432,256	0	133,386	0	0	0.518	2.890		459	81,814	12/19/2019	01/25/2036
57643L-QE-9	MABS 2006-AM1 M2 - RMBS	I		4	1.D FM			5, 129, 085	5,998,152	3,165,006	0	72,600	0	0	0.538	4.312		359	144,818	12/19/2019	01/25/2036
59980M-AC-5	MCMLT 182 A1 - CMO/RMBS	1		4	1.D FM		103.9951	1,376,331	1,323,458	1,336,128	0	(151)	0	0	3.500	3.443	MON	3,860	30,881	04/01/2020	05/25/2058
64352V-LY-5	NCHET 2005-A A4 - RMBS			4	1.D FM	363, 130	101. 2489	378, 111	373,448	368,049	0	1,425	٥	0	5.114	5.487		1,592	17,355	09/24/2014	08/25/2035
64830U-AC-9	NRZT 20NQM2 A3 - CMO/RMBS			4	1.D FM			2,263,004	2,250,000	2,250,013	0	14	0	0	3.292	3.292		1,234	37,033	06/19/2020	05/25/2060
69337B-AH-7	PHHAM 2007-1 21A - CMO/RMBS			4	1.D FM			474,080	505,727	312,989	0	(9,664)	0	0	6.000	15.545		2,529	30,347	10/26/2010	02/25/2037
74957E-AM-9	RFMS1 2006-S5 A12 - CMO/RMBS			4	1.D FM		98.7386	491,356	497,634	330,802	0	(4,050)	0	0	6.000	14.797		2,488	29,846	08/31/2011	06/25/2036
749580-AD-8 74958A-AJ-3	RFMSI 2007-S5 A4 - CMO/RMBS			4	1.D FM		95.9617	1,085,072 154,034	1,063,095 160,516	737,650 116,408	0	(10,931)	D	u	6.000	12.911		5,315 869	63,777	08/17/2011	05/25/203708/25/2036
75406B-AF-4	RASC 2006-KS2 M2 - RMBS			4	1.D FM	9,466,922	99.0503	9,905,030	100,516			(2,755)			0.733	3.299		819	124,643	12/19/2019	03/25/2036
759950-GA-0	RAMC 2005-4 A6 - RMBS			4	1.D FM		99.8086	3,903,030	330,130	276,614		(9, 183)		0	5.749	7.437		1,582	11,475	01/05/2016	03/25/2036
76111X-RB-1	RFMS1 2004-S9 A23 - CMO/RMBS	1		4	1.D FM			246,024	244, 285	231.586	0	(493)	0	0	5.500	6.926		1,120	13.437	02/04/2010	12/25/2034
76112B-ZK-9	RAMP 2005-RS8 M2 - RMBS			4	1.D FM		97.6935	1,953,869	2,000,000	1,749,593	0	46,345	0	0	0.898	5.504		200	28,229	09/27/2016	09/25/2035
	SABR 2006-HE2 A2C - RMBS			4	1.D FM		57 . 1989	635,932	1,111,792		0	(21,282)	0	0	0.298	8.257	MON	37	15,519	02/21/2013	07/25/2036
	SEMT 2013-11 A1 - CMO/RMBS	ļ		4	1.D FM	1,215,906		1,300,023	1,277,590	1,221,800	0	(2,960)	0	0	3.500	4.975		3,726	44,653	09/05/2013	09/25/2043
	SEMT 2017-3 A19 - CMO/RMBS	ļ		4	1.D FM	192,434		199,685	195,893	192, 179	0	(501)	٥	0	3.500	3.904		571	6,858	03/13/2017	04/25/2047
	SEMT 2018-CH1 A1 - CMO/RMBS			4	1.D FM			774,535		771,278	0	4, 151	0	0	4.000	3.469		2,518	20, 142	03/31/2020	03/25/2048
	SEMT 2020-1 A19 - CMO/RMBS			4	1.D FM	720,501	101.9337	720 , 143	706,482	727,431	0	6,930	0	0	3.500	2.910		2,061	22,666	01/08/2020	02/25/2050
86359B-G5-4 89171V-AC-1	SASC 2004-18H A5 - CMO/FMBS			4	1.D FM		105.1780	562,493 2,360,275		482,285 2,254,582		(6,410) (1,746)			4.750 3.500	7.934 3.399		2,117 6,563	25,427 52,500	01/28/2010 04/08/2020	10/25/2034 05/25/2055
89173F-AB-6	TPMT 2017-1 A2 - RMBS	+		4	1.D FM			3,230,277	3,000,000	3,017,745		(1,746)			3.500	3.406		8,750	70,000	04/06/2020	10/25/2056
89175T-AA-6	TPMT 2018-4 A1 - RMBS	1		4	1.D FM			1,539,224	1,450,385	1,495,419	0	(3,690)	0	0	3.000	1.861		3,626	25,382	05/13/2020	06/25/2058
89176E-AA-8	TPMT 2018-1 A1 - RMBS			2	1.D FM		103.9258	1,279,254	1,230,931	1,255,722	0	(2,713)	0	0	3.000	1.985		3,077	21,541	05/14/2020	01/25/2058
89176L-AB-0	TPMT 2018-6 A1B - RMBS			4	1.D FM	3,009,609		3,317,677	3,000,000	3,003,949	0	(3,902)	0	0	3.750	3.645		9,375	112,500	05/06/2019	03/25/2058
901857-AB-8	2 BROADWAY LLC - MBS	C		1	1.B	19,626,098	113.8911	22,352,371	19,626,098	19,630,716	0	(4,345)	٥	٥	8.310	8.300	MS	480,218	1,631,111	03/23/2000	09/15/2029
92212K-AC-0	VDC 202 A2 - RMBS			4	1.G FE		100.6286	2,012,572	2,000,000	2,000,000	0	Ω	0	0	1.992	1.992		1,771	7,747	09/22/2020	
92837B-AC-5	VISIO 2019-1 A2 - RMBS			4	1.C FE			3,634,321	3,589,291	3,557,043	0	11,496	0	0	3.673	4.917		10,986	87,890	04/22/2020	06/25/2054
949797-AA-2	WFMBS 2007-15 A1 - CMO/RMBS	. <del></del>		<u> </u> 4	1.D FM	169,677	92.7931	167,499	180,508	148,677	0	(8,975)	0	0	6.000	8.767	MUN	903	10,589	02/23/2011	11/25/2037
3399999. Su	btotal - Bonds - Industrial and Miscellaneo	ous (L	Jnaffili	ıated) -											1000						
	sidential Mortgage-Backed Securities					125,336,153		137, 148, 905	134,224,100	124,924,276	0	322,972	0	0	XXX	XXX	XXX	758,830	5, 136, 240	XXX	XXX
	ADNA 2001 A2 - CMBS		C	4	2.B FE		108 . 0540	1,523,298	1,409,757	1,442,251	0	(50,382)	0	0	8.620	7.065	JJ	60,423	(809,476)	02/09/2010	01/02/2025
05492P-AA-6	BAMLL 19BPR AN - CMBS	<b>+</b>		4	1.A FE	2,000,156		2,066,320	2,000,000	2,000,090	0	(66)	0	0	3.112	3. 121		5, 187	20,747	08/14/2020	11/15/2032
05492P-AE-8 05526Q-AG-1	BAMLL 19BPR BN - CMBS BAMLL 2015-200P C - CMBS	t		4	1.F FE		98 . 1956	490,978 2,681,795	500,000 2,500,000	511,940 2,530,978		(3,022)	0	μ	3.465	2.815		1,444 7,491	17,325	11/27/2019	11/15/2032
05526Q-AG-1 05550M-AS-3	BBCMS 2019-C3 A3 - CMBS			4	1.D FM		107.2718	2,681,795	2,500,000	2,530,978		(7,280)			3.596	3.327		6,223	74,677	04/14/2015	04/ 15/2033
06054M-AJ-2	BACM 2016-UBS10 B - CMBS	1		4	1.D FM	1,287,411	104. 1468	1,301,835	1,250,000	1,270,985	0	(3,789)	0	0	3.790	3.442		3,948	47,375	05/20/2016	07/16/2049
065403-BF-3	BANK 2019-BNK17 AS - CMBS	I		4	1.D FM			1,714,083	1,500,000	1,537,785	0	(4, 127)	0	0	3.976	3.626		4,970	59,640	03/21/2019	04/17/2052
065405-AF-9	BANK 2019-BNK16 AS - CMBS			4	1.D FM			1, 178, 764	1,000,000	1,024,902	0	(2,762)	0	0	4.267	3.913	MON	3,556	42,670	02/01/2019	02/16/2052
06541F-BB-4	BANK 2017-BNK4 XA - CMBS			3	1.A FE		6.3313	79, 177	0	82,554	0	(14,753)	0	0	1.402	2.141	MON	1,461	19,253	09/12/2019	05/17/2050
07332V-BD-6	BBCMS 2017-C1 A4 - CMBS	ļ		4	1.D FM			1,143,006	1,000,000	1,057,545	0	(8,895)	0	0	3.674	2.632		3,062	36,740	12/19/2019	
07388V-AG-3	BSCMS 2007-TOP26 AM - CMBS	<b></b>		4	1.D FM			655,833	656,339	633,889	0	450		0	5.513	8.939		3,015	35,931	03/24/2011	01/12/2045
08162P-AX-9	BMARK 2018-B1 A5 - CMBS	<b>+</b>		4	1.D FM		115.2425	1, 152, 426	1,000,000	1,067,591	0	(9,073)	ō		3.666	2.583		3,055	36,660	12/19/2019	01/18/2051
08162T-BC-6	BMARK 2018-B7 XA - CMBS	+		٥	1.A FE			202,042	0	203,887	0	(26,822)		J	0.441	(0.088) (0.054)		2,814	40,064 56,872	11/09/2018	05/16/2053
12515A-BF-6 12515D-AR-5	CD 2016-CD2 XA - CMBS	+		δ Λ	1.A FE		2.5788 113.4588	201,267 1,134,588	1,000,000	221,690 1,052,162		(41,567) (7,842)		u	3.514	(0.054)	MON	4,200 2,928		02/14/2019	11/15/204905/12/2050
	CFCRE 2011-C2 C - CMBS	†		2	1.D FM		101. 0476	1, 134, 386	1,250,000	1,052,162	n	(1,642)	n	n	5.739	4.676		5.979	72,945	09/25/2012	12/17/2047
12527E-AG-3	CFCRE 2011-C1 B - CMBS	1		2	1.D FM		100.7109	8.717.537	8,656,000	8.664.488	n	(14,459)	n	n	5.739	4.876		42.789		09/23/2012	04/15/2044
12021L NU U	OF OTHE EOTH OF D. OHIDO	·			4I.V I'M		100.7 103			,0,007,400	u	(101,040)	J			T.001	mVIT		,301,300	12/2012	15/ 15/ 2074

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar							
1	2		Cod	les	6	7		Fair Value	10	11			usted Carryin	g Value			Interest		Da	ites
		3	4	5			8	9			12	13	14	15	16	17 1	3 19	20	21	22
					NAIC															
					Desig-															
					nation,															
					NAIC									Total						
					Desig-									Foreign						
			F		nation								Current	Exchange						
			0		Modifier								Year's	Change						
			-		and		Rate					Current	Other-	in						
		С	'		SVO					Dools!	Lipropliand	Year's	Than-				A draitta	4		Stated
		_	e				Used to	'		Book/	Unrealized		_	Book/		T# - #:	Admitte			
OLIOID		0	1	B	Admini-	A . ( )	Obtain	F	D	Adjusted	Valuation	(Amor-	Temporary	Adjusted	D.11	Effective	Amoun			Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate Wh			1	Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of Pa			Acquired	Date
12531W-BH-4	CFCRE 2016-C3 C - CMBS			4	1.D FM	10,141,32	97.1588		10,866,000	10,340,897	0	(32,831)	0		4.754	5.576 MON .		,046	01/22/2016	01/10/2048
12591Q-AT-9 12591V-AH-4	. COMM 2014-UBS4 AM - CMBS			4	1.D FM		1108.8308 3108.3691	2,176,616 2,167,382	2,000,000 2,000,000	2,022,510 2,043,198	u	(6,401)		D	3.968	3.625 MON .		,61379,360 ,63791,640	07/23/2014	08/12/2047
12591Y-BF-1	COMM 2014-CCHE IO B - CMBS			4	11.D FM		5 108 . 0240	1,620,360	1,500,000	1,519,954	n	(5,902)	n	n	4.313	3.873 MON .		,391	07/09/2014	06/12/2047
12592L-BM-3	COMM 2014-CCRE20 B - CMBS			4	1.D FM		4 106.9144	2,138,288	2,000,000	2,034,166	0	3,654	0	0	4.239	4.044 MON		,06584,780	10/22/2014	11/12/2047
12592M-BN-9	COMM 2014-LC17 B - CMBS			4	1.D FM		3 109. 7020	548,510	500,000	505,940	0	(1,598)	۵	٥	4.490	4.145 MON .		,87122,450	09/18/2014	10/11/2047
12592M-BQ-2	. COMM 2014-LC17 C - CMBS			4	1.D FM	1,582,73	103.8443	1,557,664	1,500,000	1,534,352	0	(9,660)	0	0	4.553	3.942 MON .		,69169,612	03/04/2015	10/11/2047
12593A-BB-0	COMM 2015-CCRE23 XA - CMBS			3	1.B FE	5,985,05		2,569,508	0	2,674,469	0	(713,260)	0	0	0.892	4.479 MON .		,411873,862	05/08/2015	05/12/2048
12593F-BG-8	COMM 2015-LC21 B - CMBS			4	2.B FM		6108.0900	2,161,799	2,000,000	1,983,276	0	(7,274)	0	0	4.335	4.414 MON .		,225	08/26/2015	07/10/2048
12593Q-BJ-8	. COMM 2015-CCRE26 C - CMBS			4	1.D FM		4 105 . 8326	3,227,894	3,050,000	2,944,315	0	17,967	0	ō	4.480	5.403 MON .		,386138,967	01/14/2016	10/13/2048
12595B-AD-3 12623S-AF-7	. CSAIL 2017-C8 A4 - CMBS			4	1.D FM		5111.8212	1,677,319	1,500,000	1,566,309	0	(9,710) (515,310)	0	0 0	3.392	2.631 MON . (0.804) MON .		,240	12/19/2019	06/17/2050
126281-BB-9	CSAIL 2015-C1 XA - CMBS			3	1.A FE		72.4312	479,410	u	508,696		(131,542)	 0	0	0.827	(0.804) MON .		,972	03/10/2015	04/15/2050
12632Q-BA-0	COMM 2014-CCRE18 B - CMBS			4	1.D FM		0107.6082	2, 152, 164	2.000.000	2,028,078		(8,446)	0	0	4.456	4.003 MON .		,42789,120	08/26/2015	07/17/2047
12636L-AY-6	CSAIL 2016-C5 A5 - CMBS			4	1.D FM		0111.5618	1,673,427	1,500,000	1,565,229	0	(12,921)	0	0	3.757	2.774 MON		,696	12/19/2019	11/18/2048
14066E-AA-9	CPMRK 2006-CBPA A - CMBS			4	1.E		6110.2943	1,018,336	923, 289		0	(320)	0	0	6.074	5.995 MON		,271	07/08/2016	05/10/2051
140694-AA-8	. CAPMARK MILITARY HSG TR XXXVI - CMBS			4	1.F		1115.9753	1,348,529	1,162,772	1, 143, 985	0	351	0	٥	6.059	6.287 MON .	4	,110	04/23/2015	10/10/2052
14069B-AA-2	. CPMRK 2007A A1 - CMBS/RMBS			4	2.A		9 113. 4517	7,344,021	6,473,256	6,448,998	0	491	0	۵۵	5.746	5.850 MON .		,697371,952	09/22/2015	02/10/2052
14070A-AA-1	CPMRK 2007-AET2 A - CMBS			4	1.D	2,766,54	7116.0374	3,218,141	2,773,365	2,767,169	0	112	0	Ω	6.063	6.161 MON .		,809168,149	10/13/2016	10/10/2052
14070E-AA-3	. CAPMARK MILITARY HSG TR XXXIX - CMBS			4	1.E FE		1144.5473	10,734,910	7,426,575	9,346,971	0	(36, 143)	0	0	6.897	5.000 MON .	29	,879512,211	05/25/2016	07/10/2055
17290X-AT-7 17322M-AZ-9	. CGCMT 2016-GC37 A4 - CMBS			4	1.D FM		0111.1490 3107.3733	346,225	311,496 2.000.000	323,109		(2, 189)			3.314	2.519 MON . 3.968 MON .		.860	12/19/2019	04/12/2049
17325D-AH-6	CGCMT 2014-GC21 B - CMBS			4	3.B FM		297.0987	6,311,412		6,496,359	u	(6,764)			4.328	4.354 MON .		, 153	09/30/2016	10/13/2049
17328H-BF-7	CGCMT 2019-GC43 XA - CMBS			3	1.A FE			229,874		229,905	0	(27,859)	0	0	0.628	2.457 MON .		,61434,464	10/30/2019	11/13/2052
200474-BC-7	COMM 2015-LC19 A4 - CMBS			4	1.D FM	4,658,04		4,913,786	4,500,000	4,626,262	0	(30,773)	0		3. 183	2.433 MON		,936 143,235	12/19/2019	02/10/2048
23305X-AJ-0	DBUBS 2011-LC2 D - CMBS			2	1.D FM	4,035,93	895.5842	4,779,211	5,000,000	4,938,780	0	131,232	0	0	5.433	8.591 MON .	22	,638	06/20/2011	07/12/2044
23305X-AJ-0	. DBUBS 2011-LC2 D - CMBS			2	1.D FM	8,373,32		9,558,422	10,000,000	9,895,996	0	217, 113	0	۵۵	5.433	8.071 MON .		,276560 ,393	06/17/2011	07/12/2044
30261H-AN-3	FREMF 2012-K18 B - CMBS			4	1.D FM		9 103. 2201	3,096,602	3,000,000	2,966,251	0	20,582	0	Ω	4.224	5.099 MON .		,561129,402	08/01/2013	01/25/2045
30261N-AE-0	FREMF 2013-K25 B - CMBS			4	1.D FM		0104.5622	4, 182, 486	4,000,000	3,897,866	0		0	0	3.619	5.048 MON .		,065147,267	07/18/2013	11/27/2045
30289U-AS-1 30291H-AE-7	FREMF 2016-K56 B - CMBS			4	1.D FM		1110.6636 8105.1402	1, 106, 636 4, 205, 610	1,000,000 4,000,000	989,723 3,861,012		1,206		0 0	3.940	4.187 MON . 5.181 MON .		,28340,068 .632141.978	07/27/2016	06/25/2049
30294D-AQ-6	FREMF 2013-K28 B - CMBS			4	1.D FM		4106.0916		4,000,000		u				3.490	5. 181 MON .		,27039,916	06/28/2013	06/25/2046
36186Y-AF-2	GMACN 2007A CTF - CMBS/RMBS			4	2.A		1113.9526	7,205,992	6,323,677	7,215,569	0	(18,837)	0	0	6.107	5.005 MON .		2,528	10/13/2016	08/10/2052
36 192K-AY-3	GSMS 2012-GCJ7 C - CMBS			4	1.D FM		798.8028	1,600,605	1,620,000	1,631,832	0	(8,929)	0	0	5.624	5.003 MON .		,598 93,575	07/31/2013	05/12/2045
36198F-AG-7	GSMS 2013-GCJ14 XA - CMBS	[		3	1.A FE		01.3263		0	122,675	0	(52, 192)	0	0	0.562	(20.067) MON .		92241,012	11/25/2014	08/10/2046
36228C-VC-4	. GSMS 2005-ROCK E - CMBS			4	1.D FM	11,762,18	6110.3568	12,758,352	11,561,000	11,621,506	0	(12,790)	0	Ω	5.465	5.381 MON .	52	,651631,809	01/21/2011	05/03/2032
36228C-VD-2	GSMS 2005-ROCK F - CMBS	C.		4	1.D FM		0108.8752	3,266,255	3,000,000	2,965,609	0	6,593	0	0	5.515	5.877 MON .		,788165,450	11/18/2011	05/03/2032
36228C-VF-7	GSMS 2005-ROCK H - CMBS			4	1.D FM		3 106 . 6242	6,930,575	6,500,000	6,326,006	0	33,306	0	0	5.713	6.499 MON .		,945371,345	06/28/2010	05/03/2032
36251F-AY-2	GSMS 2015-GC28 XA - CMBS			3	1.A FE		03.3476	442,556	0	523,688	ļ	(262,642)	0	ō	0.998	(1.502) MON .		,999147,357	02/17/2015	02/12/2048
36251X-AR-8 36257U-AN-7	. GSMS 2016-GS4 A4 - CMBS			4	1.D FM		3111.7228 45.7339	2,027,768	1,815,000	1,898,205 128,733	0	(13,458)		0	3.442	2.584 MON . 2.662 MON		,206	12/19/2019	11/15/2049
36260J-AD-9	GSNS 19GC42 XA - CMBS	+		4	1.A FE		9115.3365	5,478,485	4,750,000	4,871,361	U	(15,923)			3.567	3.223 MON .		,516	05/09/2019	09/12/2052
38012D-AB-3	GMAC COMMERICAL MILIARTY HSG TR XIX - CM	†		I	2.B FE		0111.8305	4,088,876		3,886,906	n	(5,598)	n	n	5.466	4.919 MON .		,657199,840	05/20/2016	05/10/2052
46639J-AK-6	JPMCC 2013-C10 C - CMBS			4	1.D FM		6101.8216	2.036.433	2.000.000	1.942.111	0	(3,398)		0	4.111	5.562 MON .		.850	08/22/2013	12/17/2047
46640U-AJ-1	JPMBB 2013-C17 B - CMBS			4	1.D FM	2,200,63	6 107 . 3312	2, 157, 356	2,010,000	2,074,518	0	(21,655)	0	0	4.889	3.768 MON .		,189	07/09/2014	01/17/2047
46641B-AJ-2	JPMCC 2013-C16 B - CMBS			4	1.D FM	3,347,48	1 108 . 0496	3,511,613	3,250,000	3,279,137	0	(11,058)	0	Ω	4.957	4.670 MON .		,426	11/08/2013	12/17/2046
46642C-BP-4	. JPMCC 2014-C20 B - CMBS			4	1.D FM		106 . 7255	1,067,255	1,000,000	1,016,127	0	(4,822)	۵	۵۵	4.399	3.874 MON .		,66643,992	07/09/2014	07/17/2047
46643P-BJ-8	. JPMBB 2014-C25 AS - CMBS			4	1.D FM		0109.8907	2,747,267	2,500,000	2,529,640	0	(8,042)	0	Ω	4.065	3.714 MON .		,469101,628	11/04/2014	11/18/2047
46644F-AJ-0	JPMBB 2015-C28 B - CMBS			4	1.D FM		2 106 . 4500	2, 129,001	2,000,000	1,963,976	0	6,970	0	ō	3.986	4.457 MON .		,64379,720	08/17/2015	10/19/2048
46644U-BF-4 46644Y-BA-7	JPMBB 2015-C30 B - CMBS			4	1.D FM		2106.7002	2,667,505	2,500,000	2,497,503 2,272,670	0	(310)	0	0	4.267	4.349 MON .		,890	08/17/2015	07/17/2048
46644Y-BA-7 49836M-AA-6	JPMBB 2015-C31 B - CMBS			4	1.D FM		3110.2809 0100.0479	2,481,320 6,503,111	2,250,000 6,500,000		0	(12,002)		0	4.619	4.438 MON .		,661	08/19/2015	08/17/2048
55375K-AE-6	MSSG 2017-237P B - CMBS			4	1.0 FE		71051612		1,500,000		n	1.618	n	 n	3.690	3. 163 MIN		,613		09/15/2039

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of (	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11			usted Carrvin	g Value			li	nterest		Da	ates
-	_	3	4	5	1	•	8	9			12	13	14	15	16	17	18	19	20	21	22
		ľ			NAIC		·	Ů				.0									
					Desig-																
					nation.																
					NAIC									Total							
			_		Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
61691R-AH-9	MSC 2018-H4 AS - CMBS	İ		4	1.D FM	2,059,863	119.2377	2,384,753	2,000,000	2,049,127	0	(5,459)	0	0	4.621	4.268	MON	7,702	92,420	12/14/2018	12/15/2051
61762D-AW-1	MSBAM 2013-C9 A4 - CMBS	ļ		4	1.D FM	2,063,875		2,202,688	2,100,000	2,087,640	0	4, 130	0	0	3. 102	3.340		5,429	65, 142	09/16/2014	05/17/2046
61763B-AX-2	MSBAM 2013-C13 B - CMBS	ļ		4	1.D FM	1,070,320	106 . 3836	1,051,070	988,000	1,015,316	0	(9,629)	0	٥	4.746	3.761		3,908	47,746	07/22/2014	11/16/2046
61763U-BB-7	MSBAM 2014-C17 AS - CMBS	ļ		4	1.D FM	1,303,937		1,377,065	1,266,000	1,279,940	<u>0</u>	(4, 138)	0	<u>0</u>	4.011	3.660		4,232	50,779	07/31/2014	08/15/2047
	MSC 2014-150E A - CMBS	·····		4	1.D FM	2,059,917		2, 153, 149	2,000,000	2,023,698	ō	(6,343)	ļ	łō	3.912	3.570		6,520	78,240	09/16/2014	09/10/2032
	MSC 2015-420 A - CMBS FB FB 2005-1 A3 - CMBS	t		9	1.D FM	498,078	107.5325	520,002	483,577 13,748,674	489, 160	0	(1,013)	0	L	3.727	3.371 3.578		1,502		03/06/2015	10/17/2050
	SFAVE 2015-5AVE A2B - CMBS	t		4	1.D FM	1,559,834		1,417,236	13,748,674	1,546,413		(182,331)	n	n	4. 144	3.578	MON	5.180	62,160	02/03/2015	01/08/2043
	SFAVE 2015-5AVE B - CMBS	İ		4	1.D FM		87.7953	438,977	500,000	514,781	0	(762)	0	0	4.388	4.204		1,828	22,306	02/03/2015	01/08/2043
	SFAVE 2015-5AVE C - CMBS			4	2.B FM		83.9156	419,578	500,000	500,374	0	(12)	0	0	4.388	4.486		1,828	22,306	02/03/2015	01/08/2043
90276F-BB-9	UBSCM 2018-C10 C - CMBS	ļ		4	4.B FM	1, 130, 859		1,111,615	1,000,000	1,118,091	0	(12,769)	0	٥	5.088	3.303		4,240	43, 118	02/14/2020	05/17/2051
90276Y-AJ-2	UBSCM 2019-C16 B - CMBS	ļ		4	1.D FM			2,264,975	2,000,000	2,050,758	0	(5,480)	0	0	4.320	3.966		7,200	86,402	03/27/2019	04/17/2052
94989K-BA-0	WFCM 2015-C29 B - CMBS	ļ		4	1.D FM	2,574,880		2,660,264	2,500,000	2,534,793	0	(7,854)	0	0	4. 194	3.844		8,738	104,850	06/19/2015	06/17/2048
94989X-BC-8	WFCM 2015-NXS4 A4 - CMBS	<b>+</b>		4	1.D FM	1,253,396	112. 6805	1,323,996	1, 175, 000	1,240,022	0	(12,949)	0	0	3.718	2.474		3,641	43,686	12/19/2019	12/17/2048
95000C-BA-0 95001A-BJ-4	WFCM 2016-NXS5 A5 - CMBS	<b>+</b>		4	1.D FM 4.B FM	1,360,307 248,623	94.6167	1,450,596 236,542	1,300,000 250,000	1,350,274		(9,717) (380)	0		3.372	2.527		3,653	43,836 11,459	12/19/2019 03/06/2018	01/17/2059
95001A-BJ-4 95001M-AF-7	WFCM 2017-C41 C - CMBS			4	4.B FM	1,587,195		1,701,777	1,500,000		 n	(380)	u		3. 453	2.592		4,316	51,795	12/19/2019	07/15/2050
9500 IN-AY-4	WFCM 2018-C45 A4 - CMBS	†		4	1.D FM	2,443,936		2,592,491	2,200,000	2.416.649		(10,300)	0	n	4.184	2.711		7,671	92,048	12/19/2019	06/15/2051
95001W-BF-4	WFCM 2019-C49 B - CMBS	Ĭ		4	4.B FM	1,064,453		1,141,299	1,000,000	1,054,423	0	(5,812)	0	0	4.546	3.772		3.788	45,460	03/28/2019	03/15/2052
3499999. Sul	ototal - Bonds - Industrial and Miscellaneo	us (L	Inaffil	iated) -		, ,		, ,	, ,	, , ,		,						,	,		
	mmercial Mortgage-Backed Securities	( -		,		234.868.565	XXX	241.043.662	219.206.093	229.350.871	0	(2.096.996)	0	0	XXX	XXX	XXX	1.014.209	11,559,082	XXX	XXX
00037U-AA-8	AASET 2018-3 A - ABS		D	2	2.A FE	7, 107, 211		6,774,849	7,107,211	7,107,211	0	0	0	0	4.460	4.502		14,088	316,506	11/20/2018	12/15/2038
00037U-AC-4	AASET 2018-3 C - ABS		D	2	5.B FE		52.6798	211,063	400,653	162,750	0	Ω	237,903	0	6.901	0.000	MON	0	9,356	11/20/2018	12/15/2038
00119M-AG-4	AGL 3 C - CDO	<b></b>	C	4	1.F FE	2,088,000		2, 132, 265	2,175,000	2,091,451	0	3,451	0	Ω	2.387	2.896		11,248	36,804	06/24/2020	01/18/2033
	AGL 3 D - CDO	<b></b>	C	4	2.C FE	1,279,250		1,320,538	1,350,000	1,281,552	0	2,302	0	0	3.537	4.201		10,345	28,593	09/22/2020	01/18/2033
	DCAL 2015 A1 - ABS	C	D	2	3.C FE	1,426,919		1,426,919	1,839,648	1,426,919	0	0	412,729	0	4.213	5.431		3,445	77,443	02/13/2015	02/15/2040
001406-AA-5 00176B-AH-6	DCAL 2015 A1 - ABS	LC	D	2	3.0 FE 3.0 FE	261,022		261,022	336,521	261,022	0	387	74,758 0	0	4.213	5.431 7.237		630	14, 178 107, 679	02/13/2019	02/15/2040
001775-AE-3	AMMC 20 C - CDO	·····		4	1.F FE	1,322,050 1,344,063	88.7034	1,215,237 1,357,571	1,370,000	1,317,119		(4,931)			2.568	3.071			9,417	08/06/2020	07/24/2029
001771 AE 3	ARLFR 1406 A2 - RMBS		0	4	1.F FE	2,006,875		2,004,511	2,000,000	2,002,744	0	(727)	0	0	3.970	3.960		3,529	79,400	09/16/2014	06/15/2044
00256D-AB-8	AASET 2019-1 B - ABS	Ĭ		2	3.B FE		85.7796		892.892	892.870	0	(2)	0	0	4.948	5.000		1.964	44, 180	06/12/2019	05/15/2039
00791A-AA-8	AECORN LLC - ABS	ļ			2.B PL	726 , 194	117.0333	849,889			0	0	0	0	1.500	1.500	MON	363	10,797	12/23/2016	12/19/2065
009349-AX-9	ALS 2016-1 AR - ABS	ļ	D	2	2.A PL	4,028,005	95.3236	3,839,639	4,028,005	4,028,005	0	0	0	0	5.625	5.691		10,070	229,059	04/22/2019	05/15/2034
01448Y-AB-9	ALESC VII A1B - CDO	ļ		4	1.C FE		94.6250	183,461	193,882	181,284	0	4	0		0.645	2.035		31	305	11/17/2020	07/23/2035
01448Y-AC-7	ALESC VII A2 - CD0	<del> </del>		4	1.F FE		89.2500	325,763	365,000	333,641	ō	(12,160)	ō	Fō	0.765	1.478		70	5,314	07/09/2019	07/23/2035
01449T-AB-9 01449T-AD-5	ALESC 9 A2A - CDO	·····		4	2.B FE 2.B PL	1,148,850 5,868,570		1, 184,000 5,014,051	1,480,000 7,095,355	1, 156,877 5,826,830	0	7,566 (78,667)	0	l	0.695	2.419		257 1,676	20,492	12/18/2019 02/04/2019	06/23/2036
01449W-AB-2	ALESC X A2A - CDO	t		4	2.B FL	1,181,627			1,494,000		 n	(78,667)	n	n	0.745	2.674		278	2,894	12/18/2020	09/23/2036
01449W-AC-0	ALESC X B - CDO	Ĭ		4	2.C PL	6,089,730	66.4000	5.054.476	7,612,162	6,259,294	n	89.040	0	n	0.895	2.450		1.703	120,878	01/31/2019	09/23/2036
01450A-AC-4	ALESC XI B - CDO	I		4	2.C PL	3, 129, 981		2,645,823	4,091,478	3,117,610	0	(27,778)	0	0	0.845	2.713		864	62,891	01/31/2019	12/23/2036
01450N-AC-6	ALESC XVII B - CDO	ļ		4	4.B FE	2,227,050	67.0000	1,894,760	2,828,000	2,199,600	0	(33,708)	0	۵	1.245	2.911	MJSD	880	54,970	11/15/2018	09/23/2038
017154-AE-5	ALLPK 1 B2 - CD0	<b></b>	C	4	1.C FE	1,499,907		1,520,249	1,500,000	1,500,027	0	119	0	0	3.494	3.509		10,336	40,035	12/11/2019	01/20/2033
01751F-AA-3	ALLEG II-S D - CDO	<b>∤</b>	C	4	4.A FE	1,777,000	89.7093	1,594,134	1,777,000	1,777,000	0	0	0	ō	5.959	6.031	JAJ0	21, 177	127, 193	08/22/2018	10/23/2028
023767-AA-4	AMERICAN AIRLINES 2011-1 PASS THROUGH TR	<del> </del>		1	3.B FE		99.6750	64, 121	64,330	64,474	·····ō	(1,552)	······0	ŀō	5.250	2.343	JJ	1,417	3,377	12/19/2019	07/31/2022
02665U-AC-9 02665X-AB-5	AH4R 2014-SFR2 C - RMBS	·····		4	1.A FE 1.A FE	1,999,896	108 . 3436	2,166,872 	2,000,000 763,000		0	(413)	0		4.705 4.201	4.726		7,842 2,671	94, 100 32, 054	09/10/2014	10/17/2036
02665X-AC-3	AH4R 2014-SFR3 C - RMBS	†		4	1.B FE		107 . 3508	542, 186	500,000	499,302	n	(86)	n	n	4.201	4.623		1,915		11/20/2014	12/18/2036
02666A-AC-2	AH4R 2015-SFR1 C - RMBS	T		4	1.A FE		107. 0222	802,666	750,000	749.257	0	(130)	0	n	4.110	4.124		2.569	30,825	02/26/2015	04/18/2052
02666B-AB-2	AH4R 2015–SFR2 B – RMBS			4	1.A FE	999,933	108.8685	1,088,685	1,000,000	999,755		(37)	0		4.295	4.323	MON	3,579	42,950	09/11/2015	10/17/2052
02666B-AC-0	AH4R 2015-SFR2 C - RMBS	ļ		4	1.B FE	499,997	110.1730	550,865	500,000		0	(15)	0	0	4.691	4.727	MON	1,955	23,455	09/11/2015	10/17/2052
03766#-AA-2	AASET 2014-1 AR - ABS	<b></b>		2	1.D FE	3,533,092		3,367,871	3,533,092	3,533,092	0	0	0	0	4.067	4.111		6,386	145,287	01/31/2018	01/15/2043
03766#-AB-0	AASET 2014-1 CR - ABS	ł <u>.</u>		2	3.B FE		52.6798	289,548	549,637	549,637	0	0	0	0	7.350	8.055		1,795	25,955	01/31/2018	01/15/2043
03789X-AD-0	DIN 2019-1 A21 - RMBS	1C		2	2.B FE	1,132,632	98.6320	1, 131, 432	1, 147, 125	1, 130, 591	0	(1, 179)	J0	J0	4. 194	4.664	MJSD	3,475	35,560	09/24/2020	06/07/2049

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Cod	les	6	7		Fair Value	10	11			justed Carryin	g Value			I	nterest		Da	ites
		3		5	1		8	9	]		12	13	14	15	16	17	18	19	20	21	22
			-	_	NAIC																
					Desig-																
					nation,									T. (.)							
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to	,		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	ĭ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Dond	strative	Actual	Fair	Fair	Par			tization)			Data		When	Due and	Received		
	D d. C			Bond				-		Carrying	Increase/		Impairment	Carrying	Rate	Rate				A	Maturity
Identification	Description	е		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
03789X-AE-8	DIN 2019-1 A22 - RMBS			2	2.B FE		597.3090		4,738,125	4,738,125	0	0	0	0	4.723	4.751		16, 162		05/28/2019	06/07/2049
03789X-AE-8	DIN 2019-1 A22 - RMBS			2	2.B FE	997,50			997,500	997,500	0	μ		0		4.751		3,403		05/28/2019	06/07/2049
04301Y-AA-1 04546K-AA-6	ARTEMIS 2018-1 CN - ABS			9	2.B FE 2.B FE		445.5216 494.4720		4,878,244 4,321,940	4,878,244	0				1.500	(0.078) 4.496		3,007 8,021		11/20/2018	12/17/2068
04965F-AL-5	ATRM 15 D - CDO			4	2.B FE 2.C FE		596.6317	1,207,896	4,321,940	1,206,824	U	1.099	'		3.209	4.496		7,800		09/09/2020	01/23/2031
04966H-AG-1	ATRM XIII C - CDO			,	2.6 FE		097.4810		2,450,000	2,379,379		2.879	,		2.009	2.522		9,571		09/09/2020	11/21/2030
05178T-AC-5	AURMIL 2011A I3 - RMBS		0	1	1.F FE		3150. 1800				n	(630)	ا n	n	6.890	5.656		9,571		09/22/2020	01/15/2047
05400E-AB-0	AVOLON AEROSPACE FDG 10 LTD - ABS		C		1.G PL	3, 179, 06			3,179,062	3, 179, 062	n	0	n	n	3.388	3.388		4,787		04/10/2017	03/31/2022
054969-AA-8	BFNS 191 D - CDO		c	4	3.0 FE	6,880,93		6,633,267	6,815,000	6,800,319	0	(79,474)	0	n	7.000	5.923		3,975		01/08/2020	03/25/2030
05551C-AA-3	BIBCARD 2019-1 - ABS			4	2.A FE		106.6535	1.599.803	1,500,000	1,500,000	0	0	0	n	3.500	3.675		13, 125		10/22/2019	01/07/2030
05580N-AA-4	BRAD 2014-1 A - ABS			4	2.B PL		398.2500		1,206,473	1,206,473	0	0	0	0		4.247		2,965		12/15/2014	03/12/2026
05580N-AC-0	BRAD 2014-1 B - ABS			4	3.B PL		498.3200		1,146,644	1,146,644	0	0	0	0		5.499		3,291		12/15/2014	03/12/2026
07132E-AQ-8	BATLN 9R DR - CDO		C	4	2.C FE	2,856,22	797.8645	2,887,004	2,950,000	2,859,553	0	3,327	0	0	3.487	3.960		22,287	21,620	12/15/2020	07/15/2031
07133M-AE-6	BATLN XVI D - CDO		C	4	2.C FE		1 100 . 4793	434,573	432,500	422,291	0	261	0	٥	4.578	4.928		4,015	19,235	07/30/2020	12/19/2032
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABLES LTD - A		C	4	2.A FE		106.7017	2,400,788	2,250,000	2,250,000	0	0	0	0	4.080	4.101		21,420		02/22/2017	04/07/2027
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABLES LTD - A		C	4	2.A FE		108.7105		800,000	800,000	0	0	0	0		4.202		7,803		03/23/2018	04/07/2028
09609N-AJ-4	BLUEM 24 D - CDO		C	4	2.C FE		100.0419		1, 175, 000	1, 166,888	0	230	0	0	4.118	4.210		9,813		08/20/2020	04/21/2031
09629L-AJ-4	BLUEM 23 D - CDO		C	4	2.C FE		495.9783		525,000	505,786	0	132	0	0	3.118	3.656		3,320		12/07/2020	10/20/2031
12479M-AH-1	CBCI 2016-1 A - ABS			4	1.F FE		194.6130		9,317,031	9,317,031	0	٥	0	0	5.250	5.284		103,264		05/19/2016	07/15/2046
12479M-AJ-7	CBCI 2016-1 B - ABS			4	2.B FE		93.6509		31,600,000	31,600,000	0	0	0	0	7.500	7.570		500,333		05/19/2016	07/15/2046
12479R-AB-3	CAUTO 2014-1 A - ABS			4	1.E FE		3100.2781	231,553	230,910	230,038	0	1,044	0	0	3.660	4. 187		376		11/14/2018	10/17/2044
12479R-AE-7	CAUTO 2017-1 A2 - ABS			4	1.E FE		101.6872	701, 190	689,556	689,507	0	13	0	0	4.180	4.219		1,281		03/30/2017	04/15/2047
12510H-AD-2 12510H-AE-0	CAUTO 2020-1 A4 - ABS			4	1.E FE		103.0477	4, 120, 191	3,998,333	3,997,771	0	116			3. 190	3.215		5,669		01/15/2020	02/15/2050
12530M-AA-3	SORT 2020-1 A1 - ABS			4	1.E FE 1.D FE	1,908,49	5104.7332 4101.8615	261,724	249,896 1,908,758	252,249 1,908,496		(146)			3.480	3.331		387		07/28/2020	02/15/2050
12549R-AG-8	CIFC 143RR ER2 - CD0			4	3.0 FE		93.8776	1,389,389	1,480,000	1,414,661	0	(6, 139)			6.416	6.922		18,727		01/10/2020	10/22/2031
12550T-AQ-8	CIFC 154R A2R - CD0			2	1.C FE		035.6776	250,013	250,000	250,000		(0, 139)	0		2.068			1.049		12/14/2018	10/22/2031
12555X-AJ-0	CIFC 2019-VI D - CD0			1	2.C FE		5 100 . 2620	1,629,258	1.625.000	1,616,409	o	(3,716)	0	o	4.180	3.998		14.529		06/05/2020	01/18/2033
12563L-AL-1	CLIF 191 A - RMBS		0	4	1.F FE		9 101.9754	858,549	841,918	805, 147	0	2, 168	0	0		4.953		1, 128		05/05/2020	05/18/2044
12563L-AL-1	CLIF 191 A - RMBS	C		4	1.F FE		1 101.9754	643,911	631,438	603,861	0	1,626	0	0		4.953		846		05/05/2020	05/18/2044
12635X-AA-3	CSCN 1 A - CDO			4	1.E PL		11114040	1.851.832	1.662.267	1.580.728	0	(35,749)	0	0		0.602		2.355		12/15/2016	04/01/2056
12635X-AB-1	CSCN 1 B - CDO	[		4	2.B PL		2 133 . 1670	5,007,521	3,760,332	3,760,332	0	0	0	0	1.500	2.402		5,327		09/16/2015	04/01/2056
126650-BP-4	CVSPAS 06 CRT - ABS	C		1	2.B		1116. 1778		4,526,201	4,396,446	0	12,660	0	0		6.500	MON	15,937		09/03/2009	12/10/2028
126650-BP-4	CVSPAS 06 CRT - ABS			1	2.B		. 116. 1778	902,389	776,731		0	1,243	0	0	6.036	6.294		2,735	46,884	01/19/2012	12/10/2028
126650-BS-8	CVSPAS 2009-B CFT - ABS			1	2.B FE		2122.9319	2,096,606	1,705,502	1,705,502	0	0	0	0	7.507	7.626	MON	7,469	128,033	12/07/2009	01/10/2032
126659-AA-9	CVSPAS 2009-6 CTF - ABS			4	2.B IF	678,53	3132.2495	910,935	688,801		0	507	0	0	8.353	8.723	N/A	3,356	57,536	06/11/2009	07/10/2031
14311V-AE-6	CGMS 2016-4 DR - CD0		C	4	4.A FE	1,647,39	87.5822		1,780,000	1,654,147	0	6,757	0	0	5.618	7.089		20,279		01/16/2020	10/20/2027
14311Y-AA-8	CGMS 2018-1 D - CD0			4	3.C FE	1,255,58			1,375,000	1,256,206	0	625	0	0	5.968	7.425		16,641		12/09/2020	04/21/2031
14316E-AJ-8	CGMS 192 C - CDO			4	2.C FE		599.9990		1,500,000	1,442,873	0	1,748	0	0	3.937	4.394		12,795		09/23/2020	07/15/2032
14686A-AG-4	CARVL 2 D - CDO			4	2.C FE		1 100 . 1284	775,995	775,000	768,008	0	(443)	0	0	4.368	4.529		6,865		06/09/2020	04/20/2032
14686C-AA-3	CARVL 2 E - CDO			4	3.C FE	1,084,38		1,093,331	1,100,000	1,084,189	0	(191)	J0	0	6.968	6.545		15,543		12/02/2020	04/20/2032
14855M-AA-6	CLAST 2019-1 A - ABS	C.		2	2.B FE	819,87			819,879	819,877	0	0	0	J0	3.967	4.000		1,446		04/11/2019	04/15/2039
14856C-AA-7	CLAST 2018-1 A - ABS	LC		4	2.A FE	261,280		347,340	365,427	256,207	ļ0	(5,073)	0	łō	4. 125	10 . 136		670		03/24/2020	06/15/2043
14856E-AA-3	CLAST 151R A - ABS			2	1.F PL	2,776,16		2,654,158	2,788,772	2,777,390	0	(1,269)		}ō	4.750	4.950		5,887		03/08/2019	03/15/2034
14889G-AG-6	CRMN 2013-1 ER - CDO			4	3.C FE 1.A FE		487.7084	2,967,176	3,383,000 4,750,000	3,287,320	0	(61,110)	·  0	} <u>0</u>	5.816		JAJ0	36,075		09/06/2018	01/27/2028
15673Y-AA-7 166430-AA-6	CHEST 1412 N - RMBS		٠	2	1.A FE		98.9208		4,750,000	4,750,000	0	ļ	ļ	0		1.994		20,448		03/27/2019	04/15/2031
233046-AL-5	DNKN 2019-1 A23 - RMBS			4	1.G FE 2.B FE		0102.8295 0108.0650	3,433,477				ļ	D	0 0		4.525				12/11/2014 03/20/2019	12/15/2034
25257A-AE-4	DIMND 191 B - CD0			2	2.B FE		098.6062					L			4.352	4.3/5		2.526		03/20/2019	05/20/2049
25755T-AE-0	DPABS 2015-1 A2 - RMBS			4	2.A FE		098.6062	4,452,256	4.213.000	4,213,000	U	,	n l	0		4.499		34.556		10/14/2015	10/25/2045
25755T-AH-3	DPABS 2017-1 A23 - RMBS			4	2.A FE	3 201 00	0 103. 6790		3,201,000	3,201,000	n	n	n	n	4.118	4.139		24, 166		06/12/2017	07/25/2047
25755T-AK-6	DPABS 2018-1 A22 - RMBS			4	2.A FE		0 107 . 1300		488,750	488,750	0	n	n	n	4. 328	4.351		3,878		04/18/2018	07/27/2048
26245T-AA-4	DRSLF 58 E - CD0			4	3.0 FE		392.2789		2,175,000		0	1.085	0	n	5.568	6.694		24,892		11/24/2020	07/17/2031

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	des	6	7		Fair Value	10	11			usted Carryin	g Value			I	nterest		Da	tes
		3		5			8	9	]		12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			0				Doto					Current									
			.   '		and		Rate			Daral./	I I a a a a lim a al	Current	Other-	in Daala				A -l:44l			04-4-4
		С			SVO		Used to	)		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0		l	Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
26249Y-AG-6	DRSLF 37 CN - CDO			. 4	1.D FE		3790.3062	2,031,890	2,250,000	2,318,501	0	(46,092)	0	0	0.000	1.192		0	163,944	01/29/2015	04/15/2027
26251E-AG-5 28851P-AE-5	DRSLF 38 ER - CD0 ECLO 1R ER - CD0		C	. 4	3.C FE	780,36	6391.1798 8053.5534		815,000 1,778,000	778,008	0	(2,355)	0	0	5.837 7.237	6.570 9.334		10,307	57,394 80,589	01/09/2020 08/08/2018	07/15/2030
30256W-AC-1	FDF 1 C - CDO			9	1.F FE		053.5534	1,503,030	1,778,000	1,494,383		(24,885)	u	٠	6.875	6.984		14.036		10/23/2015	11/12/2030
30258H-AA-6	FNBM LLC - ABS		····	4	1.F PL		0100.2020	5,432,400	5,400,000		n	1,753	n		4. 192	6.984		23,268		05/31/2017	05/31/2022
30605Y-AB-7	FLCON 171 A - ABS			4	1.G FE		1495.7970	1,254,139	1,309,163	1,308,695	0	(108)	0		4. 192	4.634		2,665		01/14/2019	02/15/2042
30605Y-AD-3	FLCON 171 B - ABS			4	2.C FE			185,773		229, 119	0	(247)	0	0	6.300	6.409		643		02/01/2017	02/15/2042
30610G-AA-1	FLCON 2019-1 A - ABS	C.	D	. 4	2.B FE	1,706,75	5195.7745	1,634,694	1,706,815	1,706,746	0	56	0	0	3.597	3.625		2,729	61,394	10/22/2019	09/15/2039
32010A-AC-2	NSCDN 001R BR - CD0			2	1.A FE	500,00	099.2521	496,260	500,000	500,000	0	0	0	0	2.265		JAJ0	2, 107	16,811	07/01/2019	01/25/2027
33830J-AA-3	GUYS 2017-1 A2 - RMBS			4	2.C FE		75104.0942	774,851	744,375	744,375	0	٥	0	0	4.600		JAJ0	6,278		05/24/2017	07/25/2047
34417M-AB-3	FOCUS 2017-1 A22 - RMBS			. 4	2.B FE		0095.9140	2,313,925	2,412,500	2,412,500	0	0	0	0	5.093	5. 125		20,819		03/21/2017	04/30/2047
34961J-AG-9 34961W-AJ-4	FCO 1X B - CDO	C		2	1.C FE 1.C FE	587,40		585,904	600,000 1,700,000	585,624 1,700,000	0	(2,207)	0	0 0	2.171	2.861		1,664 7,134	18,444 52,376	10/08/2019 03/29/2018	11/15/2029
35040T-AA-2	FFIN 2016-1 A - ABS			2	1.6 FE		0094.3132 28100.9878	249,097	246,660	246,654		0		0 0	1.937	3.968				08/12/2016	04/15/2031
36173M-AA-4	GPIM 1 A - CDO			1	1.D PL		696.4142	4,790,220	4,968,376	4,968,376		۵		0	1.500	2.122		15,733		12/17/2018	12/15/2060
36173M-AB-2	GPIM 1 B - CDO			4	2.B PL		2685. 1067	2,745,735	3,226,226	3,226,226	0	0	0	0	1.500	14.792		10,216		12/17/2018	12/15/2060
36 186E-AA-7	GMACN 2003A CTF - RMBS			4	1.F		29126 . 4039	4,669,415	3,694,043	4,207,511	0	(20,924)	0	0	6.240	4.744		19,209		10/05/2016	10/10/2041
36186E-AA-7	GMACN 2003A CTF - RMBS	C.		4	1.F		1126 . 4039	933,883	738,809		0	(5,095)	0	0	6.240	4.459		3,842		10/04/2016	10/10/2041
36259B-AC-1	GPMT 2019-FL2 AS - CD0	C.		2	1.A FE	897,00		994,095	1,000,000	941,462	0	44,462	0	0	1.752	8.882		535		04/14/2020	02/22/2036
36259B-AC-1	GPMT 2019-FL2 AS - CD0	C.		. 2	1.A FE		0099.4095	994,095	1,000,000	941,462	0	44,462	0	0	1.752	8.882		535		04/14/2020	02/22/2036
36320T-AL-7	GALXY XXII A1R - CDO		C	. 4	1.A FE		3299.7156	3,374,508	3,384,132	3, 384, 132	0	0	0	0	1.230	1.218		8,904		07/02/2018	07/17/2028
37952U-AD-5	SEACO 2014-1 A1 - RMBS		D	. 2	1.G FE		100 . 0013	895,845		877,637	0	4,775	0	0	3. 190	4.427		1,111	29,551	07/27/2016	07/17/2029
38011W-AA-4 38011W-AA-4	GMACN 2002A CTF - RMBS	C.		. 4	1.F		74125. 1315 29125. 1315	1,474,111	1, 178,050 981,708	1,398,174 1,165,145	0	(12,112)			6.845	4.423		6,720 5,600		12/17/2018	05/10/2037
38 138L-AG-3	GLM 7 D - CDO			4	2.0 FE	2,564,90		2,689,324	2,725,000	2,578,366		13,460	 n	٠	3. 198	4.423		17,673		06/03/2020	04/21/2031
38172X-AL-3	GOCAP 16 BR - CDO	C	c		1.0 FE			739,822	750,000	750,000	0	0,400		0	2.465	2.495		3,440		01/09/2020	07/25/2029
39729R-AE-8	GRNPK 1 D - CDO			4	2.C FE		097.2087	801.972	825,000		0	2.480	0	0	2.737		JAJ0	4.892		08/12/2020	04/15/2031
40168P-AA-6	GPDFNI-2 2 A1 - CD0			4	1.G FE		7101.4992	15,547,401	15,317,757	15,317,757	0	0	0	0	2.987		JAJ0	99,130		04/12/2016	04/15/2027
40168P-AB-4	GPDFNI-2 2 A2 - CD0			4	1.G FE		101.4992	7,930,218	7,813,084	7,813,084	0	0	0	0	2.987	3.010		50,563		07/08/2016	04/15/2027
40168P-AC-2	GPDFNI-2 2 A3 - CD0			4	1.G FE		13101.4992	6,782,423	6,682,243	6,682,243	0	0	0	0	2.987	3.010		43,245		08/26/2016	04/15/2027
40168P-AD-0	GPDFNI-2 2 A4 - CD0			4	1.G FE		24101.4992	6,260,698	6, 168, 224	6, 168, 224	0	۵	0	Ω	2.987	3.010		39,918	255,886	05/11/2017	04/15/2027
40168P-AE-8	GPDFNI-2 2 A5 - CD0			. 4	1.G FE		35101.4992	7,822,173	7,706,635	7,706,635	·····ō	ō	ō	0	2.987	3.010		49,874	319,706	06/09/2017	04/15/2027
40168P-AH-1 40168P-AJ-7	GPDFNI-2 2 B1 - CD0			4	2.C FE 2.C FE		371021875 341021875	5,252,629	5,140,187 2,570,094	5, 140, 187 2,570,094	0	0		0	3.362	3.387		37,442	232,835	04/12/2016 07/08/2016	04/15/2027
40 168P-AJ-7 40 168P-AK-4	GPDFNI-2 2 B3 - CD0			Α	2.0 FE		94 102. 1875 94 102. 1875	2,626,315	2,570,094	2,570,094	u			۷	3.362		JAJO	18,721		08/26/2016	04/15/2027
40168P-AL-2	GPDFNI-2 2 B4 - CD0			4	2.0 FE		92 102. 1875	2,626,313	2,570,094	2,570,094	n	n	n	n	3.362		JAJO	18,721		05/11/2017	04/15/2027
40168P-AM-0	GPDFNI-2 2 B5 - CD0			4	2.0 FE	3.563.7	181021875	3,641,674	3,563,718	3,563,718	0	0	0	0	3.362	3.387		25,958		06/09/2017	04/15/2027
40168P-AQ-1	GPDFNI-2 2 C1 - CD0			4	3.B FE	1,615,6	8 _ 123.0877	1,988,627	1,615,618	1,961,259	0	90,945	0	0	3.000	7.540		10,502		04/12/2016	04/15/2027
40168P-AR-9	GPDFNI-2 2 C2 - CD0			4	3.B FE	760,6	1 123. 0877	936,219	760,611	916,838	0	42,111	0	0	3.000	7.540	JAJ0	4,944	23, 199	07/08/2016	04/15/2027
40168P-AS-7	GPDFNI-2 2 C3 - CD0			4	3.B FE	597,62	123. 0877	735,600	597,623	720,372	0		0	0	3.000	7.540		3,885		08/26/2016	04/15/2027
40168P-AT-5	GPDFNI-2 2 C4 - CD0			4	3.B FE		123.0877	343,297	278,904	338,572	0	15,700	0	0	3.000	7.540		1,813		05/11/2017	04/15/2027
40168P-AU-2	GPDFNI-2 2 C5 - CD0			. 4	3.B FE		0 123. 0877	826,768	671,690	815,390	0	37,810	0	0	3.000	7.540		4,366		06/09/2017	04/15/2027
40168P-AX-6 40168P-AY-4	GPDFNI-2 2 D1 - CD0			4	4.B FE 4.B FE		52126 . 4953 12126 . 4953	911,338	720,452	901,882 435.366	ļ	55, 184	0	0	3.000		JAJ0	4,683		04/12/2016	04/15/2027
40168P-AY-4 40168P-AZ-1	GPDFNI-2 2 D2 - CD0			4	4.B FE		12126.4953 13126.4953				0	26,377	D	را م	3.000		JAJO	2,284 1,889	10,715	07/08/2016	04/15/202/
40168P-BA-5	GPDFNI-2 2 D3 - CD0 GPDFNI-2 2 D4 - CD0			4	4.B FE		64126 . 4953	363,249	290,595	359,480	n	21.996	n		3.000		JAJ0	1,867	8,759	05/11/2017	04/15/2027
40168P-BB-3	GPDFNI-2 2 D5 - CD0			4	4.B FE		6126 . 4953	379.253	299.816	375,318	n	21,990	n	0	3.000	9. 157		1.949		06/09/2017	04/15/2027
40170F-AA-4	GPIM 2018-1 A1 - CD0		C	2	1.A FE		098.5974	5,915,843	6,000,000	6,000,000	0	0		0	1.767	1.764		22,969	174,487	11/20/2018	01/15/2031
41154X-AN-5	HARB 1 D - CDO			4	2.C FE	773,43	100 . 1300	826,073	825,000		0	1,854	0	0	3.118	3.977	JAJ0	5,217	6,687	08/10/2020	01/20/2031
41165T-AJ-0	HARV7 7RR D - CDO			4	3.B FE		378.7946	1,415,420	1,796,341	1,545,370	0	517	0	0	3.578	6.192		13,211	0	12/09/2020	07/18/2031
42086P-AG-8	HAYFN VIII C - CDO		C	. 4	1.F FE		397.8916	1,737,577	1,775,000	1,699,706	0	3,693	0	0	2.118	2.811		7,625		08/12/2020	04/20/2031
428040-CU-1	HERTZ 2017-1 A - ABS	C.		4	1.F FE		5100.1030	57,074	57,015	57,015	0	1,710		۵	2.960	2.960		28		06/01/2020	10/25/2021
42806D-BQ-1	HERTZ 2018-1 A - ABS	C.		. [2	1.F FE	.L110,98	5100.1117	114,031	113,903	111,575	0	590	0	0	3.290	4.325	MON	62		06/02/2020	02/25/2024

## **SCHEDULE D - PART 1**

								Showing All Lor		S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			li	nterest		Da	ites
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	;		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	' '	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate		When	Due and	Received		Maturity
Identification	Description	e e		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of		Paid	Accrued		Agguired	Date
43133A-AD-9	HITR 2018-1 B - CDO	е	- 11	Unai	2.0 FE		095.0000		22.534.000	21,680,099	(Decrease)	(332, 146)	Recognized	value	4.264			221,628	During Year 1,244,244	Acquired08/13/2018	10/11/2038
43133F-AB-2	HCOMF D - CDO			4	4.0 FE	9, 198, 77			9,245,000	9, 199, 479		704	n	0	7.000	7.145 F		106,061	1,244,244	10/22/2020	11/01/2035
43133H-AA-0	HITR 2019-2 C - CD0		C	4	3.C FE		093.5000		15,407,000	14,913,285	0	(172,608)	0	0	4.013	4.638 F		66,974		04/16/2019	05/23/2039
43133R-AB-6	HITRR 2019-P10B B - CD0			4	3.C FE		092.0000		5,710,000	5,293,082	0	493	0	0	2.880	4.434		39,290	230,338	10/10/2019	07/11/2033
43133T-AB-2	HITRR 2019-P12B B - CD0			4	3.B FE	18,986,17	782.0000	17,277,400	21,070,000	19,095,998	0	12,442	0	0	2.754	4.775 N	JSD	159,017	565,052	05/29/2019	12/30/2033
43133X-AA-5	HITR B - CDO		C	. 4	3.C FE	3,299,17	598.7500	3,367,375	3,410,000	3,307,608	0	8,433	0	0	4.714	5.447 J		28, 133	48,396	06/30/2020	02/01/2038
440405-AE-8	HORZN 181 A - ABS	C.		4	1.G FE	7,728,61		7,459,267	7 ,722,419	7 ,727 ,703	0	(270)	0	0	4.458	4.485 N		15,301	344,265	12/03/2018	12/15/2038
440405-AE-8	HORZN 181 A - ABS	C		4	1.G FE	1,553,32		1,500,427	1,553,360	1,553,339	0	ļ <u>1</u>	0	0	4.458	4.500 N		3,078	69,249	11/16/2018	12/15/2038
44040H-AA-0	HORZN 2019 A - ABS			4	1.G FE	938, 14		905,042	938,149	938,148	0	0	0	0	3.721	3.721 N		1,551	34,928	06/21/2019	07/15/2039
44040J-AA-6 44928Y-AJ-1	HORZN 2019-2 A - ABS		C	4	1.G FE 3.C FE	1,207,18		1, 166, 488	1,207,215 780,000	1,207,081	0		D		3.425	3.426 N		1,838	41,368	10/18/2019	11/15/2039
45780K-AE-6	INTOW 161 B - ABS			4	3.0 FE 2.0 FE		088.2633 0106.3345		500,000		u	(1,881)		0	4.557	4.600 N		1,013	56,169 22,785	01/30/2020	01/21/2030
45780K-AG-1	INTOW 2018-1 A - ABS			4	1.F FE		0100.5543		2,250,000	2,250,000		0	0	0	4. 103	4.138 N		4, 103	92,763	12/04/2018	12/15/2048
45780K-AJ-5	INTOW 2018-1 B - ABS			4	2.C FE		0 108.3521	1,083,521	1,000,000	1,000,000	0	0	0	0	4.844	4.893 N		2, 153	48,440	12/04/2018	12/15/2048
46603B-AS-8	IVYH IX CR - CDO	I		2	2.A FE		097.0214	339,575	350,000	350,000	0	0	0	0	2.568	2.577		1,847	13,072	11/21/2017	01/18/2030
46617T-AA-2	HENDR 2014-1 A - RMBS			2	1.A FE	963,52	1113.7186	1,054,351	927, 158	955,633	0	(9,531)	0	0	3.960	3.466 N	ON	1,632	36,711	09/25/2014	03/15/2063
46618H-AB-5	HENDR 2014-3 B - RMBS			2	2.C FE		9110.6507	951, 123	859,572		0	3	0	0	4.400	4.443 N		1,681	37,821	11/18/2014	06/15/2079
46619R-AB-2	HENDR 2015-2 B - RMBS			2	2.B FE		1114.2548	1,045,787	915,311	915,303	0	0	0	0	4.830	4.879 N		1,965	44,210	07/21/2015	03/15/2060
46620J-AB-7	HENDR 171 B - RMBS			4	2.B FE		7 120 . 0202	300,050	250,000	246,560	0	208	0	0	5.430	5.687 N		603	12,640	04/13/2020	08/15/2062
46651N-AA-2 46651N-AA-2	JOLAR 2019-1 A - ABS	C	C	. 2	2.A FE 2.A FE		596.5401	1,736,631	1,798,871	1,784,091 4,302,704	0	217	0	0	3.967	4.140 N		3, 172	63,094	11/25/2020	04/15/2044
470170-AB-7	NCBJ 2015-1 NTS - ABS			. 2	2.A FE		396.5401 0102.1522	4, 117, 087	4,264,640	4,302,704		(2,518)			5.875	3.847 N		7,519 6.730	160,882	01/13/2020	04/15/2044
470170-AB-7	NCBJ 2016-1 N - ABS		C	4	3.A FE		31072174		2,111,823	2,111,823		υ	0	n	5.625	5.625		28,378	119,731	11/21/2016	01/08/2027
48251P-AG-4	KKR 19 B2 - CD0	C.	C	4	1.F FE	222,50		240,815	250,000	224,538	0	2.038	0	0	1.987	3.908		1,076	3, 170	04/14/2020	10/15/2030
49255P-AA-1	KSTRL 2018-1 A - ABS		C	4	2.B FE	1,654,67		1,576,979	1,702,708	1,671,330	0	7,790	0	0	4.250	4.842 N		3,216	72,365	12/11/2018	12/15/2038
50188C-AB-8	LCORRT 1503 A - ABS			3	1.F PL	3,845,97	834.4500	4,857,450	14, 100, 000	6,715,903	0	632,035	0	0	0.000	6.436 N	/A	0	0	03/13/2015	09/16/2032
50209L-AB-3	LMRK 2018-1 D - RMBS			2	2.C FE	95,48		96,618	95,517	95,501	0	6	0	0	4.700	4.754 N		200	4,479	05/25/2018	06/15/2048
50209L-AC-1	LMRK 2018-1 F - RMBS			2	3.C FE	143,23		142, 100	143,276	143,256	0	7	0	0	5.920	6.000 N		377	8,462	05/25/2018	06/15/2048
50543L-AA-0	LAFL 2016 A1 - ABS		C	1,2	2.A FE	1,496,19			1,525,802	1,510,441	0	3,984	0	0	4.300	4.752 N		2,916	65,610	12/08/2016	01/15/2042
53688T-AA-2 55037L-AA-2	LITIGATION FEE RESIDUAL FDG 2015-1 LLC LUNRR 2020-1 A - ABS			4	1.G PL 2.B FE		299.9800 494.4443	583,935	584,052 2.563.881	584,052 2.563.864		0		0	4.000	4.968 J		3,959	23,362	04/24/2015	04/29/2022
55282L-AE-6	MF1 19FL2 B - CD0	C.	C	4	2.B FE	2,563,85		2,421,439	2,563,881	2,563,864		6,551			3.376	4.238 N		3,847	68,261	05/07/2020	11/27/2034
55283L-AA-3	MAPSL 191 A - ABS			2	1.D FE	1,289,40		1,225,776	1,289,422	1,289,403	0	0,331	0	0	4.458	4.230 N		2,555	57,482	02/20/2019	03/15/2044
55283L-AA-3	MAPSL 191 A - ABS	C	C	2	1.F	1,504,30		1,430,072	1,504,325	1,504,304	0	0	0	0	4.458	4.500 N		2,981	67,063	02/20/2019	03/15/2044
55316L-AC-0	MMCLO 192 A2 - CDO			2	1.C FE	1,000,00			1,000,000	1,000,000	0	0	0	0	2.637	2.647		5,713	37,926	04/26/2019	04/15/2029
55316L-AC-0	MMCLO 192 A2 - CDO			2	1.C FE	787,50	097.7530	782,024	800,000	789,712	0	2,212	0	0	2.637	3.095	A <b>J</b> O	4,571	29,779	03/20/2020	04/15/2029
55320Q-AA-7	MP3 III ER - CD0			4	4.A FE		083.7113		560,000	492,578	0	1,535	0	0	6.680	8.883		7,586	44,035	01/07/2020	10/21/2030
55320T-AB-9	MP7 7RR ERR - CD0		C	. 4	4.A FE		582.8299		1, 190, 000	1, 104, 872	0	3,527		0	5.968	7.585 J		14,598	61,343	01/23/2020	10/18/2028
55446M-AA-5	MAACH 1 A - ABS	C	C	. 2	1.F FE		596.6045		879,404	879,377	0	ļ1	0	0	3.474	3.500 N		1,358	30,550	10/04/2019	10/15/2039
55818K-AS-0 55818T-AG-7	MDPK 11R BR - CD0			4	1.0 FE 3.0 FE		099.7939		2,000,000 2,550,000	2,000,000 2,460,581	0		0	0	1.859	1.861 J			59,145	08/04/2017 01/22/2020	07/23/2029
558181-AG-7 55819P-AE-9	MDPK 14HH EH - CDO			4	3.0 FE	2,469,94	0,92.1783 0101.2850		2,550,000	2,460,581	0	(9,359)	0		3.467	3.482		30,254	165,830	12/04/2019	10/22/2030
55821T-AE-7	MDPK 30 C - CD0		[c	4	1.6 FE	2,509,00		2,531,484	2,600,000	2,515,302	n	6.302	n	n	1.937		AJO	10,911	13, 123	08/12/2020	04/15/2029
56564R-AA-8	MAPSL 2018-1 A - ABS		c	2	2.A FE			515, 112	540.532		0	(2.356)	0	0	4.212	3.413 N		1.012	18.973	02/13/2020	05/15/2043
56844Y-AG-2	MARNR 5 D - CDO		C	4	2.C FE	1,381,07	393.8958	1,384,964	1,475,000	1,384,783	0	3,710	0	0	2.865		A <b>J</b> O	7,864	10,792	08/13/2020	04/25/2031
60689W-AR-2	VENTR II E - CDO			4	3.A FE	597,50	882.4422	681,797	827,000	608,755	0	9,713	0	0	6.359	11.877 J	A <b>J</b> O	10,225	62,430	11/22/2019	07/23/2030
60689W-BE-0	VENTR II E - CDO			4	3.A FE	450,69		515,920	607,000	461,054	0	9,092	٥	0	6.369	11.981 J		7,517	45,884	11/22/2019	10/22/2029
60909G-AG-5	MNCLO 1802 C - CDO			2	1.E FE		097.2222	243,055	250,000	250,000	0	0	0	0	1.965	1.969 J		914	7,641	02/02/2018	01/25/2028
610333-AW-6	MOCAP 2014-1 CR - CD0			2	1.D FE		095.7778	1,436,668	1,500,000	1,500,000	0	0	ō	0	2.616	2.650 J		7,738	56,070	10/06/2017	10/22/2026
610333-AY-2	MOCAP 2014-1 DR - CD0			2	2.B FE		093.5528	467,764	500,000	500,000		0	ļō	0	3.816	3.840 J		3,763	24,790	10/06/2017	10/22/2026
62405T-AN-7 62481W-AE-7	MHAWK II D - CDO			2	3.0 FE 1.F FE		0 <u>9</u> 8.0104 098.1705	490,052	500,000 750,000	474,244 750,000		(12, 120)		u	3.368	2.128		3,415 2.874	22,537 23,756	11/14/2014	07/22/2024
62940F-AH-2	NSTAR 8 F - CDO			4	6. FE		098.1705		1,000,000		n	(51, 120)	n	n	1.005			2,874		11/10/2006	02/01/2041

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	des	6	7		Fair Value	10	11			justed Carryin	g Value			li	nterest		Da	ites
•	_	3		5	1 -		8	9		*	12	13	14	15	16	17	18	19	20	21	22
		"	'		NAIC		·												_0		
					Desig-																
					nation,																
					NAIC									Total							
			l _		Desig-								0	Foreign							
			-		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	_ in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
62946A-AB-0	NPRL 161 A2 - ABS		.	. 4	1.F FE		107 . 7323		500,000	500,000	0	0	0	0	5.438			831	27, 190	04/26/2016	04/30/2046
63170N-AA-9	NCC 2018-I E - CD0			. 4	3.C FE	1,357,250		1,348,878	1,780,000	1,358,041	0	791	0	0	6.087	10.385	JAJ0	23,475	0	12/21/2020	07/15/2031
63172D-AA-9	CFOZ 2019-1 A - ABS			. 2	1.F FE	1,292,000	101.7848	1,315,060	1,292,000	1,292,000	0	0	0	0	3.980	3.999		6,571 4,380	51,892 34,595	08/16/2019	08/15/2034
63172D-AA-9 63615#-AD-3	NATIONAL FOOTBALL LEAGUE - ABS				11.F FE		101. 7848	731,053				7,565		u	5.600	9.533		8,115	34,595	08/16/2019	08/15/2034
64318@-AA-9	NEW CARDINALS STADIUM LLC			·	2.B PL	2,642,280		2,946,200	2,642,280	2,642,280	n	(5,094)	n	n	6.180	6.078		82.100	163,292	06/14/2007	06/30/2032
66859X-AA-8	WOODS XVI E - CDO		]	4	3.C FE		85.0891	2,340,200	350,000	306,446	0	1,771	0	0	6.671	9.046		2,983	26,815	01/09/2020	11/15/2030
67107F-BG-1	OZLM VIII BRR - CDO			4	1.F FE	2,236,439		2,246,770	2,275,000	2,238,125	0	1,686	0	0	2.418	2.770		11,306	14,690	09/10/2020	10/17/2029
67108L-BA-0	OZLM VI B1S - CD0			4	1.F FE	1,302,813	97.9678	1,347,058	1,375,000	1,306,273	0	3,460	0	0	2.318	3.132	JAJ0	6,551	8,519	07/29/2020	04/17/2031
67110U-AS-8	OHALF 2016-1 DR - CDO			. 4	2.C FE		97.7055		550,000	516,562	0	937	0	0	3.218		JAJ0	3,589	4,599	08/25/2020	01/20/2033
677071-AW-2	OHANA MILITARY CMNTYS LLC - RMBS			. []	1.D FE	1,001,550	128 . 5731	1,262,462	981,902		0	(378)		0	5.334	5. 178		13,094	52,375	01/14/2016	10/01/2051
677071-AW-2 682337-AA-8	OHANA MILITARY CMNTYS LLC - RMBS			. 1	1.D FE 1.A FE	1,608,031		1,893,693 251,660	1,472,853	1,601,972	0	(2,989)		0	5.334 4.250	4.607 4.272		19,640 2,125	78,562	01/09/2019	10/01/2051
682337-AA-8	OELF III A1 - CD0 OELF III A1 - CD0	C			1.A FE		100.6639	251,660	250,000 250,000	250,000		0			4.250	4.272		2, 125	13,753	05/24/2019	07/19/2037
68269L-AA-4	OMFIT 2020-1 A - ABS		0	4	1.A FE	2,749,790		2,900,340	2,750,000	2,749,832		42			3.840	3.874		4,987	65,413	04/24/2020	05/14/2032
69700T-AA-2	PFIXD 2019-1 A - CD0		С	2	1.A FE	1,000,000		1,010,008	1,000,000	1,000,000	0	0		0	4.640	4.639		9, 151	46,400	02/21/2019	04/20/2037
69700T-AA-2	PFIXD 2019-1 A - CDO		C	2	1.A FE	1,750,000		1,767,513	1,750,000	1,750,000	0	0		0	4.640	4.639		16,014	81,200	02/21/2019	04/20/2037
74041N-AA-3	PRETSL XII A1 - CD0		. C	. 4	1.C FE		97.5000	92,300	94,666		0	(804)	0	0	0.929	2.161		20	1,464	02/26/2020	12/24/2033
74042C-AE-8	PRETSL XXVIII B - CDO		. C	. 4	3.B FE	1,999,901		1,693,081	2,365,189	2,039,318	0	13,392	0	0	0.817		MJSD	536	33,528	04/15/2019	03/22/2038
74042D-AE-6	PRETSL XX B - CDO			. 4	4.B FE		64.7500	713,005	1, 101, 166	787,419	0	10,512		0	0.867	3.407		265	16, 168	12/18/2019	03/22/2038
74042E-AC-8	PRETSL XVII B - CD0		. C	- 4	2.C PL	10,003,360		7,836,205	11,481,619	9,911,373	0	(96,878)		0	1.029	2.766		2,953	189, 169	09/12/2018	06/23/2035
74042F-AB-7 74042F-AE-1	PRETSL 25 B2 - CD0			- 4	1.E PL 4.B FE		71.5000	140 , 108	195,956 233,269	133,900		1,629			0.567	3.330		31	1,170 442	03/26/2020	06/22/2037
74042H-AC-1	PRETSL XIX B - CDO		. 0	4	2.A PL		72.7500	2,722,372	3,742,092	3, 160, 848	0	31,255	0		0.817	4.069		849	20,254	03/22/2019	12/22/2035
74042J-AC-7	PRETSL XXI B1 - CD0		C	4	4.B FE	1,271,943	63.5000	1,157,969	1,823,574	1,290,523	0	15, 121	0	0	0.867	3.521		439	26,775	10/29/2019	03/22/2038
74042J-AJ-2	PRETSL XXI B2 - CD0		C	4	4.B FE	1,924,804	63.5000	1,752,331	2,759,576	1,953,544	0	23,356	0	0	0.867	3.569		598	40,518	10/29/2019	03/22/2038
74042M-AE-6	PRETSL 22 B1 - CDO		. C	. 4	1.E PL	210,287	66.8750	185,649	277,606	213,376	0	1,763	0	0	0.847	3.416		65	4,020	07/30/2019	09/22/2036
74042M-AG-1	PRETSL 22 B2 - CD0		. C	. 4	1.E PL	588,037	66.8750		890,966	593,644	0	5,607	0	0	0.847	3.073		210	7,217	06/05/2020	09/22/2036
74042Q-AE-7	PRETSL 26 B2 - CD0			. 4	4.B FE	573,988			1, 103,823	574, 134	0	146	0	0	0.776	4.223		238	8,354	04/03/2020	09/22/2037
74043A-AE-1 74043A-AF-8	PRETSL XXIII A2 - CD0 PRETSL XXIII BFP - CD0	+		. 4	2.B FE	2,656,372	75.7500	2,809,482 40,858	3,504,552 53,938	2,744,120 30.912		87,748		u	0.607	7.949		590	20,003 560	07/27/2020	12/22/2036
74043A-AF-8	PRETSL 24 A2 - CD0		С	4	3.B FE	2,630,474		2,244,401	3,237,507	2,600,361	n	(3,752)		n	0.597	2.156		536	38,672	12/14/2018	03/22/2037
74331M-AA-4	PROG 2018-SFR3 A - RMBS			4	1.A FE	1,996,511			1,996,576	1,995,067	0	(659)		0	3.880	3.873		6,456	77,467	09/24/2018	10/18/2035
74979V-AJ-2	RRAM 5 C - CDO		C	4	2.C FE	2,287,688		2,379,784	2,450,000	2,294,069	0	6,381	0	0	3.337	4.285	JAJ0	17,713	47,878	06/03/2020	10/15/2031
758464-AA-9	RESPK 2011 E - CD0		. C	. 4	3.C FE	2,355,000		2,253,592	2,400,000	2,355,346	0	346	0	0	6.210	6.541		13,247	0	12/03/2020	10/15/2032
77341D-AJ-6	ROCKT 2017-3 D - CD0		. C	. 4	2.C FE	1,033,640		1,052,092	1, 100, 000	1,036,327	0	2,687	0	0	2.868	3.817	JAJ0	6,398	8,213	09/10/2020	10/21/2030
77342K-AG-5	ROCKT 182 D - CD0			. 4	2.C FE	2,088,218			2,175,000	2,091,350	0	3, 133	0	0	3.318	3.899	JAJ0	14,635	18,741	08/18/2020	10/20/2031
78403D-AH-3 78410C-AE-3	SBATOW 2014-2 2C - RMBS SCOF 2R ER - CDO			. 4	1.F FE 3.C FE	2,000,000	92.2253	2,138,587 461,127	2,000,000 500,000	2,000,000 482,988	0	(2,082)	J0	0	3.869	3.900 6.555		3,439 6,442	77, 165 35,789	10/07/2014	10/15/2049
80307A-AA-7	SAPA 201 A - ABS		· · · · · · · · · · · · · · · · · · ·	. 4	2.A FE		96.8110		901.857			(2,082)	u		3.947	3.250			23,856	02/10/2020	03/15/2040
80307A-AA-7	SAPA 201 A - ABS	C	C	2	2.A FE		96.8110		901,857	901.848	0	5	0	0	3.228	3.250		1,294	23,856	02/10/2020	03/15/2040
80349B-AV-9	SARAT 2013-1 DR2 - CD0			4	2.0 FE	1,542,369			1,625,000	1,546,283	0	3,914	0	0	3.968	4.667		13,076	16,701	09/16/2020	01/22/2030
817743-AA-5	SPRO 2019-1 A2 - RMBS			2	2.C FE	495,000	106 . 5740		495,000	495,000	0	٥		0	3.882	3.901	JAJ0	3,523	20,497	09/17/2019	10/25/2049
81881Q-AW-6	SHACK 2013-III CR - CDO			. 4	1.F FE	906,555	96.2229		975,000	911, 144	0	4,589	0	0	2. 187	3.566		4,620	5,544	07/29/2020	07/15/2030
82321U-AA-1	SHNTN 2015-1 A - ABS		. C	.[1	2.A FE	1,000,644	93.7988	947,690	1,010,343	1,004,419	0	509	0	0	4.750	4.999		2, 133	47,992	10/09/2015	10/15/2042
82323M-AA-7	SAIL 2018-1 CN - ABS			. 4	2.C PL	194,052		101,451	194,052	194,052	0	0	<u>0</u>	0	1.500	0.401		359	2,689	02/06/2018	09/15/2065
83404R-AC-2 83405T-AC-7	SOFI 2018-B BFX - ABS SCLP 2019-3 C - ABS			. 4	1.B FE	749,926	105.7790	793,343		749,943	ļ0		ļ	J	3.830	3.862		479 1,675	28,725 50,250	03/13/2018	08/25/2047
85236K-AD-4	SIDC 201 A2 - ABS			4	11.E FE	2,988,750		2.021.101		2,000,000	U	0			1.893	1.893		3.155	50,250	08/24/2020	05/25/2028
85573L-AA-9	STARR 2019-1 A - ABS		C	4	2.B FE	1,100,287		1,070,435	1,100,336	1,100,300	n	8			4.089	4.090		2.000	44,866	04/12/2019	03/15/2044
86212V-AA-2	STR 2016-1 A1 - ABS			2	1.E FE	1,842,521		1,894,002	1,843,498	1,842,883	0	87	0	0	3.960	4.000		2,231	73,002	10/12/2016	10/22/2046
86212V-AD-6	STR 2018-1 A1 - ABS			4	1.A FE	1, 195, 953			1,196,263	1,196,052	0	47	0		3.960	3.998		1,447	47,372	10/12/2018	10/20/2048
86212X-AC-4	STR 2019-1 A3 - ABS			2	1.E FE	3,926,929			3,978,333	3,930,206	0	3,272	0		3.320			4,036	82,552	07/15/2020	11/22/2049

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	des	6	7		Fair Value	10	11			usted Carryin	g Value			lı .	nterest		Da	ites
•	_	3		5	1		8	9		* *	12	13	14	15	16	17	18	19	20	21	22
		"		"	NAIC		O					10		10		.,		10	20		
					Desig-																
					_																
					nation,									T. (.)							
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	Ĭ		Admini-		Obtain			Adjusted	Valuation	(Amor-		Adjusted		Effective		Amount	Amount		Contractual
CUSIP			1 !	D = = =	-	Actual			Par				Temporary		D-4-		\				
	5	d	g	Bond	strative		Fair	Fair	-	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
86213B-AB-3	STR 2014-1 A2 - ABS		-	. 2	1.E FE	2,031,102			1,934,167	1,972,003	0	(10,314)	0	0	5.000		MON	2,955	96,708	07/30/2014	04/20/2044
86213C-AB-1	STR 2015-1 A2 - ABS			. 2	1.E FE	1,923,900		2,011,879	1,943,333	1,933,783	0	1,850		Ω	4.170	4.335	MON	2,476	81,037	05/06/2015	04/20/2045
86213C-AB-1 87248K-AQ-7	STR 2015-1 A2 - ABS		n		1.E FE 2.C FE	4,260,217 1,067,000		4,426,133	4,275,333	4,267,912	0	1,438 677	0		4.170	4.252		5,447 7,615	178,281	05/06/2015	04/20/2045
87248K-AQ-7 87249A-AE-5	TICP 16 IR DR - CDO		υ	·   4 ······	2.0 FE	2,347,500		2,349,083				2,410			3.368	3.823				06/08/2020	07/17/2031
87249X-AA-3	THLLS II A1 - CD0			2	1.A FE	1,500,000		1,488,557	1,500,000	1,500,000	n		n	n	2.098	2.474		6,223	53,564	08/16/2019	10/17/2031
87268T-AA-8	TEINS B - CD0			4	3.B FE	2,960,000		2,989,600	2,960,000	2,960,000	n	0	n	n	4.983	5. 168		24,635	150 , 155	12/18/2019	02/28/2039
87331V-AH-1	TBRNA VIII B - CDO			4	4.B FE	1,527,840	53.3333	1,131,733	2,122,000	1,528,071	0	(9,850)	0	0	0.913	3. 188		2,852	38,603	02/07/2019	11/07/2037
87342R-AC-8	BELL 2016-1 A23 - RMBS	T		2	2.B FE		107 . 8500	8,482,133	7,864,750	7,864,173	0	(34)	0	0	4.970	5.002		39,088	389,080	04/14/2020	05/25/2046
87342R-AC-8	BELL 2016-1 A23 - RMBS	C		2	2.B FE	1,115,880		1,186,458	1, 100, 100	1, 111, 147	0	(1,815)	0	0	4.970	4.777		5.468	49,399	04/08/2020	05/25/2046
87342R-AD-6	BELL 181 A21 - RMBS			4	2.B FE		101 . 4290	994,004	980,000	980,000	0	0	0	0	4.318	4.341	FMAN	4,232	42,316	11/14/2018	11/25/2048
87342R-AE-4	BELL 181 A22 - RMBS			. 4	2.B FE		110.3010	270,237	245,000	245,000	0	0	0	0	4.940	4.970		1,210	12,103	11/14/2018	11/25/2048
87404L-AA-0	TLWND 2019-1 A - ABS	C	. C	. 2	2.B FE	1,082,907	91.3469	989,206	1,082,912	1,246,452	0	69,360	0	0	3.967	1.733	MON	1,909	43,676	11/22/2019	12/15/2044
87974H-AU-5	TELOS 2013-4 BR - CD0	- 4		. 4	1.C FE	1,529,531		1,576,799	1,625,000	1,538,234	0	8,703	0	0	2.018	3.471		6,740	8,795	07/21/2020	01/17/2030
88315L-AC-2	TMCL 2019-1 A - ABS		. C	. 4	1.F FE		101 . 1865	701,560			0	2,616	0	٥	3.960	5.255		839	18,304	04/22/2020	04/20/2044
88315L-AC-2	TMCL 2019-1 A - ABS		. C	. 4	1.F FE	1,570,333			1,646,667	1,575,774	0	5,423	0	0	3.960	5. 148		1,992	57,486	04/09/2020	04/20/2044
88432M-AE-4	WINDR 2017-1 C - CD0		. C	. 4	1.F FE			1,353,426	1,375,000	1,352,499	0	1,217	0	0	2.518	2.894		7,116	8,939	09/10/2020	04/18/2029
88432V-AE-4	WINDR 2018-1 B - CD0			. 4	1.0 FE	2,000,000		1,968,777	2,000,000	2,000,000	0	Ω	0	0	1.887	1.883	JAJ0	8,176	60,602	06/22/2018	07/15/2030
886065-AA-9	TBOLT 2018 A - ABS	-+	. C	- 4	2.B FE		96.0509	850,819	885,800	885,800	0	0			4.147	4.147		1,633	36,734	07/19/2018	09/15/2038
88606W-AA-0 89255#-AA-9	VUMC 2018-1 LOAN - ABS	-+		- 4	1.G FE	4,000,000	96.5342					123		u	4.212	4.262 4.971		1, 160	26,236	04/25/2017	05/17/2032
89300J-AL-2	TRAL 5 E - CDO				4.A FE	2,965,000		2.630.917	2,965,000	2.965.000	٠٥	0			6.118	6. 184		36,786	216,313	10/04/2018	10/20/2028
89413C-AE-7	TRAP X B - CDO		· · · · · · · · · · · · · · · · · · ·		2.C PL	3, 168, 035		2,934,710	4,148,000	3, 152, 911	٥	(31,237)		۵	0.883	2.784		8,857	86,300	02/07/2019	07/06/2041
89656F-AC-0	TRL 2013-1 A1 - ABS			4	1.F FE		101 . 1292	1,009,014	997,747		0	86	0	0	3.898	3.953		1,729	38,892	09/30/2014	07/15/2043
89657B-AA-2	TRL 191 A1 - ABS			4	1.F FE	1,858,145		1,944,294	1,859,076	1,858,329	0	103	0	0	3.820	3.860		2,762	71,017	04/02/2019	04/17/2049
89669G-AA-7	TRNTS 5 E - CDO			4	4.B FE				820,000		0	(1,574)	0	0	7.615	8.622		11,621	72,293	12/17/2019	10/25/2028
89854D-A*-2	TSGE 2017-1 NOTE - ABS			. 2	2.A PL	1,800,000		1,877,515	1,800,000	1,800,000	٥	0	0	0	6.250	6.332		11,250	103, 125	08/15/2017	09/25/2031
90139A-AA-0	CL-DAL 2020 A - ABS			. 4	2.C PL	4,932,756	103. 1214	5,086,727	4,932,756	4,932,756	0	0	0	0	4.250	4.288	MON	9,317	55,043	08/20/2020	12/15/2045
90139A-AB-8	CL-DAL 2020 B - ABS	C		. 4	3.A PL		104 . 1401	1,014,642	974,305	974,305	0	0	0	0	7.250	7.488		5,886	18,444	08/20/2020	12/15/2045
91823A-AQ-4	VBTOW 2020-1 D - RMBS			. 2	2.B FE		103 . 6822	259,206	250,000	250,000	0	0	0	0	4.090	4. 125		454	5,595	05/12/2020	06/15/2050
91823A-AS-0	VBTOW 2020-1 F - RMBS	C	.	. 2	3.C FE	1,000,000		1,073,289	1,000,000	1,000,000	0	Ω	0	0	6.657	6.750		2,959	36,429	05/12/2020	06/15/2050
91823A-AS-0	VBTOW 2020-1 F - RMBS			. 2	3.C FE	1,000,000		1,073,289	1,000,000	1,000,000	0	0	<u>0</u>	0	6.657	6.750		2,959	36,429	05/12/2020	06/15/2050
92211M-AE-3	VDC 2018-2 A2 - ABS			. 4	1.G FE	4,230,000		4,570,978	4,406,250	4,264,014	ō	34,014	ō	0	4.196	5.492		8,217	138,665	03/19/2020	11/16/2043
92329H-AH-6	VENTR XVIII ER - CDO	-+		. 4	4.A FE	2,357,768		2,058,008	2,372,000	2,296,460	0	(48,664)	ļ	0	6.830	7.505		35, 102	191,004	09/12/2018	10/15/2029
92329W-AF-7 92912N-AA-1	VENTR XVI ERR - CDO			- 4	4.A FE	1,956,768		1,551,298	2, 133, 263 590, 000	1,952,268 577,078	0	(13,962)	0		5.267 5.215	7.259 5.598		24,344 5,726	134,429	03/07/2019	01/18/2028
92912N-AA-1 92914Q-AG-9	VOYA 2014-3 D - CDO	+	. D	· 4 ······	4.A FE	3,073,533	91.6795					(2,302)			5.215	6.960	JAJU		37,581	01/13/2020	01/18/2029
92915H-AS-2	VOYA 163R BR - CD0			4	1.F FE		98.8520	815,529			 n		n	 n	2.418	3.127	.IA.IO	4,100	5, 155	07/29/2020	10/18/2031
92917A-AG-1	VOYA 181 C - CDO	1	С	4	2.C FE	1,014,750		1,039,172	1,100,000	1,017,795	n	3,045	n	n	2.418	3.127		6,371	7,985	08/27/2020	04/19/2031
92918K-AA-1	VOYA 2020-3 E - CDO		. C.	4.5	3.C FE	2,367,000		2,367,000	2,400,000	2,367,375	n	375		n	6.494	6.780		24,246		12/02/2020	10/20/2031
94354K-AA-8	WAAV 191 A - ABS		1	4	2.A FE		97.5158	958,138	982,547	979,516	0	51	0	0	3.597	3.677		1,571	33,940	10/21/2020	09/15/2044
94978#-DY-0	WF BK EQUIP SER A-5J TDCC 06-A - ABS			4	2.B		101.0834	166,665	164,879	143,842	0	4,210	0	0	5.670	9.627		4,622	9,427	06/29/2006	06/29/2030
94978#-EA-1	WF BK EQUIP SER A-5 TDCC 06-A - ABS			4,5	2.B	260,050	101. 3200	263,483	260,050	242,374	0	(7,020)	٥	۵	5.780	8.355	JJ	7,515	13, 168	04/27/2007	01/27/2029
95058X-AC-2	WEN 2015-1 A23 - RMBS	4		. 2	2.B FE	4,500,625		4,566,469	4,500,625	4,500,625	0	Ω	0	0	4.497	4.522		8,995	202,389	05/19/2015	06/15/2045
95058X-AC-2	WEN 2015-1 A23 - RMBS			. 2	2.B FE	2, 131, 875		2, 163, 064	2, 131, 875	2, 131,875	0	0	0	0	4.497	4.522		4,261	95,868	05/19/2015	06/15/2045
95058X-AE-8	WEN 2018-1 A22 - RMBS			. 2	2.B FE	1,697,500		1,801,200	1,697,500	1,697,500	0	0	0	0	3.884	3.903		2,930	65,931	12/06/2017	03/16/2048
95058X-AH-1	WEN 2019-1 A22 - RMBS	+	-	. 4	2.B FE		107 . 9420	1,041,640	965,000	965,000	0	0	٩٥	ا ۵	4.080	4.080		1,750	39,372	06/13/2019	06/15/2049
95168Q-AJ-9	WSTC 131 C - CDO	+		. 4	1.G FE	2,281,406		2,324,948	2,325,000	2,295,827	0	14,421	ō	0	3.863	5.266		13,223	48, 131	06/02/2020	11/07/2025
96MSCD-7Q-8 98625F-AA-3	AESF VI VERDI 3.850% 11/25/24 - ABS YCLO 7 E - CDO			. 4	2.B PL	5,002,843		4,931,230	5,000,000	4,964,920	0	(37,924)	0	0	3.850 7.198	2.994 6.463		32,083 29,921	76,908	02/18/2020	11/25/2024
98625F-AA-3 BGH5ZA-HX-4	VICOF 2 TERM LOAN FUNDED - ABS		. U	. 4	3.C FE	2,034,625 4,375,000		2,050,733 4,507,431	2,050,000 4,375,000	2, 034, 436 4, 375, 000	0	(189) 0	0		7 . 198	5.645		29,921	247,903	12/18/2020	01/22/2033
BGH6M6-92-2	FINS 2020-1 A1 - ABS		1		1.D PL	8,000,000						0	,		5.000	5.894				04/22/2020	05/15/2038
BGH6UA-2X-3	AV-DAL 2020 A - ABS		1	4	2.A PL	2,487,968			2,487,968	2.487.968	n	n	n	n	4.250	4.288		4.700	28,491	10/08/2020	12/15/2045

# SCHEDULE D - PART 1

								ng-Term BOND	S Owned Dece											
1	2		Cod		6		air Value	10	11			usted Carryin					nterest			ites
		3	4	5		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC															
					Desig-															
					nation,								Total							
					NAIC Desig-								Total Foreign							
			_		nation							Current	Exchange							
			0		Modifier							Year's	Change							
			r		and	Rate					Current	Other-	in							
		С	e		SVO	Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-	Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
G0685#-AA-9	AVOLON 2017-1 LOANS - ABS		D	2	1.G PL	6,041,529100.0941	6,047,214	6,041,529	6,041,529	0	0	0	0	4. 125		MON	6,923	250 , 163	03/28/2018	12/31/2024
G0685*-AA-3 P7906#-AA-7	. AVOLON 2017-2 LOANS - ABS		D	2	1.G PL 3.A	6,281,079100.1364 301,41297.5000	6,289,646		6,281,079 301,567	0	0 90	0	0	4.000	4.036		6,979 9,178	252,216	06/21/2018 12/19/2006	05/31/2025
	ibtotal - Bonds - Industrial and Miscellan	eous (	Unaffil	iated) - (			230,070	1,412 لا ١,412	,307	u	90			0.030	0.004		, 170	10,000	12/ 13/ 2000	01/01/2020
	an-Backed and Structured Securities	2000 (	Ja			657,830,926 XXX	651,691,894	690,148,737	661,229,477	0	347,285	725,389	0	XXX	XXX	XXX	3,815,853	24,977,216	xxx	xxx
	tal - Industrial and Miscellaneous (Unaff	iliated)	) Bond:	S		3,011,811,645 XXX	3,552,009,804	3,007,277,541	3,006,176,478	0	(3,809,229)		0		XXX	XXX	32,769,862	143,962,956	XXX	XXX
00131L-AK-1	AIA GROUP LTD	C.	. C	1,2	1.G FE	352,229104.8380	366,933	350,000	352,203	0	(25)		0	3.200	3. 156	MS	3,267	0	09/10/2020	09/16/2040
007924-AJ-2	AEGON NV		C	2,5	2.B FE	970,000113.6994	1, 136, 994	1,000,000	970,990	0	436	0	ο	5.500	5.711		12,222	55,000	09/20/2018	04/11/2048
008252-84-3 015857-70-9	AFFILIATED MANAGERS GROUP INC			2	2.C FE 3.A FE		775,224	740,000 983,125	740,000 982,113	0	0	0	0	4.750	4.750 6.876		98	9,471 67,590	09/17/2020	09/30/2060
015857-80-8	ALGONQUIN POWER & UTILITIES CORP		 C	2.5	3.A FE	1,007,567 28.1000	1, 128, 215	1,003,750	1,006,481	0	(685)	0	0	6.200	6.113			62,233	05/20/2019	07/01/2079
025932-86-4	AMERICAN FINANCIAL GROUP INC			2	2.C FE	500,00027.6800	553,600	500,000	500,000	0	0	0	0	4.500		MJSD	1,000	5,625	09/08/2020	09/15/2060
025932-87-2	AMERICAN FINANCIAL GROUP INC			2	2.B FE	720,00028.5600	822,528	720,000	720,000	0	0	0	0	5.625	5.625	MJSD	3,375	20,475	05/21/2020	06/01/2060
025932-88-0 03765H-AE-1	AMERICAN FINANCIAL GROUP INC			2	2.0 FE 2.B FE		1,373,500 576,405	1,250,000	1,250,000 565,979	0	0	0	0	5.125	5. 125 4.851	MJSD	2,847 1.086	66,376 27,918	11/21/2019	12/15/2059
04621X-30-6	ASSURANT INC			2	3.A FE			880,000		0	(440)	0	0	5.250		JAJO	5,390	0	11/16/2020	01/15/2061
04621X-AK-4	ASSURANT INC			2,5	3.A FE		1,350,000	1,200,000	1,200,000	0	0	0	0	7.000	7.000	MS	21,933	84,000	03/22/2018	03/27/2048
05254H-AA-2	AUSTRALIA AND NEW ZEALAND BANKING GROUP		C	2	2.B FE		1, 167, 150	1,000,000	1,079,989	0	(12,454)	0	0	6.750	5.053		3,000	67,500	09/11/2017	12/29/2049
054536-AA-5 054536-AC-1	AXA FINANCIAL INC.			1,2,5	2.A FE 2.B FE		5,836,830 5,217,188	3,746,000	4,085,546 3,868,891	0	(22,885)			8.600	7.295 6.047		14,318 11,296	322, 156	05/14/2010 07/17/2019	12/15/2030
05463H-AC-5	AXIS SPECIALTY FINANCE LLC			1,2	2.B FE	1,000,000104.6271	1,046,271	1,000,000	1,000,000	0	0	0	0	4.900	4.900		22,594	29,264	12/03/2019	01/15/2040
05565A-AB-9	BNP PARIBAS SA		C	2,5	2.C FE		1,554,000	1,400,000	1,588,378	0	(11,455)	0	0	7. 195	5.806	JD	1,679	100,730	07/26/2017	12/29/2049
05565A-AN-3	BNP PARIBAS SA		C	2	2.C FE	2,355,110115.6870	2,429,427	2,100,000	2,249,560	0	(32,371)	0	0	7.375	5.603		56,788	154,875	08/15/2018	12/29/2049
05565A-AQ-6 05565A-CA-9	BNP PARIBAS SA BNP PARIBAS SA			2	2.0 FE 2.0 FE	1,940,700 101.2500 606,710 104.5000	1,822,500 627,000	1,800,000 600,000	1,810,930 602,546		(43,999)			7.625	5.041 6.367		34,694 12,038	137,250 40,500	11/30/2018	12/29/2049
05565A-GF-4	BNP PARIBAS SA		C	2	2.0 FE	2,348,560118.5000	2,607,000	2,200,000	2,326,468	0	(16,626)	0	0	7.000	6.040		57,750	154,000	09/30/2019	12/29/2049
05565A-HN-6	BNP PARIBAS SA		C	2,5	2.C FE	1,300,000109.1250	1,418,625	1,300,000	1,300,000	0	0	0	0	6.625	6.625		22,967	86, 125	03/18/2019	12/29/2049
05565Q-DV-7	BP CAPITAL MARKETS PLC		C	2	2.A FE	1,040,000111.5700	1,160,328	1,040,000	1,040,000	0	0	0	0	4.875	4.875		1,268	25,350	06/17/2020	12/29/2049
05946K-AG-6 060505-EL-4	BANCO BILBAO VIZCAYA ARGENTARIA SABANK OF AMERICA CORP			2 5	3.B FE 2.C FE		639,372	600,000 3,500,000		 0	(15.957)	 0	n	6.500	6.500 5.906		2,817 42,972	39,000	08/28/2019	12/29/2049
060505-FL-3	BANK OF AMERICA CORP			5	2.0 FE	1,235,280113.0000	1,356,000	1,200,000	1,221,126	0	(8,891)	0	0	5.875	5.019		20,758	70,500	05/14/2019	12/29/2049
064058-AB-6	BANK OF NEW YORK MELLON CORP			2,5	2.A FE	1,970,800102.0800	2, 123, 264	2,080,000	1,979,711	0	1,570	0	0	4.500	4.810		2,860	93,600	10/10/2014	12/29/2049
06428J-AA-7 06738E-BA-2	BANK OF CHINA HONG KONG LTD		C	2	2.B FE 3.B FE	1,300,000108.5016 800,000107.5000	1,410,521 860,000	1,300,000 800,000	1,300,000	0	0	0	0	5.900	5.899 7.750		22,797	76,700	09/11/2018 08/07/2018	12/29/2049
06738E-BG-9	BARCLAYS PLC		 C	2	3.B FE		1,115,000	1,000,000	1,000,000	0	0	0	0	8.000		MJSD	3,756	82,000	03/20/2019	12/29/2049
11271L-10-2	BROOKFIELD FINANCE INC		C	2	2.B FE	960,00025.7000	986,880	960,000	960,000	0	0	0	0	4.625	4.625	JAJ0	9,250	0	10/08/2020	10/16/2080
125896-84-5	CMS ENERGY CORP			2	2.C FE		1,399,050	1,249,375	1,249,320	0	0	0	0	5.875		MJSD	6,117	73,401	02/06/2019	03/01/2079
125896-85-2 125896-86-0	CMS ENERGY CORP			2	2.0 FE 2.0 FE		1,461,581	1,286,150 100,125	1,252,862	0	(12,505)	0	o	5.875	6.035	JAJO	15,952 250	56,671 4,224	03/20/2020	10/15/2078
125896-BU-3	CMS ENERGY CORP			1,2	2.0 FE	1,378,289112.6542	1,538,857	1,366,000	1,377,690	0	(599)	0	0	4.750	4.634		5,407	32,983	05/19/2020	06/01/2050
12621E-30-1	CNO FINANCIAL GROUP INC			2	3.B FE	550,00026.3400	579,480	550,000	550,000	٥	0	0	۵	5. 125	5. 125		2,819	0	11/18/2020	11/25/2060
15189T-AS-6	CENTERPOINT ENERGY INC			2,5 2.5	3.A FE		1,309,375	1,250,000	1,250,000	0	0 532	0	0	6. 125	6.125		25,521	76,563	08/15/2018	12/31/2049
172967-GD-7 172967-KM-2	CITIGROUP INC			2,5	3.A FE 3.A FE		1,217,535 1,146,958	1,160,000 1,000,000	1,116,208 1,019,646	0 n	(2,877)		0 0	5.950	6.233 5.835		28,950 23,611	69,020 62,500	12/12/2018 01/25/2019	12/29/2049
172967-MG-3	CITIGROUP INC			2,5	3.A FE	1,500,000103.9375	1,559,063	1,500,000	1,500,000	0	0	0		5.000	0.000		22,708	75,000	09/05/2019	12/29/2049
17305H-AA-6	CITIGROUP CAPITAL III				2.C FE	3,896,550142.4019	4,984,066	3,500,000	3,789,871	0	(9,912)	0	0	7.625	6.767		22,240	266,875	11/18/2002	12/01/2036
225313-AJ-4	CREDIT ACRICOLE SA		C	2	2.C FE	3,742,140121.5000	4,374,000	3,600,000	3,707,702	0	(17,307)	0	ō	8. 125	7.401		6,500	292,500	12/10/2018	12/29/2049
225313-AL-9 225401-AJ-7	CREDIT AGRICOLE SA		C	2	2.C FE 3.A FE	1,200,000	1,331,244 2,834,000	1,200,000 2,600,000	1,200,000 2,630,212	U	(11,929)		n	6.875	6.874 6.991		22,458 88,833	82,500 195,000	02/20/2019	12/29/2049
225401-AK-4	CREDIT SUISSE GROUP AG		C	2	3.A FE	1,060,750112.5234	1, 125, 234	1,000,000	1,048,652	0	(10,383)	0		7.250	6.027	MS	21,951	72,500	12/18/2019	12/29/2049
22546D-AB-2	CREDIT SUISSE GROUP AG		C	2	3.A FE	904,920111.1750		800,000	848,941	0	(16,678)	0	0	7.500	5.229	JD	3,333	60,000	09/11/2017	12/29/2049
26156F-AA-1	DRESDNER FUNDING TRUST I			1,2	3.B FE	1,276,500 147.0240	1,470,240	1,000,000	1,224,358	0	(20,844)	0	0	8.151	4.892	JD	226	81,525	05/22/2018	06/30/2031

## **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11			usted Carryin	g Value			li	nterest		Da	tes
		3		5	1		8	9	1		12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F										Current								
					nation								Current	Exchange							
			0		Modifier								Year's	Change							
		_	r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
29250N-47-7	ENBRIDGE INC		C	2,5	2.C FE		326.6550	3,877,636	3,636,875	3,579,808	0	(2,019)	0	0	6.375	6.418	JAJ0	1,958	231,829	12/17/2018	04/15/2078
29250N-AN-5	ENBRIDGE INC		C	2,5	2.C FE		106.7500	2,051,735	1,922,000	1,897,645	0	49	0	0	6.000	6.080	JJ	53, 175	115,320	04/15/2019	01/15/2077
29250N-AW-5	ENBRIDGE INC		C	2,5	2.C FE		0 109. 3673	3,204,461	2,930,000	3,100,050	0	(17,994)		۵	6.250	5.258		61,042	183, 125	01/24/2020	03/01/2078
29265W-AA-6	ENEL SPA		C	. 2	2.C FE		00116.7800	2,102,040	1,800,000	1,986,162	<u>0</u>	(62,749)	ō	ŀō	8.750	4.667		42,438	157,500	09/26/2017	09/24/2073
29278N-AT-0	ENERGY TRANSFER OPERATING LP			2	3.B FE		0095.0000	1,045,000	1,100,000	1,100,000	ļō	0	ļō	łō	7. 125	7.124		10,015	63,789	01/07/2020	12/29/2049
302570-AX-4 30767E-AD-1	NEXTERA ENERGY CAPITAL HOLDINGS INCFARM CREDIT BANK OF TEXAS			1,2	2.B FE		8087.3051 88108.5000		11,900,000 1,275,000	11,815,096		1,832		ļ	2.341	2.367		13, 158	353,632	06/06/2007 07/23/2020	06/15/2067
30767E-AD-1 316773-CM-0	FIFTH THIRD BANCORP			2 5	3.A FE	4,897,50						(349)	0		5.700	5.621	.ID		29,272	10/17/2013	12/29/2049
404280-BP-3	HSBC HOLDINGS PLC		C	2,3	2.C FE		0112.2500	2,918,500	2,600,000	2,726,414	n	(17,539)	n	n	6.500	5.661	MS	46,006	169,000	12/18/2019	12/29/2049
456837-AR-4	ING GROEP NV		c	2	3.A FE		0108.6880	1.086.880	1,000,000	1,000,000	n	(17,559)	n	n	5.750	5.750		7.188	57.500	09/03/2019	12/29/2049
45685E-AG-1	VOYA FINANCIAL INC			1,2,5	2.0 FE		106.0000				0	(5,431)	0	0	5.650	4.706		4,729	37,008	05/04/2018	05/15/2053
46115H-AU-1	INTESA SANPAOLO SPA	I	C	2	3.C FE		0113.5000	681,000	600,000		0	47	0	0	7.700	7.773		13,347	46,200	07/17/2019	12/29/2049
46556U-AB-0	ITAU UNIBANCO HOLDING SA (CAYMAN ISLANDS		C	2	4.B FE	302,06	. 102 . 1260	316,591	310,000	302, 165	0	101	0	0	6. 125	6.316	JD	1,002	9,494	08/14/2020	12/29/2049
48 128B-AF-8	JPMORGAN CHASE & CO			2,5	2.B FE	2,092,50	0 105. 2031	2, 104, 061	2,000,000	2,074,774	0	(17,726)		0	5.000	3.873		41,667	100,278	01/23/2020	12/31/2049
49326Q-AA-4	KEYCORP CAPITAL III			1	3.A FE	9,059,85	131.4472	11,830,247	9,000,000	9,033,213	0	(2,669)	0	0	7.750	7.690		321,625	697,500	03/01/2002	07/15/2029
514666-AN-6	LAND 0 LAKES INC			2	3.B FE		093.8750	844,875	900,000	900,000	0	0	0	0	7.000	7.000		2,800	63,000	09/13/2018	12/29/2049
524901-50-1	LEGG MASON INC			2	2.A FE		025.3100	145,811	144,025	144,261	0	(1,709)	0	0	6.375	5.557		408	4,591	08/04/2020	03/15/2056
539473-AE-8 585270-AA-9	LLOYDS BANK PLC		(	1.2	2.C FE		75115.3730 00114.7312	1,038,357	900,000 6.000.000	1,005,858		(26,813)	D	μ	12.000	8.176 5.199		4,500		12/10/2018	12/16/2024
591560-AA-5	METLIFE CAPITAL TRUST IV			1,2,5	2.B FE		3141.0000		1,600,000	1,958,571		(24,885)			7.875	5. 199			126,000	05/03/2019	10/20/2045
59156R-BT-4	METLIFE INC			2,5	2.B FE		0 114. 5500	744,575	650,000	650,000	0	(24,003)		0	5.875	5.875		11,244	38, 188	03/03/2019	12/31/2049
606839-AB-4	MITSUI SUMITOMO INSURANCE CO LTD		С	2,5	1.0 FE		0119.2500	4,293,000	3,600,000	3.648.784	0	(4,815)	0	0	4.950	4.747			178,200	04/29/2019	12/29/2049
637432-10-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1.2	2.A FE		2529.2000				0	0	0	0	5.500	5.501		5,849	45,778	04/29/2019	05/15/2064
638612-AJ-0	NATIONWIDE FINANCIAL SERVICES INC			1,2,5	2.B FE		0 119.6228	1,794,342	1,500,000	1,580,411	0	(2,770)	0	0	6.750	6.223	MN	12,938	101,250	04/02/2013	05/15/2087
65339K-86-0	NEXTERA ENERGY CAPITAL HOLDINGS INC			2	2.B FE	1, 175, 88		1,342,701	1, 176, 025	1, 175,841	0	(24)	0	0	5.650	5.649	MJSD	5,537	66,445	03/12/2019	03/01/2079
65339K-BK-5	NEXTERA ENERGY CAPITAL HOLDINGS INC			2,5	2.B FE	1,407,15		1,661,609	1,410,000	1,406,725	0	(307)	0	0	5.650	5.636	MN	13,278	79,665	04/24/2020	05/01/2079
654579-AD-3	NIPPON LIFE INSURANCE CO		C	1,2	1.G FE		112.2500	1, 122, 500	1,000,000	1,005,450	0	(1,441)	0	Ω	5. 100	4.938	AO	10,625	51,000	10/14/2014	10/16/2044
65559C-AA-9	NORDEA BANK ABP		C	2	2.B FE		114.7500	1,606,500	1,400,000	1,413,266	0	(1,860)	0	Ω	6.625	6.405		24,476	72,875	04/27/2020	12/29/2049
665859-AQ-7 693475-AM-7	NORTHERN TRUST CORP			2,5	2.A FE 2.B FE		00106.7500 33104.3750	4,003,125	3,750,000 9,671,000	3,750,000 8,872,232		0		0	4.600	4.600		43, 125	172,500 469,044	08/01/2016	12/29/2049
693475-AQ-8	PNC FINANCIAL SERVICES GROUP INC			2,5	2.B FE		0 104. 3730		2.650.000	2,650,000		009		o	5.000	5.000		22,083	132.500	10/10/2014	12/29/2049
69352P-AC-7	PPL CAPITAL FUNDING INC			1.2	2.0 FE		086.2481	3,449,924	4,000,000	3,941,080	n	1,277	n	n	2.905	3.005		646	147,627	03/15/2007	03/30/2067
743863-AA-0	PROVIDENT FINANCING TRUST I			.,	3.A FE		1116.0640	850,749	733,000		0	(1,309)	0		7.405	6.813		15,982	54,279	06/05/2019	03/15/2038
744320-80-5	PRUDENTIAL FINANCIAL INC			2	2.B FE		28.4900	1,607,947	1,410,975	1,399,830	0	83	0	0	5.625	5.676		10,141	79,367	08/07/2018	08/15/2058
744320-AL-6	PRUDENTIAL FINANCIAL INC		[	1,2,5	2.B FE		107 . 3143	1,287,772	1,200,000	1, 150, 446	٥	(4,030)	0	Ω	5.875	5.689		20,758	60,219	03/25/2020	09/15/2042
744320-BF-8	PRUDENTIAL FINANCIAL INC			2,5	2.B FE		0115.4515	2, 170, 488	1,880,000	1,917,244	0	(3,849)	0	٥	5.700	5.381		31,553	107, 160	04/25/2019	09/15/2048
759351-AE-9	REINSURANCE GROUP OF AMERICA INC			1,2	2.C FE		287.5000	11,375,000	13,000,000	12,704,340		6,591	0		2.881	3.016		17,689	456,461	12/05/2005	12/15/2065
76025L-AB-0	SCENTRE GROUP TRUST 2		C	1,2	2.A FE		00 105 . 4641	2,425,675	2,300,000	2,300,000	ļ	0	ļ0	}ō	5. 125	5. 125		31,761	0	09/16/2020	09/24/2080
780097-BB-6 78397D-AA-6	NATWEST GROUP PLCSBL HOLDINGS INC		U	2	3.B FE 3.B FE		0083.6250	2,283,402	2,200,000 630.000	2,242,356	ļ	(68,594)	ļ	J	8.625	5.462		527 5.880	189,750	12/07/2017	12/29/2049
808513-AP-0	CHARLES SCHWAB CORP			2 5	3.B FE		0101.7500	6,817,250	6.700.000	6,700,000		0			4.625	4.626			309,875	10/24/2016	
808513-BD-6	CHARLES SCHWAB CORP			2,3	2.B FE		0101.7500	4,766,850	4,280,000	4,280,000	n	0	n	n	5.375	5.375		103,292		04/27/2020	12/29/2049
816851-60-4	SEMPRA ENERGY			2	2.0 FE				537,500	544,710	n	(1,692)	n	n	5.750		JAJO		30,906	07/12/2019	07/01/2079
83367T-BF-5	SOCIETE GENERALE SA		C	2	3.B FE		0110.3750	1,324,500	1,200,000	1,270,308		(23,805)	0		7 .875	5.697	JD	3,413	94,500	09/11/2017	12/29/2049
835407-AA-5	SOMPO JAPAN INSURANCE INC		C	2,5	1.G FE		108.0000	3,240,000	3,000,000	3,000,000	0	0	0	٥	5.325	5.325	MS	41,269	159,750	03/21/2013	03/28/2073
838518-20-7	SOUTH JERSEY INDUSTRIES INC			2	3.A FE	1,381,27	825.7300	1,416,437	1,376,250	1,380,036	0	(1,128)	0	0	5.625	5.542		3,226	74, 197	11/12/2020	09/16/2079
842587-80-0	SOUTHERN CO		[	2	2.C FE		00 27 . 4900	3,584,696	3,260,000	3,260,000	0	0	٥	۵	4.950		<b>J</b> A <b>J</b> 0	27,343	130,441	01/06/2020	01/30/2080
857477-AQ-6	STATE STREET CORP	C		2	2.A FE		0099.5000	2,985,000	3,000,000	3,000,000	0	0	0	٥	3.813	3.813		5,402	186,676	05/14/2015	12/29/2049
86564C-AA-8	SUMITOMO LIFE INSURANCE CO	C.	C	2,5	1.G FE		0112.5000	675,000	600,000	626, 181	0	(8,847)		Ω	6.500	4.767		10,942	39,000	12/05/2018	09/20/2073
87089N-AA-8	SWISS RE FINANCE LUXEMBOURG SA		C		1.F FE		0116.4016	2,095,229	1,800,000	1,809,779	<u>0</u>	(944)		łō	5.000	4.918		22,250	90,000	03/28/2019	04/02/2049
87089N-AA-8	SWISS RE FINANCE LUXEMBOURG SA TRANSCANADA TRUST				1.F FE 2.C FE		30116.4016 3111.5000	1,396,819	1,200,000 7,440,000	1,205,569 7,918,745	0	(545)	ļ	ļ	5.000 5.875	4.930		14,833	60,000 437,100	04/25/2019	04/02/2049
89356B-AB-4 89356B-AE-8	TRANSCANADA TRUST			2.5	2.0 FE		35110.0000					(83,281)			5.8/5	4.493 5.487		165, 127	437 , 100	01/2//2020	08/15/2076
00000D VF_0			v	. 1	. L & . V I L	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	~				L		L	L		LJ.401	···			51 02/ 11/2013	00/ 10/ 20/ 0

#### **SCHEDULE D - PART 1**

						_		Showing All Loi			1									-	
1	2			des	6	7		Fair Value	10	11			usted Carryin	J				nterest			ates
		3	3 4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC					ĺ											
					Desig-					ĺ											
					nation,					ĺ											
					NAIC					ĺ				Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	è		SVO		Used to	,		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	1 .		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond		Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
	Description	l e		Char	Symbol	Cost	Value	Value	Value	, ,		,		Value	of	of	Paid			Agguired	Date
Identification 898320-AD-1	Description TRUIST FINANCIAL CORP	е	n	Char	2.B FE		500 105. 6228		1,000,000	Value 1,026,418	(Decrease)	Accretion	Recognized	value	4.800	4.016		Accrued 16,000	During Year 52,267	Acquired 01/23/2020	12/29/2049
902973-AY-2	U.S. BANCORP			2 5	2.8 FE		00099.7500					(6,082)			5. 125	5. 125		4,726		11/16/2015	12/29/2049
90352J-AF-0	UBS GROUP AG		С	2,3	3.A FE		300109.6250		1,400,000	1,402,383		(775)			7.000	6.936		41, 106	98,000	02/28/2019	12/29/2049
91529Y-60-1	UNUM GROUP			2	3.A FE		209 27 . 4700	1.758.080	1,600,000	1,586,602	0	242	0	0	6.250	6.319		4,444	100,000	08/02/2018	06/15/2058
92857W-BQ-2	VODAFONE GROUP PLC		C	2	3.A FE		353124 . 4035		2,300,000	2,322,899	0	(2, 129)	0	0	7.000	6.834		38,908	161,000	05/08/2019	04/04/2079
929089-AG-5	VOYA FINANCIAL INC			. 2	3.A FE		105.7500		600,000	600,000	0	0	٥	0	6. 125	6. 124	MS	10,821	36,750	09/05/2018	12/29/2049
949746-NL-1	WELLS FARGO & CO			1,2,5	2.B FE		375 134 . 0675		1,100,000	1,228,288	0	(5, 112)	0	0	5.950	4.889		2,909	65,450	09/11/2017	12/01/2086
E2R99C-Q5-9	BANCO SANTANDER SA		D	2	3.A FE		120111.0227	1,110,227	1,000,000	998,268	0	(81)	0	0	7.500	7.500		11,005	75,000	03/11/2019	12/29/2049
G0809L-DY-2	BARCLAYS PLC		D	2	4.A FE		104. 7500		600,000	610,002	0	(3,618)	0	0	7.875	6.425		2, 100	23,625	07/14/2020	12/29/2049
G16249-16-4	BROOKFIELD PROPERTY PARTNERS LP		C	2	3.A FE		00021.6400		41,200	1,071,628	0	41,628	0	0	5.750	4.823		/	51,329	02/10/2020	12/29/2049
J17074-AC-9 P0607L-AC-7	FUKOKU MUTUAL LIFE INSURANCE CO		D	1,2,5	2.A FE 3.B FE		500111.7500 388111.0000		1,200,000	1,238,991		(7,581) (1,501)			5.000 7.125	4.211		25,500 14,201	60,000	11/20/2017 08/07/2020	12/29/2049 03/26/2079
P16259-AN-6	BBVA BANCOMER SA (HOUSTON BRANCH)		D		3.B FE		580114.0000		420,000	419,613		33			5.875	5.884		7,403	12,338	08/07/2020	09/13/2034
Q7787G-AE-0	QBE INSURANCE GROUP LTD		D		2.C FE		156110.0036		2,700,000	2,703,379		(7,399)	0	0	5.875	5.586		6, 169	158,625	03/25/2020	06/17/2046
Q78063-AG-1	QBE INSURANCE GROUP LTD		D	2	2.C FE		250112.3750		1,000,000	1,055,742	0	(14,257)	0	0	6.750	5. 152		5,438	67,500	01/30/2019	12/02/2044
W9T10Z-ZQ-1	SVENSKA HANDELSBANKEN AB		D	2	2.B FE		106.5000		600,000	600,000	0	0	0	0	4.750	4.751		6,729	0	09/29/2020	12/29/2049
4299999. Su	btotal - Bonds - Hybrid Securities - Issue	er Obl	ligation	าร		233,003,	222 XXX	250,951,454	227,559,700	230,999,044	0	(649,609)	0	0	XXX	XXX	XXX	2,446,690	12,448,158	XXX	XXX
4899999. To	tal - Hybrid Securities					233,003,	222 XXX	250,951,454	227,559,700	230,999,044	0	(649,609)	0	0	XXX	XXX	XXX	2,446,690	12,448,158	XXX	XXX
5599999. To	tal - Parent, Subsidiaries and Affiliates E	Bonds	3				0 XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Su	btotal - SVO Identified Funds						0 XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
49549*-AA-3	KJ FDG SEC TL			. 5	1.E PL		000116.3831	17,573,848	15, 100, 000	15,100,000	0	0	0	0	4.800	4.870	MJSD	0	92,906	07/20/2018	12/01/2049
BGH6MC-PS-4	US FOODS INC 1L TLB APRIL 2020 CL			5	4.B FE		67299.0000		4,660,938	4,377,838	0		0	0	4.250	5.909		16,507	131,934	04/27/2020	04/24/2025
BGH6W2-6Y-3	SUTHERLAND GLOBAL INC 1L TL CTP			5	4.B FE		37598.7875	2,469,688	2,500,000	2,469,605	0	1,230	0	0	8.250	8.678		0	0	10/22/2020	10/14/2025
	btotal - Bonds - Unaffiliated Bank Loans	s - Aco	quired			21,903,		24,657,864	22,260,938	21,947,443	0	44,396	0	0	XXX	XXX	XXX	16,507	224,840	XXX	XXX
	btotal - Unaffiliated Bank Loans					21,903,		24,657,864	22,260,938	21,947,443	0	44,396	0	0	XXX	XXX	XXX	16,507	224,840	XXX	XXX
	tal - Issuer Obligations					2,834,124,4	108 XXX	3,524,231,480	2,872,507,113	2,842,886,283	0	(565,625)	0	0	XXX	XXX	XXX	36,822,536	139,275,591	XXX	XXX
	tal - Residential Mortgage-Backed Secu					236, 124,	386 XXX	261,971,748	246,843,958	236, 165, 382	0	343,532	0	0	XXX	XXX	XXX	1,131,310	9,449,350	XXX	XXX
	tal - Commercial Mortgage-Backed Sec					281,355,	372 XXX	292,299,208	262,372,064	274,358,487	0	(2,494,190)	0	0	XXX	XXX	XXX	1,179,639	13,581,408	XXX	XXX
	tal - Other Loan-Backed and Structured					684,038.	439 XXX	681,381,265	715,228,998	687,321,352	0	187,206	725,389	0	XXX	XXX	XXX	4,039,696	26,122,432	XXX	XXX
	tal - SVO Identified Funds					, , , , ,	0 XXX	0	0	0	0	0		0	XXX	XXX	XXX	0	, , , , , , 0	XXX	XXX
	tal - Affiliated Bank Loans						0 XXX	0	n	0	v	0	,	0		XXX	XXX	0	0	XXX	XXX
	tal - Unaffiliated Bank Loans					21 002 0	047 XXX	24,657,864	22,260,938	21.947.443	•	44.396	0	0		XXX	XXX	16,507	224,840	XXX	XXX
8399999 - To							551 XXX	4.784.541.564	4.119.213.070	4.062.678.947	0	(2.484.680)	725.389	0	XXX	XXX	XXX	43.189.688	188.653.620	XXX	XXX
1 0000000 - 10						4.007.040.	NII ////	4.704.041.004	4.113.413.0/0	4.002.010.94/		14.404.0007	1 140.009			. ////		1 40.105.000	100.000.020		. ////

Book/Adjusted Carrying Value by NAIC Designation Category Foot	nota:

Book/Adjusted Carrying	Value by NAIC Designati	ion Category Footnote:				
1A\$381,254,521	1B\$123,644,118	1C\$143, 109, 739	1D\$506,751,538	1E\$170,705,289	1F\$433,309,912	1G\$449,279,629
2A\$455,655,091	2B\$	2C\$363, 125,590				
3A\$105,704,655	3B\$68,677,441	3C\$75,251,001				
4A\$22,878,230	4B\$27,834,156	4C\$12,367,620				
5A\$0	5B\$162,750	5C\$0				
c c 101 040						

## **SCHEDULE D - PART 2 - SECTION 1**

Showing All PREFERRED STOCKS Owned December 31 of Current Year

										S Owned Dece	ilibei 31 01 C			1	01	D 1 /A "	10		00	
1	2	Code		5	6	7	8		air Value	11		Dividends		1			Carrying Value		20	21
		3	4					9	10		12	13	14	15	16	17	18	19	NAIC	1
																			Desig-	1
																			nation,	i
																			NAIC	1
																		Total	Desig-	1
								Rate										Foreign	nation	1
																0				1
								Per							0	Current	T. ( )   O	Exchange	Modifier	1
					_			Share							Current	Year's	Total Change	Change in	and	1
					Par		Book/	Used to						Unrealized	Year's	Other-Than-		Book/	SVO	1
CUSIP				Number	Value	Rate	Adjusted	Obtain				Amount	Nonadmitted	Valuation	(Amor-	Temporary	Book/Adjusted	Adjusted	Admini-	1
Identi-			For-	of	Per	Per	Carrying	Fair			Declared	Received	Declared But	Increase/	tization)	Impairment	Carrying Value	Carrying	strative	Date
fication	Description	Code	eian	Shares	Share	Share	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Accretion		(15 + 16 - 17)	Value	Symbol	Acquired
020002-83-8	ALLSTATE CORP			86,610,000	25.00	0.000	2.047.229	27.975	2,422,915	2.047.229	27,607	102.905		)		00	0	0	2.B FE	03/20/2020
02665T-80-1	AMERICAN HOMES 4 RENT			20,000.000	25.00	25.610	466,008	25.610	512,200	466,008	0	31,750		Ď [		ō [	0	0	3.B FE	02/04/2019
02665T-86-8	AMERICAN HOMES 4 RENT			26,000.000	25.00			26.798			0	40,626		0		0	0	0	3.B FE	10/04/2019
02665T-87-6	AMERICAN HOMES 4 RENT			53,872.000	25.00	26.320	1,347,354	26.320	1,417,911	1,347,354	0	79, 125		٥		οο	0	0	3.B FE	12/20/2019
	APOLLO GLOBAL MANAGEMENT INC			53,200.000	25.00		1,382,373	26.660	1,418,312	1,382,373	0	84,788		0		ο  ο	0	0	2.B FE	04/23/2019 .
	APOLLO GLOBAL MANAGEMENT INC			63,706.000	25.00		1,593,981	27.380	1,744,270	1,593,981	0	101,532	0	00		00	0	0	2.B FE	04/25/2019 .
	ARCH CAPITAL GROUP LTD		C	80,821.000	25.00		1,978,618	26.430	2, 136,099	1,978,618	0	104,995		0		0	0	0	2.B FE	04/27/2020
	ARCH CAPITAL GROUP LTD		C	35,785.000	25.00		913,271	25.870	925,758	913,271	0	46,968		00		0	0	0	2.C FE	12/31/2019
	ARES MANAGEMENT CORP			72,293.000	25.00		1,922,871	25.980	1,878,172	1,922,871	0	126,513		0		0	0	0	2.C FE	03/22/2018 .
	BANK OF AMERICA CORP			56,684.000	25.00		1,431,584	27.610	1,565,045	1,431,584	20,814		ļ	0	ļ	0	0	0	2.C FE	01/31/2019 .
	BANK OF AMERICA CORP			141,245.000	25.00		3,703,157	27.900	3,940,736	3,703,157	0	211,868	ļ	)  0	ļ	D  0	0	ļ0	2.C FE	09/27/2019
	BANK OF AMERICA CORP			47, 134.000	25.00		1,230,717	24.980	1, 177, 407	1,230,717	18,264	73,058		00		ο  ο	0	0	2.C FE	12/13/2018
	BANK OF AMERICA CORP			24, 125.000	25.00		602,821	27.295	658,492	602,821	0	32,418		ρο		ρ	0	0	2.C FE	06/19/2019
	BANK OF NEW YORK MELLON CORP			1,878,000.000	1,000.00		1,884,553	110.280 .	2,071,058	1,884,553 1,500,000	0	29,667		,		ν  υ	0	0	2.A FE	05/19/2020 05/12/2020
		C		1,500,000.000	1,000.00		1,500,000	110.280	1,654,200		0	23,696		,		V	0		2.A FE	
	BRIGHTHOUSE FINANCIAL INC			61,600.000 62,900.000	25.00		1,540,000	26.900	1,657,040	1,540,000 1,815,120	0	117.938		J		U	0		3.A FE 3.B	11/10/2020
	CITIGROUP INC				25.00		1,234,723	29.540	1, 838, 066	1,234,723	٠٥	72,450		ע		D	0		3.B	09/11/2019
	CITIGROUP INC			46,841.000	25.00		1,209,040	28.430	1,331,690	1,209,040	0 N	80,508		ע		n	0	o	3.A FE	12/07/2018
	CITIZENS FINANCIAL GROUP INC			700,000.000	1,000.00		700,000	103.000	721,000	700,000	٥	44,625		,		n	n	n	3.A FE	10/22/2018
	CITIZENS FINANCIAL GROUP INC			430,000,000	1.000.00	112.270	430,000	112.270	482.761	430,000	6.074	8.233		۱		n n	0 n	0	3.B FE	05/28/2020
	COBANK ACB			11,000,000	100.00		1.170.000	105.500	1.160.500	1, 170, 000	17.188		(	0	(	0 0	0	0	2.A FE	.02/20/2018
	COBANK ACB			19,200.000	100.00		2,075,923	111.000	2,131,200	2,075,923		119,040	(	0	(	0 0	0	0	2.A FE	10/09/2017
	COBANK ACB			6,425,000	100.00		643.700	103.200		643.700	9.838	39.353	(	0	(	0 0	0	0	2.A FE	09/18/2017
	COBANK ACB			200,000.000	1,000.00	0.000	226,495	109.250	218,500		0	12,500		0		οο	0	0	2.A FE	08/02/2017
200340-AU-1	COMERICA INC			640,000.000	1,000.00	110.750	642,641	110.750	708,800	642,641	9,000	12,500		0		ρο	0	0	3.A FE	05/20/2020
	DIME COMMUNITY BANCSHARES INC			44,000.000	25.00		1,012,905	25.640	1, 128, 160	1,012,905	0	40 , 130		0		0	0	0	3.C FE	06/03/2020
	DUKE ENERGY CORP			103,075.000	25.00		2,578,192	28.580	2,945,873	2,578,192	0	148, 170		۵		٥	0	0	2.C FE	03/26/2019
	DUKE ENERGY CORP			1, 125,000.000	1,000.00		1,125,000	108.283	1,218,184	1, 125,000	0	55,453		٥		00	0	0	2.C FE	09/09/2019
	ENERGY TRANSFER OPERATING LP			49,746.000	25.00		1,112,897	20.773	1,033,374	1, 112, 897	0	91,719		00		0	0	0	3.B FE	12/11/2018
	ENERGY TRANSFER OPERATING LP			50,044.000	25.00		1,245,327	22.280	1, 114, 980	1,245,327	0	95,084	ļ	0	ļ	0	0	0	3.B FE	08/09/2019
	ENSTAR GROUP LTD		C	67,936.000	25.00		1,698,400	28.410	1,930,062	1,698,400	0	118,888	ļ	)  0	ļ	p  0	0	ļ0	3.A FE	06/20/2018
	EQUITABLE HOLDINGS INC			23, 108.000	25.00		529,732	26.410	610,282	529,732	0	15, 165	ļ	,	ļ	D  0	0	ļ0	2.C FE	06/30/2020
	FARM CREDIT BANK OF TEXAS			19,783.000	100.00		2,146,466	107.000 .	2, 116, 781	2,146,466	0	133,535	ļ	ί  ō	ļ	ρ  ō	0	ļ0	2.A FE	03/09/2018
	FARM CR BK TEX			3,000,000.000	1,000.00	0.000	3,000,000	107.500	3,225,000	3,000,000	0	186,000		0	ļ	v	0	0	2.A FE	06/20/2018
	LINOI CITIZENS RANCOMARES INC (DETAMARE)			00 400 000	05.00	0 000	1 507 050	07.040	4 740 550	1 507 050	_	04 000		,	] ,		_		0.0 55	00/05/0000
319626-30-5 33616C-78-7	FIRST REPUBLIC BANK			63,482.000 20,557.000	25.00		1,587,050 440,777	27.040	1,716,553	1,587,050 440,777	0	64,689	ļ	(	ļ	,	0	ļū	2.C FE 2.C FE	03/05/2020
	FIRST REPUBLIC BANK				25.00			26.555 25.315	545,891		0	19,925		,	ļ	,  D	0	l	2.0 FE	03/23/2020
	FULTON FINANCIAL CORP			28,000.000	25.00		1,030,000	25.970	1.069.964		0	38,500		,	······	,	0		2.0 FE 2.0 FE	10/22/2020
	GENERAL ELECTRIC CO				1,000.00			93.025	302.331		0	8, 125		ήν	}	,			2.0 FE	08/19/2020
	GENERAL ELECTRIC COGENERAL MOTORS FINANCIAL COMPANY INC				1,000.00			110.250	941.535			, IZO		,	·	n		n	2.6 FE	11/09/2020 .
	GOLDMAN SACHS GROUP INC				25.00		3,821,000	27.330	941,535	3,821,000	0 n	210, 155		,	,	n I	0	,	3.B FE	04/18/2013 .
	HSBC HOLDINGS PLC		C	42,000.000	25.00		1,043,528	25. 125	1,055,250	1,043,528	n	48,825		j		Ď	n	n	2.B FE	04/10/2013 .
	HARTFORD FINANCIAL SERVICES GROUP INC		·	49,657,000	25.00		1,274,929	29.020	1,441,046	1,274,929	n	74.486	r	)	,	0 0	n	n	2.0 FE	11/01/2019 .
	JPMORGAN CHASE & CO			5,700,000.000	1,000.00		5.700.000	109.676	6,251,540	5.700.000		347.700		) [n	[	p [	n	n	2.B FE	09/18/2014 .
	JPMORGAN CHASE & CO			54.771.000	25.00		1,398,511	25.880	1,417,473	1.398.511	0	84,210		0		0	0	0	2.0 FE	09/25/2019
48127X-54-2	JPMORGAN CHASE & CO			40,828.000	25.00		1,039,561	25.695	1,049,075	1,039,561	0	62,263		) [		0 [	0	0	2.B FE	01/07/2020
48128B-64-8	JPMORGAN CHASE & CO			40,382.000	25.00		1,055,766	28.610	1, 155, 329	1,055,766	0	60,573		) L		0	0	0	2.B FE	09/30/2019
48128B-65-5	JPMORGAN CHASE & CO			75,350.000	25.00		1,949,883	28.110	2, 118, 089	1,949,883	0	108,316		0		00	0	0	2.B FE	11/29/2019 .
48251W-20-3	KKR & CO INC		[	10,428.000	25.00	0.000	275,898	26.720	278,636	275,898	0	17,597		0		0	0	0	2.A FE	02/01/2018 .
	KKR & CO INC			27,835.000	25.00		704,675	27.300		704,675	0	45,232		0	ļ	0	0	0	2.A FE	12/13/2018 .
49446R-71-1	KIMCO REALTY CORP			30,000.000	25.00		677,763	26.856	805,683	677,763	9,843			0		0	0	0	2.C FE	08/08/2018 .
570535-AW-4	MARKEL CORP			1,260,000.000	1,000.00	110.625	1,260,000	110.625	1,393,875	1,260,000	0	38,640		0	ļ	0	0	0	3.A FE	05/21/2020

## **SCHEDULE D - PART 2 - SECTION 1**

Showing All PREFERRED STOCKS Owned December 31 of Current Year

						Showing Al	I PREFE	RRED STOCKS	S Owned Dece	mber 31 of C	urrent Year								
1	2	Codes	5	6	7	8		air Value	11		Dividends			Change in B	look/Adjuster	d Carrying Value		20	21
	_	3 4	J	O	'	O	9	10		12	13	14	15	16	17	18	19	NAIC	
		3 4					9	10		12	13	14	15	10	17	10	19		
																		Desig-	
																		nation,	
																		NAIC	
																	Total	Desig-	
							Rate										Foreign	nation	
							Per								Current		Exchange	Modifier	
							Share							Current		Total Change		and	
				Б.		D I /								Current	Year's	Total Change			
				Par		Book/	Used to						Unrealized	Year's	Other-Than-		Book/	SVO	
CUSIP			Number	Value	Rate	Adjusted	Obtain				Amount	Nonadmitted	Valuation	(Amor-	Temporary	Book/Adjusted	Adjusted	Admini-	
Identi-		For-	of	Per	Per	Carrying	Fair			Declared	Received	Declared But	Increase/	tization)	Impairment	Carrying Value	Carrying	strative	Date
fication	Description	Code eign	Shares	Share	Share	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Accretion		(15 + 16 - 17)	Value	Symbol	Acquired
59156R-85-0	METLIFE INC		.29,200.000	25.00	0.000	730.000	27.300		730.000	0	31,785		)ó	0	0	0	0	2.B FE	01/07/2020
59156R-87-6	METLIFE INC		34,413.000	25.00	0.000	858,980	28.270		858,980	0	48,393	0	0	0	0	0	0	2.B FE	05/31/2018
61761J-40-6	MORGAN STANLEY		120,000.000	25.00	0.000	3,000,000	28.740	3,448,800	3,000,000	47,813	191,251		٥	0	0	0	0	2.C FE	09/11/2014
61763E-20-7	MORGAN STANLEY		98,161.000	25.00	0.00	2,507,618	28.585	2,805,932	2,507,618	42, 179	164,456	0	۵	0	0	0	0	2.C FE	03/19/2020
637870-20-5	NATIONAL STORAGE AFFILIATES TRUST		52,500.000	25.00	0.00	1,303,575	26.280	1,379,700	1,303,575	0	78,750	0	٥	0	0	0	0	1. Z	05/16/2019
65473P-88-1	NISOURCE INC		24, 139.000	25.00	28.530	602,660	28.530	688,686	602,660	0	39,226	0	0	0	0	0	0	3.A FE	12/21/2018
66661N-30-8	NORTHPOINTE BANCSHARES INC		85,200.000	25.00	0.00.	2,130,000	25.000	2, 130,000	2, 130, 000	0	0	0	)  0	0	0	0	0	2.B FE	12/30/2020
674001-40-9	OAKTREE CAPITAL GROUP LLC		53,477.000	25.00	000.0	1,323,742	27.760	1,484,522	1,323,742	0	87,569	0	0	0	0	0	0	2.B FE	02/11/2019
693475-85-7	PNC FINANCIAL SERVICES GROUP INC		60,971.000	25.00	0.00	1,622,369	26.807	1,634,431	1,622,369	0	93,362	0	00	0	0	0	0	2.B FE	12/07/2018
74460W-62-8	PUBLIC STORAGE		40,000.000	25.00	0.00	1,000,000	27.785	1, 111, 400	1,000,000	0	48,750	0	00	0	0	0	0	2.A FE	09/05/2019
7591EP-70-4	REGIONS FINANCIAL CORP		83,000.000	25.00	28.900	2,082,350	28.900	2,398,700	2,082,350	0	118,275	0	00	0	0	0	0	3.A FE	06/04/2019
7591EP-AR-1	REGIONS FINANCIAL CORP		430,000.000	1,000.00	111.400	430,000	111.400	479,020	430,000	0	13,049	0	۵	0	0	0	0	3.A FE	06/02/2020
75968N-30-9	RENAISSANCERE HOLDINGS LTD	C	66,943.000	25.00	0.000	1,683,416	28.240	1,890,470	1,683,416	0	90 , 148	0	0	0	0	0	0	2.B FE	04/27/2020
76169C-20-9	REXFORD INDUSTRIAL REALTY INC		22,000.000	25.00	25.400	564,960	25.400	558,800	564,960	0	8,078	0	0	0	0	0	0	3.A FE	11/12/2020
808513-40-2	CHARLES SCHWAB CORP		47,809.000	25.00	0.000	1,234,762	25.385	1,213,631	1,234,762	0	71,714	0	)  0	0	0	0	0	2.B FE	02/26/2018
82981J-80-2	SITE CENTERS CORP		66,000.000	25.00	24.431	1,651,830	24.431	1,612,433	1,651,830	25,782	48,047	0	ΩΩ	0	0	0	0	3.B FE	11/25/2020
82981J-87-7	SITE CENTERS CORP		27,800.000	25.00	24.290	629,573	24.290	675,262	629,573	11,077	44,307	0	ν	0	0	0	0	3.B FE	02/04/2019
84857L-30-9 857477-60-8	SPIRE INC		31,350.000	25.00	27.730	783,912	27.730			0	46,241	0		0	0	0	0	3.A FE	05/14/2019
	STATE STREET CORP		19,674.000	25.00	0.000	524,733	28.220		524,733	0	29,015		,	J		0	0	2.B FE	07/16/2019
857477-85-5 87161C-70-9	STATE STREET CORP		90,000.000 32,000.000	25.00	0.000 26.730	2,250,000	28.930	2,603,700 855,360	2,250,000	11.750	120,348		V		ν	0	0	2.B FE 3.C FE	04/04/2016
898320-69-5	TRUIST FINANCIAL CORP			25.00	26.730	2,575,388	20.730	2,776,440	2,575,388	11,700	39,702		V	v	ν			2.B FE	08/12/2020
898320-74-5	TRUIST FINANCIAL CORP			25.00	0.000		27.220			0			,			0	0	2.B FE	05/20/2020
89832Q-84-4	TRUIST FINANCIAL CORP		27,908.000	25.00	0.000	713,550	25.540	712,770	713,550		36,280		۷	۷				2.B FE	10/22/2019
89832Q-AE-9	TRUIST FINANCIAL CORP		1.395.000.000	1.000.00	0.000	1.398.873	110.001	1,534,514	1.398.873	0	34,526	0	0	0	0	0	0	2.B FE	05/28/2020
89832Q-AF-6	TRUIST FINANCIAL CORP		1,310,000.000	1,000.00	0.000	1,311,077	114.251	1,496,688	1.311.077	0	0	0	0	0	0	0	0	2.B FE	06/16/2020
902973-83-3	U.S. BANCORP		23,012.000	25.00	0.000	608,838	26.735	615,226	608,838	9.349	37,395	0	0	0	0	0	0	2.A FE	12/14/2018
92339V-20-9	VEREIT INC		26,962.000	25.00	25.140		25.140	677.825		3.763		0	0	0	0	0	0	3.A FE	03/24/2020
929089-20-9	VOYA FINANCIAL INC		38,400.000	25.00	28.450	960,000	28.450	1,092,480	960,000	0	51,360	0	0	0	0	0	0	3.A FE	06/11/2019
949746-46-5	WELLS FARGO & CO			25.00	0.000	2,713,971	29.110	2,926,254	2,713,971	0	166,492	0	0	0	0	0	0	2.B FE	09/26/2019
949746-55-6	WELLS FARGO & CO		291,405.000	25.00	0.00.	7, 102, 683	26.950	7,853,365	7, 102, 683	0	424,034	0	0	0	0	0	0	2.B FE	02/28/2020
949746-74-7	WELLS FARGO & CO		28, 125.000	25.00	0.00.	708,967	25.880	727,875	708,967	0	36,563	0	)0	0	0	0	0	2.B FE	10/10/2019
95082P-30-3	WESCO INTERNATIONAL INC		25,000.000	25.00	31.040	745,010	31.040	776,000	745,010	0	16,602	0	0	0	0	0	0	4.B FE	11/17/2020
G16258-23-1	BROOKFIELD RENEWABLE PARTNERS LP	C	9,234.000	25.00	000	230,850	27.400	253,012	230,850	0	8,315	0	00	0	0	0	0	2.C FE	02/19/2020
G68603-13-6	PARTNERRE LTD	C	17,783.000	25.00	0.00	434,356	25.620	455,600	434,356	0	21,673	0	)  0	0	0	0	0	2.B FE	04/15/2020
G68603-14-4	PARTNERRE LTD	C	54,234.000	25.00	0.00.	1,319,854	25.680	1,392,729	1,319,854	0	73,933	0	)  0	ļ0	0	0	0	2.B FE	04/16/2020
G68603-15-1	PARTNERRE LTD	C	43,792.000	25.00	0.00	1 , 107 , 387	25.560	1, 119, 324	1, 107, 387	0	57 , 721	0	۵	0	0	0	0	2.B FE	04/17/2020
G7293H-11-4	PRUDENTIAL PLC	C	28, 172.000	25.00	0.000	718,850	28.175		718,850	0	35,655	0	0	0	0	0	0	2.A FE	04/27/2020
8499999. S	ubtotal - Preferred Stock - Industria	al and Miscella	neous (Unaffiliated) F	Perpetual Pr	eferred	125,611,722	XXX	134,970,482	125,611,722	300,099	6,419,895	C	0	0	0	0	0	XXX	XXX
00775V-10-4	AEGON FUNDING COMPANY LLC		72,000.000	25.00	0.00	1,800,000	27.450	1,976,400	1,800,000	0	91,800	0	00	0	0	0	0	2.B FE	10/15/2019
025932-80-7	AMERICAN FINANCIAL GROUP INC		64,431.000	25.00	0.00.	1,617,481	28.440	1,832,418	1,617,481	0	90,069	0	0	0	0	0	0	2.C FE	04/27/2020
249670-AA-8	DEPOSITORY TRUST & CLEARING CORP		250,000.000	1,000.00	000	245,314	96.000	240,000	244,531	0	10,477	0	0	162	0	162	0	1.F FE	02/24/2016
29364D-10-0	ENTERGY ARKANSAS LLC		32,000.000	25.00	0.00	732,800	26.370	843,840	732,800	0	29,250	0	00	0	0	0	0	1.F FE	03/18/2020
361860-20-8	GMAC CAPITAL TRUST I		137,831.000	25.00	26.930	3,596,351	26.930	3,711,789	3,596,351	0	240,638	0	00	0	0	0	0	3.C FE	12/07/2018
416518-50-4	HARTFORD FINANCIAL SERVICES GROUP INC		14,788.000	25.00	0.000	348,940	27.560	407,557	348,940	7,278	21,835	ļ0	)  0	0	0	0	0	2.B FE	03/26/2020
45822P-20-4	INTEGRYS HOLDING INC		90,714.000	25.00	0.00	2,379,367	26.720	2,423,878	2,379,367	0	128,571	ļ0	)	0	J0	0	0	2.B FE	04/21/2020
69352P-20-2	PPL CAPITAL FUNDING INC		38,403.000	25.00	0.000	982,823	26.420	1,014,607	982,823	0	46,022	J	<u>ه</u> ۱	ļ0	0	0	0	2.C FE	07/01/2020
744320-88-8	PRUDENTIAL FINANCIAL INC		30,034.000	25.00	0.000	750,850	26.320		750,850	0	8,603	J0	. hō	łō	ļ0	ļ0	J0	2.A FE	08/18/2020
759351-80-2	REINSURANCE GROUP OF AMERICA INC		304,000.000	25.00	0.000	7,600,000	28.940	8,797,760	7,600,000	0	437,000	10	;	ļ	0	0	0	2.B FE	06/01/2016
816851-BK-4	SEMPRA ENERGY		1, 160,000.000	1,000.00	0.000	1,160,000	106.875	1,239,750	1, 160,000	0	18,222	ļ0	,	/40.007	J0	(10.927)	J	2.C FE 2.B FE	06/10/2020
949746-RN-3 G16249-15-6	WELLS FARGO & CO		4, 150,000.000 38.000.000	1,000.00 25.00	23.503	4, 198, 546 950, 000	113.375 23.503	4,705,063	4,255,671 950.000		243,813		,  J	(10,927	۷	(10,927)		2.B FE	10/05/2015
	I DIDONI ILLO FROTERI I FARINCIO LE																		

## **SCHEDULE D - PART 2 - SECTION 1**

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes	5	6	7	8	Fa	air Value	11		Dividends			Change in B	ook/Adjusted	Carrying Value		20	21
		3 4					9	10		12	13	14	15	16	17	18	19	NAIC	
																		Desig-	
																		nation,	
																		NAIC	
																	Total	Desig-	
							Rate										Foreign	nation	
							Per								Current		Exchange	Modifier	
							Share							Current	Year's	Total Change	Change in	and	
				Par		Book/	Used to						Unrealized	Year's	Other-Than-	in	Book/	SVO	
CUSIP			Number	Value	Rate	Adjusted	Obtain				Amount	Nonadmitted	Valuation	(Amor-	Temporary	Book/Adjusted	Adjusted	Admini-	
Identi-		For-	of	Per	Per	Carrying	Fair			Declared	Received	Declared But	Increase/	tization)	Impairment	Carrying Value	Carrying	strative	Date
fication	Description	Code eign	Shares	Share	Share	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Accretion	Recognized	(15 + 16 - 17)	Value	Symbol	Acquired
G16252-26-7	BROOKFIELD INFRASTRUCTURE PARTNERS LP	C	57,200.000	25.00	0.000	1,430,000	26.660	1,524,952	1,430,000	0	17, 101	0	0	0	0	0	0	2.C FE	09/14/2020
8599999. S	ubtotal - Preferred Stock - Industr	ial and Miscella	aneous (Unaffiliated)	Redeemable	е														
F	referred					27,792,472	XXX	30,401,630	27,848,815	7,278	1,443,963	0	0	(10,765)	0	(10,765)	0	XXX	XXX
8999999 - 7	Total Preferred Stocks					153, 404, 194	XXX	165, 372, 112	153,460,536	307,378	7,863,858	0	0	(10,765)	0	(10,765)	0	XXX	XXX

D I /A . I' I I .	S	I NIAIO DOST	
Book/Adjusted C	Jarrving value	e by NAIC Design	ation Category Footnote:

Dook Aujusted Carrying	i value by inclic besignali	ion category roothote.				
1A\$0	1B\$0	1C\$0	1D\$0	1E\$0	1F\$978, 114	1G\$0
2A\$ 16,706,248	2B\$66,548,987	2C\$32,363,567				
3A\$19,081,459	3B\$10,267,979	3C\$5,409,256				
4A\$0	4B\$745,010	4C\$0				
5A .\$0	5B\$0	5C\$0				
6 6 0						

## **SCHEDULE D - PART 2 - SECTION 2**

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Cod	les.	5	6		ir Value	9		Dividends		Ch	ange in Rook/Ad	ljusted Carrying Va	alue	17	18
	_	3	1 /	· ·	O	7	8	9	10	11	12	13	14	15	16	.,	NAIC
		3	7			,	O		10	11	12	13	14	13	10		
																	Desig-
																	nation,
																	NAIC
																	Desig-
						Rate											nation
						Per									Total Foreign		Modifier
						Share							Current Year's		Exchange		and
					Book/	Used to						Unrealized	Other-Than-	Total Change in			SVO
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted		Admini-
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Date	strative
fication	Description	Code			Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value		Symbol
	Stone Point Credit Corp	Oouc	Cigii	31,590.256	631,805	20.000	631,805		Dut Oripaid	During rour	Oripaid	(Decrease)	1 tccognized	(10 14)	V dide	12/24/2020	Cymbol
31339*-10-7	FHLB CAPITAL STOCK INDIANA	RF		189,483.000	18,948,300	100.000	18,948,300	18,948,300	0	699,208	0	0	0	0	0	07/12/2007	
	HAIGHTS CROSS COMMUN INC NEW RESTR		]	400.000	0	100.000		4,875	0	0	0	0	0	0	0	03/22/2010	
	ubtotal - Common Stock - Industrial and I	Miscellar	neous	(Unaffiliated) Other	19,580,105	XXX	19,580,105	19,584,980	0	699,208	0	0	0	0	0	XXX	XXX
														+			
			1										†	†			
														<u> </u>			
			1														
			1														
														ļ			
0700000 7					40 50	V/V/	40 500	40 50		000							
	Total Common Stocks				19,580,105	XXX	19,580,105	19,584,980	0	699,208	0	0	0	0	0	XXX	XXX
9899999 - T	otal Preferred and Common Stocks				172,984,299	XXX	184,952,217	173,045,517	307,378	8,563,067	0	0	0	(10,765)	0	XXX	XXX

Book	/Adjusted Carrying	ı Val	ue by NAIC Designat	ion	Category Footnote:							
1A\$	0	1B	\$0	1C	C\$0	)	1D\$	)	1E\$	0	1F\$0 1	G\$0
2A\$	0	2B	\$0	2C	C\$0	)						
3A\$	0	3B	\$0	3C	C\$0	)						
4A\$	0	4B	\$0	4C	C\$0	)						
5A\$	0	5B	\$0	5C	C\$0	)						
6\$	0											

## **SCHEDULE D - PART 3**

				ng-Term Bonds and Stocks ACQUIRED During Current Year		-	•	
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
38378K-3E-7	GNR 13143 C - CMBS		01/01/2020	Unknown		0	0	
38378K-V4-8	GNR 13127 AE - CMBS		01/01/2020	Unknown		0	0	
	GNR 2014-130 KZ - CMBS		12/01/2020	Direct		34,341	34,341	
912803-FM-0	UNITED STATES TREASURY		06/22/2020			30,920,770	49,000,000	
912828-ZC-7	UNITED STATES TREASURY		03/02/2020	J.P. Morgan Securities LLC		1,332,375	1,320,000	12
0599999, Subto	otal - Bonds - U.S. Governments					32.287.486	50.354.341	12
71654Q-CC-4	PETROLEOS MEXICANOS	C	08/07/2020	BBDCBRS1 BRADESCO S.A. BRAZIL		415,600	500,000	13.12
1099999 Subto	otal - Bonds - All Other Governments					415.600	500,000	13.12
	MASSACHUSETTS (COMMONWEALTH OF)		.06/26/2020	MERRILL LYNCH, PIERCE, FENNER & SMITH		2,000,000	2.000,000	10, 12
	NEW YORK ST		06/16/2020	Citigroup Global Markets, Inc.		2,112,660	2,000,000	21,86
	otal - Bonds - U.S. States, Territories and Possessions		00/ 10/2020	Urtigroup Ground markets, The.				
			00 (40 (0000	VEVENDO CARLELL MARVETO INC.		4,112,660	4,000,000	21,86
	ESSEX CNTY N J  GREENVILLE OHIO CITY SCH DIST		03/18/2020 01/03/2020	. KEYBANC CAPITAL MARKETS INC		1,975,000	2,000,000	3,83
							500,000	2,01
	LANCASTER OHIO CITY SCH DIST  LOS ANGELES CALIF CNNTY COLLEGE DIST		04/08/202010/30/2020	US Bank BANK OF AMERICA SECURITIES	-	2,000,000 250.000	2,000,000 250,000	
	STAFFORD TEX MUN SCH DIST		01/09/2020	First Tennessee Bank		1.008.360		4.54
	TEXAS ST		05/06/2020	First Tennessee Bank Citigroup Global Markets, Inc.	-		2,000,000	
	YSLETA TEX INDPT SCH DIST		05/06/2020	KEYBANC CAPITAL MARKETS INC		2,079,180	2,000,000	
	otal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions			INCLUDING VALUE MARKETS THE				JA AA
			04 (00 (0000	In the second		9,812,540	9,750,000	16,99
	ARIZONA BRD REGENTS UNIV ARIZ SYS REV		01/09/2020	First Tennessee Bank	-	504,885	500,000	
	ATLANTA GA WTR & WASTEWTR REV		10/15/2020	BARCLAYS CAPITAL INC BANK OF AMERICA SECURITIES	- }	250,000	250,000	
	CENTRAL TEX REGL MOBILITY AUTH REV		10/28/2020			120,900		2.54
	COMMONWEALTH FING AUTH PA REV		06/01/2020	Various RAYMOND JAMES/FI		2,715,790 2,027,340	2,500,000	2,54
			07/07/2020					
	DALLAS FORT WORTH TEX INTL ARPT REV		01/08/2020	Morgan Stanley		1,001,840	1,000,000	5,73
	DALLAS FORT WORTH TEX INTL ARPT REV		07/31/2020	. Morgan Stanley		1,500,000	1,500,000 1,000,000	1.01
	DURHAM N C CAP FING CORP LTD OBLIG		05/26/2020	First Tennessee Bank		4,675,310	4,640,000	
	FH (B4971 - RMBS		10/28/2020	CITIGROUP GLOBAL MARKETS INC.		7,736,717	7,486,391	47,71
	FNR 2018-2 CZ - CMO/RMBS		12/01/2020	Direct				4,5/
	FNR 2018-72 ZB - CMO/FMBS		12/01/2020	Direct				
	FNR 2018-88 MZ - CMO/RMBS		12/01/2020	Direct		139.631	139,631	
	FNR 2009-62 Z - CMO/RMBS		12/01/2020	Direct		39.026	39.026	
	FN B01161 - RMBS		08/05/2020	WELLS FARGO SECURITIES LLC		2,478,148	2,350,000	1,95
	FN FM4796 - RMBS		11/20/2020	SUNTRUST ROBINSON HUMPHREY INC	-	4.939.650	4,738,983	3,42
	FN MA4119 - RMBS		08/18/2020	NOMURA SECURITIES/FIXED INCOME		2.316.320	2.244.088	1,62
	FOOTHILL / EASTERN TRANSN CORRIDOR AGY C		01/07/2020	Various		2,150,001	2,150,000	4,42
	FRANKLIN CNTY OHIO HOSP REV		10/15/2020	J.P. Morgan Securities LLC				
	FMMHR 2015-R1 3A - CMBS		10/01/2020	D.A. DAVIDSON & CO.		822.690	683.972	2.51
	SCRT 2018-4 MZ - CMO/PMBS		12/01/2020	Direct		74,094		£,01
	KANSAS ST DEV FIN AUTH REV		05/28/2020	HILLTOP SECURITIES INC		2.496.260	2.000.000	12,59
	MASSACHUSETTS ST DEV FIN AGY REV		07/09/2020	BANK OF AMERICA SECURITIES				12,00
	MESA ARIZ UTIL SYS REV		07/14/2020	Unknown				1,94
	METROPOLITAN ST LOUIS MO SWR DIST WASTEW		06/11/2020	KEYBANC CAPITAL MARKETS INC		2.056.700	2,000,000	8,51
	MIDATL 0508 2 - ABS		03/02/2020	RAYMOND JAMES & ASSOCIATES INC.		2.023.306	1,628,049	7,82
	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		01/03/2020	Citigroup Global Markets, Inc.		501,865	500,000	
	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		03/12/2020	RBC CAPITAL MARKETS, LLC		2, 175, 160	2,000,000	
	PENNSYLVANIA ST UNIV		06/30/2020	JANNEY MONTGONERY SCOTT INC		2,242,000	2,000,000	.23,52
	PORT MORROW ORE TRANSMISSION FACS REV		06/12/2020	Citigroup Global Markets, Inc.		2,000,000	2,000,000	
756872-LF-2	RED RIV ED FIN CORP TEX ED REV		01/16/2020	U.S. Bank		2,000,000	2,000,000	
79625G-DG-5	SAN ANTONIO TEX ELEC & GAS REV		10/22/2020	RBC CAPITAL MARKETS, LLC		750,000	750,000	
797400-MM-7	SAN DIEGO CNTY CALIF REGL TRANSN COMMIN S		03/16/2020	WELLS FARGO BANK, N.A./SIG		2,208,700	2,000,000	6,44
	SAN LUIS UNIT/WESTLANDS WTR DIST FING AU		06/05/2020	Citigroup Global Markets, Inc.		2,000,000	2,000,000	
	TEMESSEE VALLEY AUTHORITY		07/22/2020	CITIGROUP GLOBAL MARKETS INC.		640,440	1,000,000	
	TEXAS TRANSN COMMN		06/18/2020	Citigroup Global Markets, Inc.		2,000,000	2,000,000	
	UNIVERSITY MASS BLDG AUTH REV		01/09/2020	Citigroup Global Markets, Inc.		1,000,000	1,000,000	
	VENTURA CNTY CALIF PUB FING AUTH LEASE R		06/04/2020	Citigroup Global Markets, Inc.		2,000,000	2,000,000	
	VIRGINIA ST HSG DEV AUTH		05/21/2020	Bank of America Securities		4,250,000	4,250,000	
	WESTCHESTER CNTY N Y LOC DEV CORP REV		08/28/2020	BARCLAYS CAPITAL INC		1,250,000	1,250,000	
3199999. Subto	otal - Bonds - U.S. Special Revenues					68,203,706	65,891,167	137,24
62927#-AT-3	NFL VENTURES LP		08/18/2020	Not Provided		500,000	500,000	
	AGL 3 C - CDO	C		BAIRD, ROBERT W., & COMPANY IN		2,088,000	2,175,000	19,83
	AGL 3 D - CDO	C	09/22/2020	CREDIT SUISSE SECURITIES		1.279.250	1.350.000	12.77

## **SCHEDULE D - PART 3**

		Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
00130H-CC-7 AES CORP	Description	rorcigir	05/15/2020	CREDIT SUISSE SECURITIES (USA)	OI OLOCK	1,742,948	1,750,000	Dividends
	- CDO		01/09/2020	GOLDMAN, SACHS & CO.		1,322,050	1,370,000	.25,819
00177T-AE-3 AMMC 20 C - 0			08/06/2020	CREDIT SUISSE SECURITIES		1,344,063	1,375,000	2,404
	C	0	08/13/2020	MLPFS INC FIXED INCOME		140,000	140.000	2,40
00206R-40-9 AT&T INC			04/15/2020	Various			500.000	
	HOLDINGS LTD		08/21/2020	CITIGROUP GLOBAL MARKETS INC.		439.375		64
009279-AC-4 A IRBUS SE			11/25/2020	STIFEL NICOLAUS & COMPANY INC.		1,140,570	1,000,000	
009349-AX-9 ALS 2016-1 AF		lu	08/17/2020	Direct				
	MPANIES INC	0	08/07/2020	CITIGROUP GLOBAL MARKETS INC.		712.121	0	16,372
013817-AJ-0 ALCOA INC	MEANIES INC		04/30/2020	J.P. Morgan Securities LLC		478,750		
	ND HOLDING BV		04/30/2020	Various		847.750	825.000	1,738
01448Y-AB-9 ALESC VII A18		0	11/17/2020	Raymond James Financial		184.032	196.825	
01449W-AB-2 ALESC X A2A -				CREDIT SUISSE SECURITIES (USA)				
017154-AE-5 ALESC X AZA -			12/18/2020	WELLS FARGO SECURITIES (USA)		1,171,471	1,481,000	2,678
			01/01/2020				1,500,000	l
02154C-AF-0 ALTICE FINANC			08/14/2020	GOLDMAN SACHS & CO		353,605	350,000	
02156L-AC-5 ALTICE FRANCE		G	08/14/2020	MORGAN STANLEY DW INC/ALGO/SOFT	}		325,000	6, 107
02209S-AR-4 ALTRIA GROUP		[	08/27/2020	RBC CAPITAL MARKETS, LLC			250,000	
	INC		03/24/2020	RBC CAPITAL MARKETS, LLC		594,567	570,000	3,857
023608-AJ-1 AMEREN CORP .	DUITIANU ADAID NA		03/31/2020	JP MORGAN SECURITIES LLC		3,142,535	3, 150,000	
	RNATIONAL GROUP INC	[	05/06/2020	CITIGROUP GLOBAL MARKETS INC.		1,741,145	1,750,000	
	R CORP		11/17/2020	BARCLAYS CAPITAL INC		989,300	1,000,000	
031921-AA-7 AMWINS GROUP			09/22/2020	GOLDMAN, SACHS & CO.		31,800	30,000	543
03465L-AC-9 AOMT 2020-3 A			06/26/2020	NOMURA SECURITIES/FIXED INCOME		8,249,984	8,250,000	f
	N CAPITAL PLC	C	06/03/2020	Various		1,852,290	1,800,000	4,078
	N CAPITAL PLC	C	09/08/2020	GOLDMAN, SACHS & CO.			1,000,000	
03755A-AA-6 APEXC 152R EF		C	04/17/2020	Direct		24,956	24,956	s
03766#-AA-2 AASET 2014-1			11/16/2020	Direct		0	0	
	1 - ABS		09/24/2020	BARCLAYS CAPITAL INC		370,500	400,000	1,072
044209-AM-6 ASHLAND LLC .			08/14/2020	GOLDMAN SACHS & CO		441,000	350,000	6,216
04965F-AL-5 ATRM 15 D - 0	00	C	09/09/2020	MORGAN STANLEY & CO. LLC		1,205,725	1,250,000	5,652
04966H-AG-1 ATRM XIII C -	CDO	C	09/10/2020	BOFA SECURITIES INC.		2,376,500	2,450,000	7,414
05178T-AC-5 AURMIL 2011A	13 - ABS		09/22/2020	DUNCAN WILLIAMS INC.		71,010	50,000	660
	DINGS INC		09/30/2020	Various		1, 187, 747	1,000,000	22,396
05492P-AA-6 BAMLL 19BPR A	N - CMBS		08/14/2020	MLPFS INC FIXED INCOME		2,000,156	2,000,000	2,939
054969-AA-8 BFNS D - CDO		C	01/08/2020	PERSHING LLC		5,700,375	5,630,000	16,421
05723K-AF-7 BAKER HUGHES	A GE COMPANY LLC		01/14/2020	CREDIT SUISSE SECURITIES (USA)		5,239,650	5,000,000	17,567
05950F-AE-5 BAFC 2006-4 A	5 - CMO/RNBS		04/01/2020	Direct		2,379	2,379	
064159-VJ-2 BANK OF NOVA	SCOTIA	C	05/28/2020	SCOTIA CAPITAL USA INC		720,000	720.000	
07132E-AQ-8 BATLN 9R DR -	CDO	C	12/15/2020	Various			2,950,000	10 , 406
07133M-AE-6 BATLN XVI D -	CDO	C	07/30/2020	MORGAN STANLEY & CO. LLC		422.031	432.500	14,464
071734-AF-4 BAUSCH HEALTH	COMPANIES INC	C	08/07/2020	CHASE SECURITIES INC		524,775	475,000	6,792
	ATIONAL INC		03/24/2020	J.P. Morgan Securities LLC				(
084423-60-7 W. R. BERKLEY			03/26/2020	JEFFERIES LLC		483,000	635.375	(
	INFOSERV LLC		08/12/2020	MLPFS INC FIXED INCOME		185.000	185,000	(
09609N-AJ-4 BLUEM 24 D -		С	08/20/2020	MORGAN STANLEY & CO. LLC		1, 166, 658	1,175,000	4.766
09629L-AJ-4 BLUEM 23 D -		C	12/07/2020	CITIGROUP GLOBAL MARKETS INC.				2,274
097023-CV-5 B0EING CO			04/30/2020	CITIGROUP GLOBAL MARKETS INC.		4,250,000	4,250,000	2,214
	RKETS AMERICA INC		12/01/2020	J.P. Morgan Securities LLC		1.000.000	1,000,000	
	INANCIAL INC		05/13/2020	WELLS FARGO SECURITIES LLC		778,994		
	NATIONAL INC		08/18/2020	US Bank		9,750	10.000	
12316U-AA-5 BUSH FOUNDAT I			11/10/2020	RBC CAPITAL MARKETS, LLC			250.000	102
1248EP-CK-7 CCO HOLDINGS			08/07/2020	Morgan Stanley				2,550
12510H-AD-2 CAUTO 4 A4 -			01/15/2020	CREDIT SUISSE SECURITIES (USA)			4,000,000	
12510H-AE-0 CAUTO 2020-1			01/15/2020	CREDIT SUISSE SECURITIES (USA)			4,000,000	
12510H-AE-0 CAUTU 2020-1 12530M-AA-3 SORT 201 A1 -			07/28/2020				2,000,000	303
1253UM-AA-3 SURT 201 AT -				GOLDMAN, SACHS & CO. MLPFS INC FIXED INCOME				
			01/10/2020	J.P. MORGAN SECURITIES INC.			1,480,000	27,811
12555X-AJ-0 CIFC 2019-VI 12563L-AL-1 CLIF 191 A -		6	06/05/2020				1,625,000	12,495
			05/05/2020	WELLS FARGO SECURITIES LLC	}	1,519,633	1,593,324	3, 120
	LLC		08/14/2020	Cantor Fitzergald & Co.		250,700	250,000	1,991
	LLC	[	08/14/2020	CITIGROUP GLOBAL MARKETS INC.		243,685	250,000	23
126408-HS-5 CSX CORP			03/26/2020	CITIGROUP GLOBAL MARKETS INC.		2,986,080	3,000,000	
12674T-AB-2 C&W SENIOR FI		C	08/07/2020	GOLDMAN SACHS & CO	-	427,996	400,000	9,667
	ONAL RAILWAY CO	C	04/29/2020	CITIGROUP GLOBAL MARKETS INC.		2,936,130	3,000,000	
14311V-AE-6 CGMS 164R DR		C	01/16/2020	JP MORGAN SECURITIES LLC		1,647,390	1,780,000	
14311Y-AA-8 CGMS 2018-1 E	- CDO	1	12/09/2020	NOMURA SECURITIES INTL., FIXED I	į –	1,255,581	1,375,000	11,854

## **SCHEDULE D - PART 3**

		Sho	wing All Lo	ong-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
14316E-AJ-8 14686A-AG-4	CGNS 192 C - CDO		09/23/2020 .	Various		1,441,125	1,500,000 775,000	5,974 5,917
	CARVL 2 E - CDO		06/09/2020 .	BARCLAYS CAPITAL INC FIXED INC			1,100,000	9,582
	CLAST 181 A - ABS		03/24/2020 .	BANK OF AMERICA SECURITIES		295.099	412.726	
	CATERPILLAR INC		04/06/2020 .	MLPFS INC FIXED INCOME		3,984,040	4,000,000	.0
	CHENIERE ENERGY INC		09/15/2020 .	CREDIT SUISSE SECURITIES (USA)		245,000	245,000	0
	CHILDREN'S HOSPITAL OF PHILADELPHIA		10/06/2020 .	J.P. Morgan Securities LLC		1,500,000	1,500,000	0
	CHOBANI LLC		10/19/2020 .	MLPFS INC FIXED INCOME		125,000	125,000	0
18453H-AA-4 185899-AJ-0	CLEAR CHANNEL OUTDOOR HOLDINGS INC CLEVELAND-CLIFFS INC		08/14/2020 .	GOLDMAN SACHS & CO UBS FINANCIAL SERVICES INC.		342,118 273,675	350,000 250,000	149 7,818
	COCA-COLA CO		03/20/2020	BOFA SECURITIES INC.		5.961.480	6,000,000	
	COLT 193 A1 - CMO/PMBS		04/15/2020	MORGAN STANLEY & CO. LLC		1.662.469	1,680,734	2,210
21036P-BG-2	CONSTELLATION BRANDS INC		04/23/2020 .	Various		754,570	750,000	0
	CONSTELLIUM SE	C	08/14/2020 .	U.S. Bank		339,960	325,000	2,438
	CONSUMERS ENERGY CO		03/17/2020 .	BARCLAYS CAPITAL INC.		7,968,480	8,000,000	0
	CONTINENTAL RESOURCES INC		08/14/2020 .	NO BROKER CITIGROUP GLOBAL MARKETS INC.		262,500	300,000	
	CONTINENTAL RESOURCES INC	C	08/14/2020 .	BNP SECURITIES			275,000 400,000	1,103 4,888
	CSFB 2005-7 2A4 - CMO/RMBS	v	04/20/2020 .	Direct			400,000	4,000 N
225470-VP-5	CSMC 2006-1 413 - CMO/RMBS		07/01/2020 .	Direct		2	2	0
2254W0-NS-0	CSFB 2005-11 5A3 - CMO/RMBS		07/01/2020 .	Direct		56	56	0
	CUSHNAN & WAKEFIELD US BORROWER LLC		05/19/2020 .	J.P. Morgan Securities LLC		2,000,000	2,000,000	0
23244A-AB-1	CWL 2006-SD3 M1 - RMBS		11/25/2020 .	Direct		276	276	0
	DANA INC		08/14/2020 .	CITIGROUP GLOBAL MARKETS INC.  BOFA SECURITIES INC.		343,574 1.332.234	325,000	2,996
	DERE & CO.		05/14/2020 .	CITIGROUP GLOBAL MARKETS INC.			1,328,172 5,000,000	1,705 0
	DELTA AIR LINES INC		04/27/2020 .	J.P. Morgan Securities LLC		1.500.000	1,500,000	
	DISCOVERY COMMUNICATIONS LLC		01/14/2020 .	CREDIT SUISSE SECURITIES (USA)		5,595,550	5,000,000	41,938
	DOW CHEMICAL CO		08/18/2020 .	Various		2,734,277	2,750,000	0
	DRSLF 58 E - CDO		11/24/2020 .	CITIGROUP GLOBAL MARKETS INC.		2,028,188	2, 175,000	13,119
	DRSLF 38R ER - CDO	C	02/01/2020 .	GUGGENHEIM SECURITIES, LLC		1,560,725	1,630,000	
	EOG RESOURCES INC		04/08/2020 .	CITIGROUP GLOBAL MARKETS INC.		1,999,200	2,000,000	0
	EOT CORP		08/07/2020 .	BARCLAYS CAPITAL INC FIXED INC CREDIT SUISSE SECURITIES			525,000 350,000	1,276 8,203
	EMERA US FINANCE LP	U	02/05/2020 .	JP MORGAN SECURITIES LLC		4,208,610	3,500,000	
	EMPOWER FINANCE 2020 LP		09/30/2020	Morgan Stanley & Co. LLC		103,461	100,000	128
	ENBRIDGE INC	C	07/22/2020	Various		721,297		160
	ENTERGY ARKANSAS LLC		05/11/2020 .	DEUTSCHE BANK SECURITIES, INC.		8,943,375	7,500,000	
29379V-CA-9	ENTERPRISE PRODUCTS OPERATING LLC		07/31/2020 .	Various		2,481,554	2,500,000	0
	EVEREST REINSURANCE HOLDINGS INC		10/09/2020 .	WELLS FARGO SECURITIES LLC		2,996,546	3,000,000	851
	EXPEDIA GROUP INC  EXXON MOBIL CORP		08/07/2020 .	MERRILL LYNCH PIERCE FENNER SMITH INC		686,813 10,491,670	675,000 10,500,000	2,341
	FAGE INTERNATIONAL SA	C	08/14/2020 .	JEFFERIES LLC				
	FSK 8.625 05/15/25		04/24/2020 .	Not Provided		2,000,000	2,000,000	0
31428X-BS-4	FEDEX CORP		01/24/2020	CREDIT SUISSE SECURITIES (USA)		5,565,931	4,900,000	63,264
	FEDEX CORP		04/03/2020 .	J.P. Morgan Securities LLC		748 , 185	750,000	0
	FEDEX CORP		05/05/2020 .	BARCLAYS CAPITAL INC		1,761,345	1,484,000	6,493
	EFINT 201 A1 - CMO/RMBS FIRST AMERICAN FINANCIAL CORP		06/02/2020 .	CREDIT SUISSE SECURITIES (USA)		1,999,973	2,000,000	3,789
	FIRST AMERICAN FINANCIAL CORP		05/08/2020 .	J.P. Morgan Securities LLC WELLS FARGO SECURITIES LLC		1,742,860 2.442,980	1,750,000 2,000,000	
	FIRSTENERGY CORP		02/05/2020 .	MORGAN STANLEY & CO. LLC		2,442,980		5,928 0
	FSMT 2018-4 B2 - CMO/RMBS		04/22/2020 .	BMO CAPITAL MARKETS		5,390,719		14,895
34354P-AF-2	FLOWSERVE CORP		10/14/2020 .	Various			750,000	
34490@-AE-4	SER 2020-XI-E TR CTF		07/17/2020 .	Not Provided		1,500,000	1,500,000	0
	SER 2020-XI-F TR CTF		07/17/2020 .	Not Provided		3,530,000	3,530,000	0
	SER 2020-XI-J TR CTF		07/17/2020 .	Not Provided		1,470,000	1,470,000	0
	FORD MOTOR CO		08/27/2020 .	CITIGROUP GLOBAL MARKETS INC.  JP MORGAN SECURITIES LLC				23,039
	FREEPORT-MCMORAN INC		03/31/2020 .	NO BROKER				
	GPIIT 2019-FL2 AS - CDO		08/07/2020 .	J.P. Morgan Securities LLC		1,794,000	2,000,000	12, 157
36321P-AC-4	GALAXY PIPELINE ASSETS BIDCO LTD	C	10/27/2020 .	HSBC Securities (USA), Inc.		1,750,000	1,750,000	
	GENERAL DYNAMICS CORP		03/23/2020	MLPFS INC FIXED INCOMÉ		3,941,200	4,000,000	0
369550-BM-9	GENERAL DYNAMICS CORP		03/23/2020 .	WELLS FARGO SECURITIES LLC		2,473,675	2,500,000	0
	GENERAL MILLS INC		03/31/2020 .	MLPFS INC FIXED INCOME		4,990,000	5,000,000	0
37255L-AA-5	GENWORTH MORTGAGE HOLDINGS INC		11/30/2020 .	Various		216,913	210,000	1,770

## **SCHEDULE D - PART 3**

1   2   3   4   5   6			
	7	8	9
			Paid for Accrued
STATE		5 1/1	Interest and
\$1707.4.3	Actual Cost	Par Value	Dividends
Section   Sect			
	140.863		
MODE   MARCH	762.960		
1865   1.40   1.00			
Comparison			
SOUTH-100   SOUT	1,544,853		0
GOND-101   HETT 2011-1 - 383	1,696,013		
MINISTRATE   MIN			
COURTS - 1.45	445.647		
Commonweal   Com	9,198,775		
MILESPAN IN CONTROL   March			
45997-46-5   NFE BROOKP FINE	250,000		
MAST-1-0-0   MAST MERS COPE   MAST-1-0-1   MAST MERS COPE   MAST-1-0-1   MAST MERS COPE   MAST-1-0-1   MAST MERS MERS NO.			
MORET MERPILE INC   C   GRIFF MERPILE INC   GRIFF MERPILE IN			
MARCH MERIAS INC.   C.   GATHARDO   C.   GAT			
MASSA HIFEALS FOR   MASSA HIFEALS FOR   MASSA HIFEALS FOR   MASSA HIFEALS CORP   MASSA HIRE CORP   M	259,903		
MAST HITE STOP			00
MSSP-AL-1   MST MISS DOP			
4898*-A-1   165 HB 18 - CO			
MEATHER   MEAT			
### ### ### ### ### ### ### ### ### ##			
##801-8-7-7-7-7-7-7-7-7-7-7-7-7-7-7-7-7-7-7-			
##55114-8-9 PMT 12-103-15- DM7885	46,484		
MASSEM 1-4-5   KINF 98 PC - COD	3,499,386	3,498,293	
##2588-4-3 KM GROUP FINANCE ON UTIL LC ##2588-4-3 KI FIRE SC TL  ##2589-4-3 KI FIRE SC TL  ##2580-4-4-3 KI FIRE SC TL  ##2580-4-4-3 KI FIRE SC TL  ##2580-4-4-5 LERNOS INC  ##2580-4-4-5 LERNOS INC  ##2580-4-4-5 LERNOS INC  ##2580-4-4-5 LERNOS INC  ##2580-4-4-5 LERNOS INC  ##2580-4-4-5 LIPEON HEALTH INC  ##2580-4-4-5 L	2,949,265		
49458-4-B   KINERT, "CLARK CORP			
45867-4.4-3			
S0177-10-7   L BRANGS INC   BRAYOT 2020   COLUMN SIGNS & CO.	3,488,800		
S01777-8-3-S   L BANDS INC			
	162,359		
534187-B-12	740,370		0
53948_A-B-B			
\$6037.A-A-2			
52897-AG-7			
552842-AG-6	336,599		
562848-AG-B   MIGIC INVESTIBLENT CORP			
153201-AA-7	513,070	500,000	0
55320T-AB-9   MP7 7RR ERR - CD0   C	37,500		
S5818T-AG-7   MDPK 14RR ER - C00   C.   01/22/2020   JP MORGAN SECURITIES LLC   S5821-AE-7   MDPK 30 C - C00   C.   08/12/2020   HILLITOP SECURITIES INC   S5908-AE-8   MAPSL 181 A - ABS   C.   02/13/2020   CREDIT SUISSE SECURITIES (USA)   C.   08/13/2020   GREDIT SUISSE SECURITIES (USA)   C.   08/13/2020   C.   08/13/			
SSP21T-AE-7			
559080-AQ-9   MAGELLAN MIDSTREAM PARTNERS LP   0.57/06/2020   JP MORGAN SECURITIES LLC   56564R-AA-8   MAPSL 181 A - ABS   C. 0.2/13/2020   GREDIT SUISSE SECURITIES (USA)   571903-8D-4   MARRI OTT INTERNATIONAL INC   0.4/15/2020   Various   0.57/3030-BE-2   MARRIOTT INTERNATIONAL INC   0.6/07/2020   Various   0.57/3030-BE-2   MARRIOTT INTERNATIONAL INC   0.6/07/2020   Various   0.57/3060-AP-9   MASTERCARD INC   0.3/24/2020   CITIGROUP GLOBAL MARKETS INC   0.3/24/2020   CITIGROUP GLOBAL MARKETS INC   0.57/3060-AQ-7   MASTERCARD INC   0.57/3060-AQ-7   MASTERCARD INC   0.57/3060-AQ-7   MASTERCARD INC   0.57/3060-AQ-7   MASTERCARD INC   0.57/3060-AQ-7   MASTERCARD INC   0.57/3060-AQ-7   MASTERCARD INC   0.57/3060-AQ-7   MASTERCARD INC   0.57/3060-AQ-7   MASTERCARD INC   0.57/3060-AQ-7   MASTERCARD INC   0.57/3060-AQ-7   0.57/3060	2,469,940		
56564R-AA-8   MAPSL 181 A - ABS   C	7,890,520		
571903-BD-4   MARRIOTT INTERNATIONAL INC   04/15/2020   Various   08/07/2020   Various			
571903-BE-2   MARRIOTT INTERNATIONAL INC   08/07/2020   Various   08/07/2020   Various   09/24/2020   CITIGROUP GLOBAL MARKETS INC.   09/24/2020   CITIGROUP GLOBAL MARKETS INC.   09/24/2020   CITIGROUP GLOBAL MARKETS INC.   09/24/2020   CITIGROUP GLOBAL MARKETS INC.   09/24/2020   Direct   09/24/2020   Di	1,381,073		2,490
576360-AP-9         MASTERCARD INC         .03/24/2020         CITIGROUP GLOBAL MARKETS INC.           576360-AC-7         MASTERCARD INC         .03/24/2020         CITIGROUP GLOBAL MARKETS INC.           576430-QE-9         MABS 2006-AN1 M2 - RIMBS         .12/28/2020         Direct           57763R-A4-5         MAUSER PACXIGING SOLUTIONS HOLDING CO         .05/04/2020         BANK OF AMERICA SECURITIES           579780-AQ-0         MCCORNICK & COMPANY INC         .04/13/2020         MLPFS INC FIXED INCOME           58013M-FQ-2         MCCONALD'S CORP         .03/25/2020         JP MORGAN SECURITIES LLC           5915K-AJ-7         METHANEX CORP         C09/18/2020         Various           5915K-AH-0         METHANEX CORP         C09/18/2020         Various           59156R-AP-3         METLIFE INC         .04/03/2020         MLPFS INC FIXED INCOME	3,084,074		
57636Q-AQ-7         MASTERCARD INC         03/24/2020         CITIGROUP GLOBAL MARKETS INC.           5764Q-QC-9         MABS 2006-AM1 II2 − RIMBS         12/28/2020         Direct           57763R-AA-5         MAUSER PACKAGING SOLUTIONS HOLDING CO         05/04/2020         BMK OF AMERICA SECURITIES           579780-A0-0         MCOORNICK & COMPANY INC         04/13/2020         MLPFS INC FIXED INCOME           58013M-FQ-2         MCDONALD'S CORP         03/25/2020         JP MORGAN SECURITIES LLC           59151K-AJ-7         METHANEX CORP         C. 08/27/2020         Various           59151K-AI-0         METHANEX CORP         C. 09/18/2020         Various           59156R-AP-3         METLIFE INC         04/03/2020         MLPFS INC FIXED INCOME			
57643L_OE-9   MABS 2006-AN1 NZ - RINBS   12/28/2020   Direct   D	1,996,120 1,991,520		
57763R-AA-5       MAUSER PACKAGING SOLUTIONS HOLDING CO       .05/04/2020       BANK OF AMERICA SECURITIES         579780-AQ-0       MCCORNICK & COMPANY INC       .04/13/2020       MLPFS INC FIXED INCOME         58013H-FQ-2       MCOUNLD'S CORP       .03/25/2020       JP MORGAN SECURITIES LLC         59151K-AJ-7       METHANEX CORP       C08/27/2020       Various         59151K-AM-0       METHANEX CORP       C09/18/2020       Various         59156R-AP-3       METLIFE INC       .04/03/2020       MLPFS INC FIXED INCOME			
579780-AQ-0         MCCORNICK & COMPANY INC         04/13/2020         MLPFS INC FIXED INCOME           58013M-F0-2         MCDONALD'S CORP         03/25/2020         JP MORGAN SECURITIES LLC           5915K-AJ-7         C         08/27/2020         Various           5915K-MH-0         METHANEX CORP         C         09/18/2020         Various           59156R-AP-3         METLIFE INC         04/03/2020         MLPFS INC FIXED INCOME         MLPFS INC FIXED INCOME	495,000		
59151K-AJ-7         METHANEX CORP         C.         .08/27/2020         Various           59151K-AM-0         METHANEX CORP         C.         .09/18/2020         Various           59156R-AP-3         METLIFE INC         .04/03/2020         MLPFS INC FIXED INCOME	1,993,160		
59151K-AMI-O METHANEX CORP C	1,985,320	2,000,000	
59156R-AP-3 METLIFE INC	453,516		
	219,981		
59217G-EG-0 METROPOLITAN LIFE GLOBAL FUNDING I	3,243,305		
396327-RC-U			

## **SCHEDULE D - PART 3**

		Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	MCMLT 182 A1 - CMO/FMBS		04/01/202004/07/2020	MORGAN STANLEY & CO. LLC CITIGROUP GLOBAL MARKETS INC.		1,718,835 2,000,000	1,702,344 2,000,000	331
	NCC 2018-I E - CDO		12/21/2020	Brownstone Investment Group LLC		1,357,250	1,780,000	20,766
	NAVIENT CORP		08/14/2020	NO BROKER		336.879	325.000	3,230
	NETFLIX INC		08/07/2020 .	CITIGROUP GLOBAL MARKETS INC.		682,928	575,000	4,360
	NRZT 20NOM2 A3 - CMC/RMBS		06/19/2020	CREDIT SUISSE SECURITIES (USA)		2,250,000	2,250,000	4,732
	NEWCREST FINANCE PTY LTD	C	05/07/2020 .	Various		3,832,367	3,850,000	0
654106-AK-9	NIKE INC		03/25/2020	MLPFS INC FIXED INCOME		2,745,958	2,750,000	0
	NIKE INC		03/25/202004/07/2020	BOFA SECURITIES INC.  JP MORGAN SECURITIES LLC		4,983,150 1,992,620	5,000,000 2,000,000	<i>لا</i>
	NOBLE ENERGY INC		01/16/2020	Morgan Stanley		5,562,150	5,000,000	107.250
	NORFOLK SOUTHERN CORP		05/15/2020	Unknown		496.810	563,378	10,033
666807-BU-5	NORTHROP GRUIMMAN CORP		03/19/2020	JP MORGAN SECURITIES LLC		2,982,210	3,000,000	0
	WOODS 16 E - CDO		01/09/2020 .	NOMURA SECURITIES INTL., FIXED I		304,675	350,000	4,795
	NUSTAR LOGISTICS LP		09/09/2020	CITIGROUP GLOBAL MARKETS INC.		350,000	350,000	0
	OZLM VIII BRR - CDO		09/10/2020	BOFA SECURITIES INC.		2,236,439	2,275,000	9,220
	OZLM 6RR B1S - CD0		07/29/202008/25/2020	CITIGROUP GLOBAL MARKETS INC.		1,302,813  515.625	1,375,000	1,269 1,899
	OCCIDENTAL PETROLEUM CORP		08/25/2020	CHASE SECURITIES INC		687, 167	685.000	
	OKLAHOMA GAS AND ELECTRIC CO		05/14/2020	Various		9,767,035	9,500,000	16,972
68233J-BP-8	ONCOR ELECTRIC DELIVERY COMPANY LLC		02/11/2020	BNP SECURITIES		2,326,560	2,000,000	15,200
68233J-BT-0	ONCOR ELECTRIC DELIVERY COMPANY LLC		03/17/2020 .	US Bank		4,985,250	5,000,000	0
	ONEAMERICA FINANCIAL PARTNERS INC		09/24/2020	Various		669,222	670,000	
	OMFIT 2020-1 A - ABS		04/24/2020	RBC CAPITAL MARKETS, LLC		2,749,790	2,750,000	0
	OTIS WORLDWIDE CORP		02/19/202008/14/2020	CITIGROUP GLOBAL MARKETS INC. CHASE SECURITIES INC		1,999,640 511,770	2,000,000 500,000	4,010
	PGT INNOVATIONS INC		08/14/2020	BNY/SUNTRUST CAPITAL MARKETS				1, 158
	PPL ELECTRIC UTILITIES CORP		02/12/2020	CITIGROUP GLOBAL MARKETS INC.		2,010,400	2,000,000	
	PARTNERRE FINANCE B LLC		09/17/2020	WELLS FARGO SECURITIES LLC		2,220,000	2,220,000	0
	PEPSICO INC		03/17/2020	MLPFS INC FIXED INCOME		9,947,400	10,000,000	0
	PETROBRAS GLOBAL FINANCE BV	C	08/07/2020	MERRILL LYNCH PIERCE FENNER SMITH INC		420,000	375,000	4,781
	SHUTTERFLY LLC		12/10/2020	CITIGROUP GLOBAL MARKETS INC.		183,825	175,000	2,941
	RALPH LAUREN CORP PRETSL 12 A1 - CDO		06/01/202002/26/2020	MLPFS INC FIXED INCOME BOFA SECURITIES INC.		1,979,900 97,410	2,000,000 103,353	
	PRETSL 12 A1 - C00	C	03/26/2020	BOFA SECURITIES INC.		97,410		493
	PRETSL 25 B2 - CD0	C	11/18/2020	PERSHING LLC		141.654	234, 139	.288
	PRETSL 19 B - CDO		01/01/2020	MLPFS INC FIXED INCOME		1,371	1,667	(1,371)
	PRETSL 22 B2 - CD0	C	06/05/2020	CREDIT SUISSE SECURITIES		588,037	890,966	2,646
	PRETSL 26 B2 - CD0		04/03/2020	CITIGROUP GLOBAL MARKETS INC.		573,988	1, 103,823	598
	PRETSL XXIII A2 - CDO		07/27/2020	Various		2,681,007	3,536,473	4,928
	PRESIDIO HOLDINGS INC		08/14/202003/23/2020	BARCLAYS CAPITAL INC FIXED INC CITIGROUP GLOBAL MARKETS INC		362,355 1,995,200	350,000 2,000,000	806
	PROCTER & GAINBLE CO.		03/23/2020	CITIGNOUP GLOBAL MARKETS INC.		1,987,280	2,000,000	
	CTL - AMZN PROJECT DIXIE FUNDED		11/13/2020	NATWEST SECURITIES		1,417,584	1,417,584	
	PRUDENTIAL FINANCIAL INC		04/17/2020	Various		356,968	360,000	6,704
	PUBLIC SERVICE ELECTRIC AND GAS CO		01/07/2020 .	US Bank		6,489,990	6,500,000	0
	QBE INSURANCE GROUP LTD	C	05/07/2020	Various		2,573,305	2,550,000	0
	RHP HOTEL PROPERTIES LP		08/14/2020 .	MORGAN STANLEY DW INC/ALGO/SOFT		438,660	450,000	7,688
	RRAIN 5 C - CDO	٠	06/03/202008/21/2020	NOMURA SECURITIES INTL., FIXED I		2,287,688 447.587	2,450,000	14,990
	REDWOOD TRUST INC		10/01/2020 .	Various				
	RESPK 2011 E - CDO	C	12/03/2020	HILLTOP SECURITIES INC		2,355,000	2,400,000	2,898
759470-BA-4	RELIANCE INDUSTRIES LTD	C	08/21/2020	Unknown		2,800,266	3,000,000	63,542
761713-BB-1	REYNOLDS AMERICAN INC		08/04/2020	CITIGROUP GLOBAL MARKETS INC.		2,981,147	2,250,000	61,384
	ROCKT 2017-3 D - CDO	C	09/10/2020 .	Various		1,033,640	1,100,000	3,392
	ROCKT 182 D - CDO		08/18/2020 .	MORGAN STANLEY & CO. LLC		2,088,218	2,175,000	6,315
	ROYAL BANK OF SCOTLAND GROUP PLC	C	04/28/202011/12/2020	UBS FINANCIAL SERVICES INC.		210,060  34,902	200,000 35,000	1,333
	ROYAL CARIBBEAN CRUISES LTD		11/12/202010/14/2020	UBS FINANCIAL SERVICES INC.				226 1,754
	ROYAL CARIBBEAN CRUISES LTD		12/02/2020	WELLS FARGO SECURITIES LLC			45,000	
780153-AZ-5	ROYAL CARIBBEAN CRUISES LTD		11/23/2020	Varjous		214, 194	185,000	6,446
	NAVIENT CORP		08/21/2020	MORGAN STANLEY DW INC/ALGO/SOFT		172,840	200,000	750
78573N-AC-6	SABRE GLBL INC		08/14/2020 .	NO BROKER		431,620	400,000	12,436
	SAPA 201 A - ABS	C	02/10/2020	Mizuho Securities USA, Inc.		1,999,969	2,000,000	0
80349B-AV-9	SARAT 2013-1 DR2 - CD0		09/16/2020 .	GOLDMAN, SACHS & CO.		1,542,369	1,625,000	10,892

## **SCHEDULE D - PART 3**

				ng-Term Bonds and Stocks ACQUIRED During Current Year			,	
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	SEMT 2018-CH1 A1 - CMO/RMBS		03/31/2020	BMO CAPITAL MARKETS		1, 185, 439	1, 167, 201	130
	SEMT 201 A19 - CMO/RNBS		01/08/2020	WELLS FARGO SECURITIES LLC		1,274,805	1,250,000	1,944
	SEVEN GENERATIONS ENERGY LTD	C	08/27/2020	CITIGROUP GLOBAL MARKETS INC.		424,310	445,000	9,294
	SHACK 2013-III CR - CDO		07/29/2020	CREDIT SUISSE SECURITIES		906,555	975,000	964
	SHELL INTERNATIONAL FINANCE BY	C	04/01/2020	BARCLAYS CAPITAL INC FIXED INC		5,246,798	5,250,000	0
	SHELL INTERNATIONAL FINANCE BV	C	09/10/2020	RBC CAPITAL MARKETS, LLC		537, 170	500,000	7,177
	SHIFT4 PAYMENTS LLC		10/15/2020 09/16/2020	CREDIT SUISSE SECURITIES (USA)		70,000 210.000	70,000	0
	SOCIETE GENERALE SA		11/12/2020	FTN Financial			210,000 1.400.000	0
	SCLP 2019-3 C - ABS		07/14/2020	DEUTSCHE BANK SECURITIES. INC.		2.988.750	3,000,000	
	SPRINT CAPITAL CORP		08/07/2020	GOLDMAN SACHS & CO			350,000	
	SIDC 201 A2 - ABS		08/24/2020	KEYBANC CAPITAL MARKETS INC		2,000,000	2,000,000	
	STARBUCKS CORP		05/04/2020	CITIGROUP GLOBAL MARKETS INC.		3,476,550	3,500,000	0
	STATE STREET CORP		03/26/2020	MORGAN STANLEY & CO. LLC		2,000,000	2,000,000	0
	STR 2019-1 A3 - ABS		07/15/2020	BAIRD, ROBERT W., & COMPANY IN		2,939,955	2,991,250	7.448
	SCA 2019-1 A		06/01/2020	GOLDMAN, SACHS & CO.		(491)		0
871829-BL-0	SYSCO CORP		03/30/2020	GOLDMAN, SACHS & CO.		997,920	1,000,000	0
	SYSCO CORP		03/30/2020	GOLDMAN, SACHS & CO.			750,000	0
871829-BN-6	SYSCO CORP		07/09/2020	JEFFERIES LLC		2,863,520	2,000,000	37,033
87248K-AQ-7	TICP 161R DR - CD0	D.	06/08/2020	MLPFS INC FIXED INCOME		1,067,000	1,100,000	7,070
87249A-AE-5	TICP 9 C - CDO		08/27/2020	Raymond James Financial		2,347,500	2,400,000	6,025
87264A-BK-0	T-MOBILE USA INC		10/20/2020	Various		1,221,655	1,250,000	2,232
	BELL 2016-1 A23 - ABS		04/14/2020	Various		567,709	573,775	3,769
	TALLGRASS ENERGY PARTNERS LP		09/11/2020	RBC CAPITAL MARKETS, LLC		185,000	185,000	0
	TALLGRASS ENERGY PARTNERS LP		12/17/2020	Various	ļ	90,080	90,000	0
87612B-BP-6	TARGA RESOURCES PARTNERS LP		08/07/2020	BARCLAYS CAPITAL INC FIXED INC		528,900	500,000	19,403
	TELOS 2013-4 BR - CD0		07/21/2020	RBC CAPITAL MARKETS, LLC		1,529,531	1,625,000	561
88033G-DA-5	TENET HEALTHCARE CORP		08/14/2020	JEFFERIES LLC		438,405	425,000	6,474
88104U-AC-7	TERRAFORM GLOBAL OPERATING LP		08/18/2020	CITIGROUP GLOBAL MARKETS INC.		356,440	350,000	10,064
	TEVA PHARMACEUTICAL FINANCE COMPANY LLC		08/18/2020	Various		299,058	277,000	869
	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	C	08/07/2020	UNICREDITBANK AG (HYPOVEREINSBANK)		257,693	225,000	6,792
	TMCL 2019-1 A - ABS	C	04/22/2020	Various		1,451,885	1,570,000	2,526
	WINDR 2017-1 C - CD0	C	09/10/2020	BOFA SECURITIES INC.	·	1,351,281	1,375,000	5,501
	TPMT 2015-5 M1 - CMO/RNBS		04/08/2020	Morgan Stanley	·····	2,256,328	2,250,000	2,625
	TPMT 2017-1 A2 - RMBS TPMT 2018-4 A1 - RMBS		04/06/2020	Morgan Stanley		3,019,688 1.672.589	3,000,000 1,618,226	2,042 1,888
	TPMT 2018-1 A1 - RMBS		05/13/2020	GOLDMAN. SACHS & CO.		1,482,506	1,450,105	2,054
892231-AA-9	TOWNSQUARE MEDIA INC		08/14/2020	GOLDMAN SACHS & CO		276.465	300.000	
892231-AB-7	TOWNSQUARE MEDIA INC		12/16/2020	MLPFS INC FIXED INCOME			125.000	
89352H-BA-6	TRANSCANADA PIPELINES LTD		04/02/2020	JP MORGAN SECURITIES LLC		25,000	2,500,000	U
893647-BE-6	TRANSDIGM INC	0	08/14/2020	MERRILL LYNCH PIERCE FENNER SMITH INC		2,495,900	325,000	8,633
	CL-DAL 2020 A - ABS		08/20/2020	Not Provided		5,000,000	5,000,000	
	CL-DAL 2020 B - ABS		08/20/2020	Not Provided		1.000.000	1,000,000	0
	UBSON 18C10 C - CMBS		08/20/2020	BARCLAYS CAPITAL INC		1,130,859	1,000,000	2,630
	US FOODS INC		04/24/2020	CITIGROUP GLOBAL MARKETS INC.		750,000	750,000	2,000 N
	UNITED PARCEL SERVICE INC		03/19/2020	JP MORGAN SECURITIES LLC		2,487,975	2,500,000	 N
	UNITED STATES CELLULAR CORP		08/25/2020	Various		1,451,726	1,450,000	n
	UNITED STATES CELLULAR CORP		11/30/2020	WELLS FARGO SECURITIES LLC		1,220,000	1,220,000	0
	UNIVERSITY OF CHICAGO		08/26/2020	J.P. Morgan Securities LLC		500,000	500,000	0
	VBTOW 201 D - ABS		05/12/2020	BARCLAYS CAPITAL INC		250,000	250,000	0
	VBTOW 201 F - ABS		05/12/2020	BARCLAYS CAPITAL INC		2,000,000	2,000,000	0
91913Y-AL-4	VALERO ENERGY CORP		10/06/2020	J.P. Morgan Securities LLC		1,233,090	1,000,000	
92211M-AE-3	VDC 182 A2 - ABS		03/19/2020	PERSHING LLC		4,262,400	4,440,000	4,140
92212K-AC-0	VDC 202 A2 - RMBS		09/22/2020	KEYBANC CAPITAL MARKETS INC		2,000,000	2,000,000	0
92329W-AF-7	VENTR XVI ERR - CDO	C	10/15/2020	Direct		61,263	61,263	0
92556H-AB-3	VIACONCBS INC		04/30/2020	J.P. Morgan Securities LLC		1,761,501	1,750,000	2, 131
	VISA INC		03/31/2020	WELLS FARGO SECURITIES LLC		4,963,200	5,000,000	0
	VISIO 2019-1 A2 - RMBS		04/22/2020	GOLDMAN, SACHS & CO.		4,076,906	4, 127, 206	9,685
92856H-AB-0	VIVO ENERGY INVESTMENTS B.V.	C	09/17/2020	JP MORGAN SECURITIES LTD - LONDON		200,000	200,000	0
	VOYA 143 D - CDO	D	01/13/2020	GOLDMAN, SACHS & CO.		579,380	590,000	9,554
	VOYA 151R DR - CDO		01/10/2020	Various'		3,073,533	3,260,000	
92915H-AS-2	VOYA 163R BR - CDO		07/29/2020	DEUTSCHE BANK SECURITIES INC.			825,000	
					1		·	
92917A-AG-1	VOYA 181 C - CDO	C	08/27/2020	MORGAN STANLEY & CO. LLC	L	1,014,750	1,100,000	3,685
92917A-AG-1 92918K-AA-1	VOYA 181 C - C00	C C	08/27/2020 12/02/2020 09/18/2020	MORGAN STANLEY & CO. LLC HILLTOP SECURITIES INC CITICROUP GLOBAL MARKETS INC.		1,014,750 2,367,000 278,393	1,100,000 2,400,000 250,000	3,685 12,089 4,133

## **SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year												
1	2	3	4	5	6	7	8	9				
								Paid for Accrued				
CUSIP			Date		Number of Shares			Interest and				
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends				
	WALGREENS BOOTS ALLIANCE INC		10/06/2020			6,767,030	6,500,000	58,190				
	WALGREENS BOOTS ALLIANCE INC WALGREENS BOOTS ALLIANCE INC		04/13/2020	JP MORGAN SECURITIES LLC Various		1,999,840 2,337,249	2,000,000 2,250,000					
	WARV 191 A - ABS		10/01/2020	CREDIT SUISSE SECURITIES (USA)		2,337,249		32,333				
	WEEKLEY HOMES LLC		09/09/2020	CREDIT SUISSE SECURITIES (USA)			55,000	.0				
95101V-AB-5	WESLEYAN UNIVERSITY		01/09/2020	GOLDMAN, SACHS & CO.		1,000,000	1,000,000	0				
	WSTC 131 C - CDO		06/02/2020	Brownstone Investment Group LLC		2,281,406	2,325,000	7,458				
	WESTERN GROUP HSG LP		05/18/2020	RAYMOND JAMES & ASSOCIATES INC.		278,750	196,659	2,397				
	WHIRLPOOL CORP		05/13/2020 05/12/2020	RBC CAPITAL MARKETS, LLC			750,000 3.000.000	767				
	PURCHASED AESF VI VERDI 3.850% 11/25/24		05/12/2020	DIRECT			5,000,000					
	WISCONSIN POWER AND LIGHT CO		03/30/2020	JP MORGAN SECURITIES LLC		4.993.650	5,000,000	0				
	WYNN MACAU LTD	C	12/15/2020	DEUTSCHE BANK SECURITIES, INC.		288,400	280,000	5,075				
	XCEL ENERGY INC		03/27/2020	JP MORGAN SECURITIES LLC		2,740,925	2,750,000	0				
	YCLO 7 E - COO	C	12/18/2020	MORGAN STANLEY & CO. LLC		2,034,625	2,050,000	24,856				
	TOFC PC LEASECO LP 0.00001% 6/01/27 SUZANO AUSTRIA GMBH	n	06/05/2020	DIRECT		562,696	547,856	0				
	SUZANO AUSTRIA GMBH	υ	08/07/2020 07/13/2020	BRADESCO SECURITIES			355,000 3,062,500	10,009				
	FINS 2020-1 A1 - ABS		04/22/2020	Various		8,000,000		n l				
	PRICEWATERHOUSECOOPERS LLP		06/09/2020	U.S. BANCORP INVESTMENTS, INC.		3,000,000	3,000,000	0				
BGH6PF-Y8-8	DYAL III ISSUER A		06/11/2020	Not Provided		3, 175, 341	3, 175, 341	0				
	DYAL III ISSUER B		06/11/2020	Not Provided		1,824,659	1,824,659	0				
	CHENIERE CORPUS CHRISTI HOLDINGS L		08/11/2020	Not Provided		3,700,000	3,700,000	0				
	AV-DAL 2020 A - ABS		10/08/2020	DIRECT LOAN FUND		2,500,000	2,500,000	0				
	LIMI FEE TI LENDLEASE ARMY PRA TL		11/20/2020	DIRECT LOAN FUND		1,500,000	1,500,000					
	CTL - CAYMAN UNIVERSE HOLDINGS LLC	C.	08/21/2020	Not Provided		10,998,801	10,998,801	10,432				
	CIFI HOLDINGS (GROUP) CO LTD	D	08/10/2020	HISMHKH1 HONG KONG		418,631	415,000	1,798				
	OMGRID FUNDING LTD	D	09/16/2020	CITIGROUP GLBL MRKT LTD -LDN .		192,220	200,000	924				
	PHOENIX GROUP HOLDINGS PLC	D	01/23/2020	Various		605,900	600,000	0				
	TIMES CHINA HOLDINGS LTD	<u>D</u>	08/10/2020	NOMURA INTERNATIONAL PLC		422,263	415,000	2,646				
	YUZHOU GROUP HOLDINGS CO LTD	D	09/16/2020	GUOTAL JUNAN SECURITIES		212,500 1,002,700	200,000	2,078				
	UBS GROUP AG TURK TELEKOMUNIKASYON AS	D	04/27/2020	Merrill Lynch UBSWGB2L UBS AG LONDON			1,000,000	51,260 9,797				
	ALFA SAB DE CV	D D	08/07/2020	SNCRUS44 STIFEL, NICOLAUS US		418.013	355.000	9,220				
	BANCO BTG PACTUAL SA (CAYMAN ISLANDS BRA	D	08/14/2020	JPMORGAN CHASE BANK/EUROCLEAR BANK		294,420	280,000	181				
	BANCO DE BOGOTA SA	D	08/19/2020	PERSHING LLC JERSEY CITY		266,750	250,000	4,427				
	CEMEX SAB DE CV	D	08/07/2020	SANTANDER INVESTMENT SECURITIES, INC.		354,375	350,000	4,345				
	COSAN OVERSEAS LTD	D	08/14/2020	BPABBRRJ BANKCO RIO DE JANEIRO		362,600	350,000	1,043				
	GLOBO COMUNICACOES E PARTICIPACOES SA VOTORANTIM CIMENTOS INTERNATIONAL SA	D	08/07/2020 08/14/2020	GOLDMAN, SACHS & CO. HSBC Bank PLC				1,093 9,107				
	HTA GROUP LTD	D	08/17/2020	GOLDMAN, SACHS & CO.		302,100	285,000	3,380				
	ABJA INVESTMENT CO PTE LTD	D	08/19/2020	TRADE SERVICES CINCINNATI		289,200	300.000	1,226				
Y3R27A-AL-8	HPCL-MITTAL ENERGY LTD	D	08/19/2020	MLILGB3LECL MRL LY INTL LONDON		297,750	300,000	4,944				
Y97351-AD-5	YANLORD LAND HK CO LTD	D	08/13/2020	MLILGB3LECL MRL LY INTL LONDON			410,000	13,166				
	otal - Bonds - Industrial and Miscellaneous (Unaffiliated)					592,242,673	590,914,974	1,889,571				
	AIA GROUP LTD	C	09/10/2020	Various		352,229	350,000	0				
	AFFILIATED MANAGERS GROUP INC		09/17/2020	MLPFS INC FIXED INCOME		740,000	740,000	0				
	AMERICAN FINANCIAL GROUP INC		09/08/2020	WELLS FARGO SECURITIES LLC MLPFS INC FIXED INCOME		500,000	500,000	0				
	AMERICAN FINANCIAL GROUP INC		05/21/2020	MLPFS INC FIXED INCOME			720,000 880,000					
	BP CAPITAL MARKETS PLC	 C	06/17/2020	MLPFS INC FIXED INCOME		1.040,000	1.040.000					
	BROOKFIELD FINANCE INC	C	10/08/2020	JP MORGAN SECURITIES LLC		960,000	960,000	0				
125896-85-2	CMS ENERGY CORP		03/20/2020	Various		1,563,867	1,586,150	0				
	CMS ENERGY CORP		03/19/2020	JEFFERIES LLC		77,913	100 , 125	0				
	CMS ENERGY CORP		05/19/2020	Various		1,378,289	1,366,000	0				
	CNO FINANCIAL GROUP INC ENBRIDGE INC	······	11/18/2020	MLPFS INC FIXED INCOME Morgan Stanley		550,000 2,185,000	550,000 2,000,000					
	ENBRIGE INC ENERGY TRANSFER OPERATING LP	U	01/24/2020	Morgan Stanley		1,100,000	1,100,000	31,042 n				
	FARM CREDIT BANK OF TEXAS		07/23/2020	Various		1,279,438	1,275,000					
	ITAU UNIBANCO HOLDING SA (CAYMAN ISLANDS	C	08/14/2020	U.S. Bank		302,064	310,000	3,481				
	JPMORGAN CHASE & CO		01/23/2020	JP MORGAN SECURITIES LLC		2,092,500	2,000,000	49, 167				
	LEGG MASON INC		08/04/2020	Various		145,970	144,025	0				
	METLIFE CAPITAL TRUST IV		09/01/2020	Reclassification		1,968,591	1,600,000	0				
65339K-BK-5	NEXTERA ENERGY CAPITAL HOLDINGS INC		04/24/2020	Various		204,400	210,000	5,240				

## **SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year  1												
1	2	3		5	6	7	8	9				
								Paid for Accrued				
CUSIP			Date		Number of Shares			Interest and				
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends				
65559C-AA-9	NORDEA BANK ABP	rororgii	04/27/2020	CREDIT AGRICOLE SECURITIES, NEW YORK	OF CLOCK	604,560	600,000	3,644				
744320-AL-6	PRUDENTIAL FINANCIAL INC		03/25/2020	Merril Lynch Pierce Fenner Smith		287,875	350,000					
76025L-AB-0	SCENTRE GROUP TRUST 2		09/16/2020	CITIGROUP GLOBAL MARKETS INC.		2,300,000	2,300,000	0				
78397D-AA-6	SBL HOLDINGS INC		02/04/2020	RBC CAPITAL MARKETS		630.000	630,000	0				
808513-BD-6	CHAPLES SCHWAB CORP		04/27/2020	CREDIT SUISSE SECURITIES (USA)		4.280,000	4.280.000	0				
838518-20-7	SOUTH JERSEY INDUSTRIES INC		11/12/2020	Various				0				
842587-80-0	SOUTHERN CO		01/06/2020	MLPFS INC FIXED INCOME		3,260,000	3,260,000	0				
89356B-AB-4	TRANSCANADA TRUST		01/27/2020	CREDIT SUISSE SECURITIES (USA)		2,180,000	2,000,000	53,528				
89832Q-AD-1	TRUIST FINANCIAL CORP		01/23/2020	. MORGAN STANLEY & CO. LLC		2,065,000	2,000,000	47,467				
G0809L-DY-2	BARCLAYS PLC D	L	07/14/2020	ECLR 94787 HSBC NEW YORK		613,620	600,000	4,069				
G16249-16-4	BROOKFIELD PROPERTY PARTNERS LP C		02/10/2020	WELLS FARGO SECURITIES LLC		1,030,000	41,200	0				
P0607L-AC-7	AES GENER SA	L	08/07/2020	HSBC SECURITIES INC.		425,888	410,000	2,840				
P16259-AN-6	BBVA BANCOMER SA (HOUSTON BRANCH)	L	08/07/2020	SANTANDER INVESTMENT SECURITIES, INC.	ļ ļ	419,580	420,000	10, 144				
Q7787G-AE-0	. QBE INSURANCE GROUP LTD		03/25/2020	JP MORGAN SEC LONDON		1,056,000	1,100,000	17,951				
W9T10Z-ZQ-1	SVENSKA HANDELSBANKEN AB D		09/29/2020	Morgan Stanley	ļ	600,000	600,000	0				
	total - Bonds - Hybrid Securities					37,872,348	36,098,750	249,313				
49549*-AA-3	KJ FDG SEC TL			U.S. BANK, N.A.	ļ	15,100,000	15,100,000	0				
BGH6MC-PS-4	US FOODS INC 1L TLB APRIL 2020 CL		05/01/2020	DIRECT	ļ ļ	4,417,500	4,750,000	0				
BGH6W2-6Y-3	SUTHERLAND GLOBAL INC 1L TL CTP		10/22/2020	DIRECT		2,468,375	2,500,000	0				
8299999. Sub	total - Bonds - Unaffiliated Bank Loans					21,985,875	22,350,000	0				
8399997. Tota	al - Bonds - Part 3					766,932,888	779,859,231	2,328,231				
8399998 Tota	al - Bonds - Part 5					121,445,768	124,870,816	377,213				
8399999. Tota						888,378,655	904,730,047	2,705,444				
020002-83-8	ALLSTATE CORP		03/20/2020	Various	23,600,000	471,779	0.00	2,705,444				
03939A-10-7	ARCH CAPITAL GROUP LTD	`	04/27/2020	JEFFERIES LLC	15,042.000	340,820	0.00	o				
064058-AH-3	BANK OF NEW YORK MELLON CORP		05/19/2020	Various	3,378,000.000	3,384,553	0.00					
10922N-70-7	BRIGHTHOUSE FINANCIAL INC		11/10/2020	Morgan Stanley		1,540,000	0.00	0				
174610-AU-9	CITIZENS FINANCIAL GROUP INC		05/28/2020	Morgan Stanley	430.000.000	430,000	0.00	0				
200340-AU-1	COMERICA INC		05/20/2020	Various	640,000.000	642.641	0.00	0				
25432G-20-8	DIME COMMUNITY BANCSHARES INC		06/03/2020	Various	44,000,000	1.012.905	0.00	0				
29452E-20-0	EQUITABLE HOLDINGS INC		06/30/2020	J.P. MORGAN SECURITIES LLC		529,732	0.00	0				
319626-30-5	FIRST CITIZENS BANCSHARES INC (DELAWARE)		03/05/2020	KEYBANC CAPITAL MARKETS INC	86,400.000	2,160,000	0.00	0				
336160-78-7	FIRST REPUBLIC BANK		03/23/2020	JEFFERIES LLC	10,835.000	197,727	0.00	0				
336160-83-7	FRST RPBC BK DS REP NON CUM PERP PRF		02/26/2020	JEFFERIES LLC	28,000.000	725,441	0.00	0				
360271-30-8	FULTON FINANCIAL CORP		10/22/2020	. STIFEL NICOLAUS & COMPANY INC.	41,200.000	1,030,000	00.0	0				
369604-BQ-5	GENERAL ELECTRIC CO		08/19/2020	BARCLAYS CAPITAL INC FIXED INC	325,000.000	262,979	00	0				
37045X-DB-9	GENERAL MOTORS FINANCIAL COMPANY INC		11/09/2020	Various	854,000.000	880,768	0.00	0				
404280-60-4	HSBC HOLDINGS PLC	2	04/17/2020	JEFFERIES LLC	81,000.000	1,980,324	0.00	0				
48127X-54-2	JPMORGAN CHASE & CO		01/07/2020	JEFFERIES LLC	10,111.000	261,595	0.00	0				
570535-AW-4	MARKEL CORP		05/21/2020	WELLS FARGO SECURITIES LLC	1,260,000.000	1,260,000	0.00	0				
59156R-85-0	METLIFE INC		01/07/2020	WELLS FARGO SECURITIES LLC	39,200.000	980,000	0.00	0				
61763E-20-7	MORGAN STANLEY		03/19/2020	MLPFS INC FIXED INCOME	9,913.000	201,730	0.00	0				
66661N-30-8	NORTHPOINTE BANCSHARES INC		12/30/2020	Not Provided	85,200.000	2,130,000 430.000	0.00	0				
7591EP-AR-1	REGIONS FINANCIAL CORP		06/02/202004/27/2020	GOLDMAN, SACHS & CO. JEFFERIES LLC		430,000	0.00 0.00	0				
75968N=30=9 76169C=20=9	REXFORD INDUSTRIAL REALTY INC	·	11/12/2020	WELLS FARGO SECURITIES LLC			0.00	U				
82981J-80-2	SITE CENTERS CORP		11/12/2020	Various		1,651,830	0.00					
898320-69-5	TRUIST FINANCIAL CORP		08/12/2020	Various	102.000.000	2,575,388	0.00					
898320-74-5	TRUIST FINANCIAL CORP		05/20/2020	Various		687,086	0.00	٦				
89832Q-AE-9	TRUIST FINANCIAL CORP		05/28/2020	Various	1.395,000,000	1,398,873	0.00	٠١				
89832Q-AF-6	TRUIST FINANCIAL CORP		06/16/2020	Various	1,310,000.000	1,311,077	0.00	٦				
92339V-20-9	VEREIT INC		03/24/2020	JEFFERIES LLC	14,000.000	276,270	0.00	C				
949746-55-6	WELLS FARGO & CO		02/28/2020	JEFFERIES LLC			0.00	0				
95082P-30-3	WESCO INTERNATIONAL INC		11/17/2020	Various	25,000.000	745,010	0.00	0				
G16252-26-7	BROOKFIELD INFRASTRUCTURE PARTNERS LP	2	09/14/2020	Morgan Stanley	57,200.000	1,430,000	0.00	0				
G68603-13-6	PARTNERRE LTD	2	04/15/2020	JEFFERIES LLC	17,783.000		0.00	0				
G68603-14-4	PARTNERRE LTD	2	04/16/2020	Various	53,774.000	1,307,655	0.00	0				
G68603-15-1	PRTNRRE 5.875 NON CUM REDNI SRS I PRF		04/17/2020	JEFFERIES LLC	17,971.000	436 , 136	0.00	0				
G7293H-11-4	PRUDENTIAL PLC	)	04/27/2020	_ JEFFERIES LLC	31,448.000	801,636	0.00	0				
	total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferre	ed				35,635,925	XXX	0				
025932-80-7	. AMERICAN FINANCIAL GROUP INC		04/27/2020	JEFFERIES LLC	12,431.000	317,481	0.00	0				
29364D-10-0	ENTERGY ARKANSAS INC		03/18/2020	JANNEY MONTGOMERY SCOTT INC	32,000.000	732,800	0.00	0				
416518-50-4	HARTFORD FINANCIAL SERVICES GROUP INC		03/26/2020	JEFFERIES LLC	14,788.000	348,940	0.00	C				

# Ш

#### ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Wilcac Life Insurance Company

## **SCHEDULE D - PART 3**

1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
45822P-20-4	INTEGRYS ENERGY GROUP INC		04/21/2020	JANNEY MONTGOMERY SCOTT INC	20,000.000	504,400	0.00	0
69352P-20-2	PPL CAPITAL FUNDING INC		07/01/2020	Various	14,403.000	366,491	0.00	0
744320-88-8	PRUDENTIAL FINANCIAL INC				64,400.000	1,610,000	0.00	0
816851-BK-4	SEMPRA ENERGY			CITIGROUP GLOBAL MARKETS INC.	1,160,000.000	1,160,000	0.00	0
G16249-15-6	BROOKFIELD PROPERTY PARTNERS LP	C		WELLS FARGO SECURITIES LLC	(38,000.000)	950,000	0.00	0
G16258-23-1	BROOKFIELD RENEWABLE PARTNERS LP	C	02/19/2020	WELLS FARGO SECURITIES LLC	16,400.000	410,000	00.0	0
8599999. Sub	total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Pre	eferred				6,400,112	XXX	0
8999997. Tota	I - Preferred Stocks - Part 3					42,036,037	XXX	0
8999998. Tota	I - Preferred Stocks - Part 5					18,718,436	XXX	0
8999999. Tota	I - Preferred Stocks					60,754,473	XXX	0
96MSCF-VD-5	FITZCARRALDO EQUITY FUNDED			BARCLAYS CAPITAL INC FIXED INC		49,142		0
96MSCF-VC-7	MOLLY AIDA EQUITY FUNDED		08/11/2020	BARCLAYS CAPITAL INC FIXED INC	230,471.510	230,472		0
9099999. Sub	total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					279,613	XXX	0
	Stone Point Credit Corp		12/24/2020	Not Provided	31,590.256	631,805		0
9199999. Sub	total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					631,805	XXX	0
9799997. Tota	I - Common Stocks - Part 3					911,419	XXX	0
9799998. Tota	I - Common Stocks - Part 5					29,572,691	XXX	0
9799999. Tota	I - Common Stocks	•	•			30,484,110	XXX	0
9899999. Tota	I - Preferred and Common Stocks	•	•			91,238,583	XXX	0
9999999 - Tot	als	-	·			979,617,238	XXX	2,705,444

## **SCHEDULE D - PART 4**

					Showing All I	Long-Term B	onds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3 4 5			6	7	8	9	10			ook/Adjusted (			16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying				Value		Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock		Par Value	Actual Cost	Value	Increase/	tization)/	Impairment		Carrying	Disposal		on Disposal		Year	Date
36202B-4Y-8	G2 001739 - RMBS	eigii			SIUCK	sideration				Decrease	Accretion	Recognized	(11+12-13)	_		Disposai	on Disposai	Disposai	i eai	
36202B-7J-8	G2 001797 - RMBS		12/01/2020 .	Paydown		199 646	199	206	202		(2		(2		199					12/20/2021 07/20/2024
36202B-EZ-4	G2 001052 - RMBS		12/01/2020 .	Paydown		290	290	301	297	0	(6		(6		290	0	0	0	14	04/20/2023
36202C-3B-7	G2 002594 - RMBS		12/01/2020			437	437		450	0	(13		(13		437	0	0	0	20	05/20/2028
36202C-CW-1	G2 001885 - RMBS		12/01/2020 .			500	500	518	510	0	(10	)0	(10	0	500	0	0	0	23	10/20/2024
36202C-D5-9	G2 001924 - RMBS		12/01/2020 .			239	239	247	245	0	(6		(6		239	0	0	0	12	12/20/2024
36202C-LX-9	G2 002142 - RMBS		12/01/2020 .			2, 113	2,113	2, 187	2, 170	0	(57		(57		2, 113	0	0	0	99	12/20/2025
36202C-MF-7	. G2 002158 - RMBS		12/01/2020 .			396	396	409	401	}0	(5		(5		396	ļ0	ļ0	}0	19	01/20/2026
36202C-SP-9 36202C-TA-1	G2 002326 - RMBS		12/01/2020 .	PaydownPaydown	-	647	647 164	670 170	669	0	(22		(22		647	0	0	0	30	11/20/2026 12/20/2026
36202C-UD-3	G2 002380 - RMBS		12/01/2020 .	Paydown Paydown	1	104	104	20	20	n	(4		(4		104	n	n	n		02/20/2026
36202D-E4-9	G2 002855 - RMBS		12/01/2020 .	Paydown		8	8	9	9	0	(1		(1		8	0	0	0	0	12/20/2029
36202D-GF-2	. G2 002898 - RMBS		12/01/2020	Paydown		16	16	17	18	0	(2		(2		16	0	0	0	1	03/20/2030
36202D-GT-2	G2 002910 - RMBS		12/01/2020 .			545	545	555	566	0	(21		(21	0	545	0	0	0	26	04/20/2030
36202D-JC-6	G2 002959 - RMBS		12/01/2020 .			1, 160	1, 160	1, 178	1,216	0	(56		(56		1, 160	0	0	0	65	08/20/2030
36203C-J8-6	GN 345087 - RMBS		12/01/2020 .		-	15,766	15,766	15,411	15,612	J0	154	0	154		15,766	L	0	J0	277	
36203K-HN-7	GN 351337 - RMBS					2,261	2,261	2,239	2,248	0	13	0	13		2,261	0	0	0	34	
36203L-6J-6 36203P-C3-5	GN 352873 - RMBS		12/01/2020 .			2, 167 14, 362	2, 167 14, 362	2, 145	2, 155 14, 151	0	13	0	13		2, 167	0	0	0		10, 2021
36203R-A4-1	GN 356527 - RMBS					143	143	143	142	0	0		0		143	0	0	0	201	01/15/2024
36204J-CS-3	GN 370981 - RMBS		12/01/2020			2,061	2,061	1,999	2,036	0	24	0	24		2,061	0	0	0	44	12/15/2023
36205F-UU-5	GN 389495 - RMBS					9,820	9,820	9,302	9,699	0	121		121		9,820	0	0	0	229	04/15/2024
36206F-YV-8 .	. GN 410324 - RMBS		12/01/2020 .	Paydown		2,738	2,738	2,689	2,712	0	25	0	25		2,738	0	0	0	74	03/15/2026
36206F-ZZ-8 .	GN 410360 - RMBS		12/01/2020 .			8,892	8,892	8,878	8,864	0	29	0	29	0	8,892	0	0	0	254	
36207K-UU-2	GN 434495 - RMBS		12/01/2020 .	Paydown		72	72	72	72	0	0	0	0	0	72	0	0	0	3	08/15/2029
36207K-YX-2 36209C-N9-3	GN 434626 - RMBS		12/01/2020 .		-	70 1,672	70 1,672	69		0		,0	0		70	0	0	0	3	312/15/2029 301/15/2028
36209D-UR-3	GN 468692 - RMBS		12/01/2020 .			1,672	1,072	1,272	1,082		(10	)	(10		1,267	0			58	01/15/2028
36209E-VU-3	GN 469627 - RMBS		12/01/2020			7,384	7,384	7,408	7,386	0	(2	) 0	(2		7.384	0	0	0	281	10/15/2028
36209K-JW-9	. GN 473777 - RMBS		12/01/2020 .			1, 163	1, 163	1, 167	1,166	0	(2	,	(2		1, 163	0	0	0	44	10/15/2028
36209T-WL-9	GN 481351 - RMBS		12/01/2020 .	Paydown		208	208	209	209	0	(1	00	(1		208	0	0	0	8	10/15/2028
36209U-6R-2	GN 482480 - RMBS		12/01/2020 .			1,238	1,238		1,239	0	(2	)0	(2	0	1,238	0	0	0	47	10/15/2028
36210C-Z4-8	GN 488663 - RMBS		12/01/2020 .			77	77			0	0	0	0	0	77	0	0	0	3	10/15/2029
36210E-SD-2 36210F-PC-4	GN 490216 - RMBS		12/01/2020 .		-	217	217 9,712	218	217	0		,0	(100	,0	217	0	0	0	9	07/15/2029
36210L-S5-3	GN 491019 - RMBS		12/01/2020 .	Paydown Paydown		9,712 1,133	1, 133				(100		(100		9,712				184	12/15/2028 07/15/2029
36210N-AK-5	GN 496910 - RMBS		12/01/2020 .	Paydown	1	957		960	960		(3		(3		957	n	n	n	36	05/15/2029
36210P-K8-6	GN 498119 - RMBS		12/01/2020 .			25	25	25	25	0	0	0	0	0	25	0			1	08/15/2029
36210R-KA-7	GN 499889 - RMBS		12/01/2020 .	Paydown		1, 110	1,110	1,113	1,112	0	(2	)0	(2	0	1, 110	0	0	0	43	03/15/2029
36210U-R5-4	GN 502808 - RMBS		12/01/2020 .			679	679	681	680	0	(1	)0	(1	0	679	0	0	0	28	10/15/2029
36210U-WT-6	GN 502958 - RMBS		12/01/2020 .			94	94	94	94	0	0	<u>0</u>	0	0	94	0	0	0	4	02/15/2029
36210X-Z3-4	GN 505762 - RMBS		08/17/2020 .			2,626	2,626	2,634	2,628	}ō	(1	)0	(1	)0	2,626	łō	ō	}ō	129	07/15/2029
36210Y-2E-4 36211A-EX-0	GN 506673 - RMBS				-	214 7,251	214 7,251	215	214	u		)		)	7,251			0 n	8	04/15/2029 06/15/2029
	GN 507516 - RMBS		12/01/2020 .		1	182					0	,	n (6	, n	182	n	n	n	7	07/15/2029
	GN 510550 - RMBS		12/01/2020			950	950		955	0	(5	)	(5	)	950	0	0	0	41	10/15/2029
36211G-Z7-1 .	GN 512966 - RMBS		12/01/2020 .	Paydown		210	210	211	211	0	0	0	0	0	210	0	0	0	9	07/15/2029
36211H-M7-3	GN 513482 - RMBS		12/01/2020 .	Paydown		98	98	99	99	0	0	0	0		98	0	0	0	4	11/15/2029
36211L-DE-9	GN 515901 - RMBS		12/01/2020 .			518	518		524	0	(6		(6		518	0	0	0	23	
36211U-AT-9	GN 523018 - RMBS		12/01/2020 .			71	71	72	73	J	(2	)0	(2	)  0	71	ļ0	ļ0	}	3	07/15/2030
36212C-5M-9 36224L-SH-1	GN 530152 - RMBS		12/01/2020 .	Paydown	-	83				}0	ļ0	0	ļ0	0	83	ļ0	ļ0	}0	3	310/15/2030 311/15/2022
36225A-DZ-0	GN 780120 - RMBS		12/01/2020 .	Paydown Paydown	-		1, 133			n	3	)	3	)		n	u	n	29 6/	12/15/2022
38374T-C2-8	GNR 2009-031 PT - CMO/RMBS		12/01/2020 .			142,462	142,462	142,284	137,311	0	5. 151	,	5. 151		142,462	0	0	0	1.968	05/20/2039
38374T-RW-6	GNR 2009-022 MT - CMO/RMBS		12/01/2020 .				67,228	67,186	67,217	0	11	0	11	0		0			855	
38374T-SG-0	GNR 2009-026 CB - CMO/RMBS		12/01/2020 .	Paydown			338,429	338,429	338,429	0	0	0	0	0	338,429	0	0	0	5,618	04/16/2039
38374U-NM-9	GNR 2009-029 PB - CMO/RMBS		12/01/2020 .			536,841	536,841	536,464	536,318	0	524		524		536,841	0	0	0		05/20/2039
38374V-H9-3	GNR 2009-059 PZ - CMO/RMBS		12/01/2020	Paydown		389,839	389,839	379,365	384,483	0	5,356	0	5,356	0	389,839	0	0	0	7,315	07/20/2039

					Showing All Lo	ong-Term E	Sonds and Sto	cks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	, ,	Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
38376C-L5-6	GNR 2009-076 JM - CMO/RMBS	cigii	12/01/2020	Paydown	Stock	129,268	129,268	129.077	128,866	Decrease	403		403	value	129,268	Disposai	On Disposar	О	2,366	
38376C-M9-7	GNR 2009-076 NQ - CMO/RMBS		12/01/2020	Paydown		323, 171	323,171	323.070	322,575	0	597	0	597	0	323, 171	0	0	0	5,727	
38376C-N2-1	GNR 2009-076 NT - CMO/RMBS		12/01/2020	Paydown		517,074	517,074	516, 104	515,267	0	1,807	0	1,807	0	517,074		0	0	9,362	
38376C-XK-0	GNR 2009-079 PE - CMO/RMBS	.	12/01/2020	Paydown		3,589,312	3,589,312	3,525,518	3,559,796	0	29,516	0	29,516	0	3,589,312	C	00	0	69,990	
38376G-CV-0	. GNR 2009-115 D - CMBS		12/01/2020	Paydown		815,769	815,769	815,769	815,769	0	0	0	0	0	815,769		0	0		01/16/2050 .
38376J-EQ-3	GNR 2009-106 PE - CMO/RMBS		12/01/2020	Paydown		1,431,296	1,431,296	1,426,227	1,427,141	0	4, 155		4, 155	0	1,431,296		0	0	29,623	
38376J-JV-7 38376J-YD-0	GNR 2009-104 XZ - CMO/RMBS		12/01/2020	Paydown		450,565	450,565	450,565 2,998,316		0	466			0	450,565	L	0	0	8,675 53,769	
38376K-AP-6	GNR 2009-103 DY - CMO/RMBS	1	12/01/2020	Paydown	·	210.580	210,580	2,998,316	3,031,458	n		n		0	210.580	۰	,	n	4.042	
38376K-EU-1	GNR 2009-093 DZ - CMO/RMBS	1	12/01/2020	Paydown		352,434	352,434	348.048	349,937	0	2,498		2,498		352,434		i	n	6,680	
38376P-MF-4	GNR 2009-118 WP - CMO/RMBS		12/01/2020	Paydown		405,873	405,873	403,082	404, 161	0	1,712		1,712	0	405,873		0	0		312/20/2039 .
38378K-3E-7	GNR 2013-143 C - CMBS		12/01/2020	Various	ļ	24,678,783	23, 182, 611	23,530,582	23,528,990	0	(20,656	)0	(20,656)	)  0	23,508,334		1,170,449	1, 170, 449		05/16/2055 .
				WELLS FARGO SECURITIES								.[								
38378K-V4-8	GNR 2013-127 AE - CMBS		04/03/2020	LLC		14,384,344	13,800,000	13,810,902	13,810,512	0	(3,900	)0	(3,900)	00	13,806,612		577,732	577,732		07/16/2054 .
911759-NJ-3 912803-CX-9	.U.S. DEPARTMENT OF HOUSING AND URBAN DEV UNITED STATES TREASURY		01/24/2020	SSB CUSTODIAN		1, 100,000	1,000,000	1,000,000	1,000,000	0		0		0	1,000,000		100,000	100,000	17, 135	08/01/2035 . 02/15/2036
912803-DC-4	UNITED STATES TREASURY		05/18/2020	Various	†	80,989,053	100,000,000	67,789,062	67,912,692		372,942		372,942		68,285,634		12,703,419	12,703,419	0	002/15/2038 .
912803-EL-3	UNITED STATES TREASURY		02/13/2020	MLPFS INC FIXED INCOME .		6,470,530	11,000,000	6,043,984	6,058,604	0	17,350		17,350	0	6,075,954		394.576	394,576	0	002/15/2045 .
0.2000 22 0			1.32, 10, 2020	HSBC SECURITIES (USA)									, 000							
912803-FE-8	UNITED STATES TREASURY		02/05/2020	FXD INC		3,838,118	7, 100,000	3,584,945	3,594,686	0		0	8,435	0	3,603,122		234,996	234,996	0	08/15/2048 .
912828-4D-9	. UNITED STATES TREASURY		08/04/2020	Adjustment		۵	0	0	(51)	0	51	0	51	0	0		00	0		03/31/2023
912828-J8-4	. UNITED STATES TREASURY		03/31/2020	Maturity @ 100.00		2,820,000	2,820,000	2,826,389	2,820,329	0	(329)		(329)	0	2,820,000		00	0		03/31/2020
912828-L3-2	UNITED STATES TREASURY		08/31/2020	Various		2,758,424	2,750,000	2,733,350	2,747,731	0	681		681	0	2,748,412		10,012	10,012		08/31/2020 .
912828-MP-2	UNITED STATES TREASURY		1.02/15/2020	Maturity @ 100.00 DEUTSCHE BANK		125,000	125,000	125,889	125,014	0	( 14	)0	(14)	)	125,000			0	2,266	02/15/2020
912828-VB-3	UNITED STATES TREASURY		03/11/2020	SECURITIES, INC.		263,497	255,000	244,526	251, 195	0	202	0	202	0	251,398		12,099	12,099	1,447	05/15/2023 .
912828-XE-5	UNITED STATES TREASURY	1	.05/31/2020	Maturity @ 100.00		500,000	500,000	493,457	499,435	0	565		565	0	500,000		0	0	3,750	
912828-ZC-7	UNITED STATES TREASURY		04/23/2020	Adjustment		0	0	0	0	0	(129	00	( 129)	00	0		0	0	0	02/28/2025
0599999. 9	Subtotal - Bonds - U.S. Governments	3	_			308,004,236	366,951,313	271,669,791	272, 133, 994	0	1,061,821	0	1,061,821	0	273, 195, 944	C	34,808,292	34,808,292	774,652	XXX
	. INTERNATIONAL BANK FOR RECONSTRUCTION AN	. C	06/17/2020	BARCLAYS CAPITAL INC		3,550,800	6,600,000	3, 114, 182	3,364,328	0	36,001	0	36,001	0	3,400,329	C	150,471	150,471	0	06/24/2041 .
	Subtotal - Bonds - All Other Governm	nents				3,550,800	6,600,000	3,114,182	3,364,328	0	36,001		36,001	0	0,100,020	C		150,471	0	,,,,,
13063A-5E-0	. CALIFORNIA ST	.	05/21/2020		ļ	6,611,626	4,225,000	6,033,469	5,724,904	0	(30,056	)0	(30,056)	0	5,694,848		916,779	916,779	202,624	04/01/2034
13063A-5G-5	CALIFORNIA ST		.05/06/2020	CITIGROUP GLOBAL MARKETS INC.		4.519.488	2.750.000	4, 123, 928	3.937.610	0	(14, 105		(14, 105)		3.923.505		595.982	595.982	125 . 152	204/01/2039
		<u>.  </u>								0		,								
	Subtotal - Bonds - U.S. States, Territo	ories a	and Posses 1.05/01/2020		<del>                                     </del>	11,131,114 10.000	6,975,000 10,000	10,157,397 12,880	9,662,514 12.549	0	(44, 160	,	(44, 160)		9,618,353 12,524	0	1,512,761	1,512,761	327,776	XXX 705/01/2039
346845-AG-5	FORT BENNING FAMILY CONTYS LLC	-	05/01/2020			10,000	10,000	12,880	12,549		(25		(25)		12,524	ļ	(2,524)	(∠,524)		
44563@-AA-3	HUNT MH BORROWER LLC FEE		12/21/2020	Paydown		109.029	102,772	102,772	102.772	0	(204	,	(204)	,o	102,772		6,258	6,258	5.077	
	KATY TEX INDPT SCH DIST		02/15/2020	Call @ 100.00		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000		00	0		02/15/2041
50207#-AA-0	LMH FEE		12/21/2020		ļ [	191,622	191,621	191,621	191,621	0	0	0	0	0	191,621	C	1	1	8,615	06/21/2048 .
544646-ZR-6	LOS ANGELES CALIF UNI SCH DIST	ļ	01/31/2020	BARCLAYS CAPITAL INC		696,324	485,000	633,038	608,364	0	(578)	)0	(578)	)  0	607,786		88,538	88,538		07/01/2034 .
64966H-4L-1	NEW YORK N Y		10/09/2020			5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000		00	0		310/01/2031 .
66727@-AA-9	NORTHWELL HEALTHCARE INC		05/01/2020			44,800	44,800	44,800	44,800	0	0	0	Ω	0	44,800			0		05/01/2030 .
	Subtotal - Bonds - U.S. Political Subd	IVISIO			ssessions	14,062,433		13,996,035	13,971,027	0	(866	-	(866)	) 0	10,010,100	C	92,273	92,273	586,174	
040484-DY-0 167593-AM-4	ARIZONA BRD REGENTS UNIV ARIZ SYS REV	-	08/01/2020	Call @ 100.00		2,000,000	2,000,000	2,000,000 7,000,000	2,000,000	}0	0	ļ0	ļ	0	2,000,000	}C		}0	132,860 632,211	
167593-AM-4 196696-LL-0	. CHICAGO ILL O HARE INTL ARPT REV	1	11/01/2020	Call @ 100.00	·	5,350,000					20.844	0	20.844	0	5,350,000					
31283G-HR-1	FH G00240 - RMBS	1	12/01/2020	Paydown		1,431	1,431	1,283	1,370	0	61	0	61	o			0	0	200,673	
31292G-K4-7	FH C00315 - RMBS		12/01/2020	Paydown		819	819	778	805	0	14	0	14	0	819		0	0	19	004/01/2024
31292G-MQ-6	FH C00367 - RMBS		12/01/2020	Paydown		2,880	2,880	2,638	2,808	0	73	0	73	0	2,880		0	0	59	06/01/2024
31292H-NB-6	. FH C01286 - RMBS		12/01/2020	Paydown		1,981	1,981	1,988	1,981	0	1	0	1	0	1,981		00	0	38	01/01/2032 .
31293H-DD-2	FH C20100 - RMBS		12/01/2020	Paydown		516	516	510	512	0	3	0	3	0	516	<u>.</u>	0	0	11	01/01/2029 .
31293H-T3-7	FH C20570 - RMBS		12/01/2020	Paydown		230	230	227	227	l	3	ļ0	3	0	230	}	0	l		01/01/2029 .
31293J-BS-7 31296S-A6-3	FH C20949 - RMBS FH A17229 - RMBS		12/01/2020	Paydown		1,545 5,767	1,545 5,767	1,529 5,785	1,535 5,774	0			10	را		l		0		101/01/2029 . 312/01/2033 .
312905-A6-3 31297E-NJ-1	FH A17229 - HNBS	1	12/01/2020	Paydown		4.047		4.079	4.089		(42		(42)	,	4.047		,		94	109/01/2034

## **SCHEDULE D - PART 4**

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

				•	Showing All Long	3-161111 D	orius ariu Sic	JUKS SULD, I	LDLLIVILD	Of Otherwis	SE DISFUS		ing Current	i cai						
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ook/Adjusted	Carrying Value	e	16	17	18	19	20	21
•	_				Ĭ	•	ŭ	· ·		11	12	13	14	15	1				_0	
										11	12	13	14							
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current					Eoroign			Stock	Stated
											Current	Other-	Book/	Change in	Adjusted	Foreign				
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name		Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
	Description						Dan Value	A -41 O4												Date
fication	Description	eign		of Purchaser	Stock sid	deration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposai	on Disposal	Disposal	Year	
3130A7-ZR-9	FEDERAL HOME LOAN BANKS		03/04/2020 .	Call @ 100.00		1, 110,000	1,110,000	982,528	988,358	0	917	0	917	0	989,275	0	120,725	120,725	10,290	
3130A8-GX-5	FEDERAL HOME LOAN BANKS		03/23/2020 .	Various		2,000,000	2,000,000	1,770,400	1,780,250	0	1,785	0	1,785	0		0	217,965	217,965	13,815	06/16/2036
3130A9-QJ-3	FEDERAL HOME LOAN BANKS		04/27/2020 .	. Call @ 100.00		500,000	500,000	444,500	447,914	0	1, 136	0	1, 136	0	449,050	0	50,950	50,950	6,250	10/27/2031
3130A9-WR-8	FEDERAL HOME LOAN BANKS	.	.01/23/2020	CROSS TRADE		250,000	250,000	249,950	249,953	0	0	0	0	0	249,953	0	47	47	1,667	11/15/2046
				STIFEL NICOLAUS &																
3130AD-JG-8	FEDERAL HOME LOAN BANKS		05/21/2020 .	COMPANY INC.		407.588	400.000	399,400	399,460	0	13	0	13	0	399,473	0	8, 116	8,116	11.472	01/27/2033
		1		Suntrust Robinson																
3130AD-WF-5	FEDERAL HOME LOAN BANKS		.06/17/2020			1,026,400	1,000,000	1,000,000	1,000,000	n	n	n	n	n	1,000,000	n	26,400	26,400	25,868	04/09/2031
1		1	1	CITIGROUP GLOBAL		, 525, .00	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, 555,000	, , , , , , , , , , , , , , , , ,								20,400	20, 700		, 55, 2551
3130AE-CC-2	FEDERAL HOME LOAN BANKS		.08/10/2020	MARKETS INC.		720,580	700,000			n	۵	n	۵	n	699.683	n	20,897	20,897	20 522	05/25/2035
3130AE-CG-3	FEDERAL HOME LOAN BANKS	1	.06/01/2020	Call @ 100.00		2,500,000	2,500,000	2,498,750	2,498,848	^	3 77		קר פר		2,498,875		1, 125	1,125		06/01/2033
3 13UME-UU-3	I LULDAL HOME LUAM DANNS			CITIGROUP GLOBAL		∠,500,000	2,500,000	2,490,730	2,430,848	l0	21		21	0			1, 120	1, 120		00/01/2033
2420AE DV C	EEDEDAL HOME LOAN DANKS	1	00/10/0000			000 400	200 200	000 050	000 050	_	_	_		^	000 004	_	20.040	20 040	0.040	00/04/0000
3130AE-DV-9	FEDERAL HOME LOAN BANKS		08/10/2020 .	MARKETS INC.	·	330,480	300,000	299,850	299,858	·····0	3	0	·····3	0	299,861	······	30,619	30,619	8,646	06/01/2038
04004E EV 5	FEDERAL LIGHT LOAN DANG		05 (05 (0055	CITIGROUP GLOBAL		0 400 0	0 000			_	_		_		0 000	_	400	100 5		11 (00 (005
3130AF-FY-8	FEDERAL HOME LOAN BANKS		05/05/2020 .	MARKETS INC.	·····	2,102,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	102,000	102,000	36,000	11/26/2030
				RBC CAPITAL MARKETS,																
3130AF-GQ-4	FEDERAL HOME LOAN BANKS		05/05/2020 .	LLC		4,974,435	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	474,435	474,435	79,000	
3130AF-QA-8	FEDERAL HOME LOAN BANKS	.	06/17/2020 .	Various		1,784,375	1,750,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	34,375	34,375		01/22/2029
3130AF-YE-1	FEDERAL HOME LOAN BANKS		03/04/2020 .	. Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	20, 150	03/04/2039
3130AG-A4-7	FEDERAL HOME LOAN BANKS		04/22/2020 .	Call @ 100.00		1,750,000	1,750,000	1,749,125	1,749,162	0	17	0	17	0	1,749,179	0	821	821	30,800	04/22/2032
3130AG-AV-7	FEDERAL HOME LOAN BANKS		04/29/2020 .	Call @ 100.00		1,500,000	1,500,000	1,497,750	1,497,802	0	25	0	25	0	1,497,827	0	2. 173	2, 173		04/29/2039
		1		TD SECURITIES (USA) LLC		,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,	,,						, , , , , , , , , , , , , , , , , , , ,		,	,		
3130AG-RJ-6	FEDERAL HOME LOAN BANKS		05/20/2020	15 0200111120 (0011) 220		251,200	250,000	249,750	249,755	١ ،	4	0	4	0	249,759	0	1,441	1,441	6,624	07/22/2036
3132JC-D5-7	FH U65173 - RMBS		12/01/2020	Paydown		710.269	710.269	744.805	745, 165	0	(34.896	) 0	(34,896)	0	710.269	0	0	0	17.654	
3132JC-DV-0	FH U65165 - RMBS		12/01/2020	Paydown		42,978	42,978	45,076	45.086	n	(2.108		(2, 108)	0	42.978	n	0	n	930	
3132WR-RN-5	FH WA0503 - CMBS/RMBS		12/01/2020	Paydown	· · · · · · · · · · · · · · · · · · ·	13.741	13,741	13.769	13.756	۸	(15		(15)	,	13,741	۸			287	03/01/2044
31335G-MD-4	FH C80356 - RMBS		12/01/2020 .							0							0			
3133AB-QY-9				Paydown		4,469	4,469	4,591	4,489	0	(20)		(20)		4,469	0	0		125	
	FH QB4971 - RMBS		12/01/2020 .	Paydown			15,224	15,733						0	15,224	0			25	
3133EH-K8-5	FEDERAL FARM CREDIT BANKS FUNDING CORP		10/26/2020	Various		2,018,000	2,000,000	1,991,125	1,991,826		143	0	143	0	1,991,970	0	26,030	26,030	46,448	10/26/2037
				NOMURA SECURITIES INTL																
3133EJ-FH-7	FEDERAL FARM CREDIT BANKS FUNDING CORP		08/21/2020 .	INC		101,815	100,000	100,000	100,000	0	0	0	0	0	100,000	0	1,815	1,815	3,724	03/08/2038
				Suntrust Robinson																
3133EJ-GN-3	FEDERAL FARM CREDIT BANKS FUNDING CORP		06/17/2020	Humphrey, Inc		512,000	500,000	498,000	498, 187	0	49	0	49	0	498,236	0	13,764	13,764		03/15/2033
3133EK-AB-2	FEDERAL FARM CREDIT BANKS FUNDING CORP		02/13/2020 .	Call @ 100.00	ļ	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	20,000	02/13/2034
				TD SECURITIES (USA) LLC																
3133EK-MR-4	FEDERAL FARM CREDIT BANKS FUNDING CORP		05/20/2020 .			1,001,300	1,000,000	999,000	999,029	0	20	0	20	0	999,049	0	2,251	2,251	16,462	06/05/2034
3133EK-UJ-3	FEDERAL FARM CREDIT BANKS FUNDING CORP	1	.07/08/2020	Call @ 100.00		1,000,000	1,000,000		999,263	L0	50	0	50	0	999,313	0	687	687		07/08/2039
3133TC-WB-0	FHR 2033 K - CMO/RMBS		12/01/2020	Paydown		16.776	16,776	15.847	16,616	0	160	0	160	0	16.776	0	0	0		08/15/2023
3133TD-ML-7	FHR 2043B CJ - CMO/RMBS	1	12/01/2020	Paydown		14.927	14,927	14,778	14.835	n	92		92	0	14.927	n	n	n		04/15/2028
3133TD-VT-0	FHR 2059 PG - CMO/RMBS	1	12/01/2020 .	Paydown		1,300	1,300	1,289	1,293	n	6	n	6	n	1,300	n	n	n	41	05/15/2028
3133TE-R5-5	FHR 2073 PH - CMO/RMBS	1	12/01/2020 .	Paydown		8,013	8,013	8,073	8,023	n	(10	)	(10)	۸	8,013	۰	n	n	307	
31356F-P6-2	FH D53145 - RMBS	1	12/01/2020 .	Paydown	· · · · · · · · · · · · · · · · · · ·	2,287	2,287	2,231	2,267	^	20	,	20	,	2,287		0		53	
313615-H9-0	FN 050656 - RMBS	1	12/01/2020 .		·						20		20		1.848					
				Paydown	·····					ļ	8	/ō	(40.045)	, l		l	0	0		11/01/2022
3136AV-7F-0	FNA 2017-M7 A1 - CMBS		06/29/2020 .	Various	·····	7,719,998	7,404,282	7,492,615	7,492,566	·····0	(19,915	/0	(19,915)	,0	7,472,651	······0	247,347	247,347	116,519	02/25/2027
040000 == -	FUD 400F 07 OUG /PUDS		00 /46 :	J.P. Morgan Securities		7 0/		<b>,</b>	<b></b>					_		_				00 (05 : :-
3136B0-ZZ-2	FNR 182E CZ - CMO/RMBS		03/18/2020	LLC	ļ	7,915,622	7,820,312	7,763,388	7,767,879	ļ0	528	ļ0	528	0	7,768,407	J0	147,215	147,215		02/25/2048
3136B5-Q3-2	FNR 2019-051 DZ - CMO/RMBS		04/27/2020 .	Paydown	·	407,975	407,975	406,700	406,714	0	1,261	0	1,261	0	407,975	0	0	0		09/25/2049
3136B6-AX-1	FNR 1950E KZ - CMO/RMBS		03/01/2020 .	Paydown		250,030	250,030	249,405	249,402	0	628	0	628	0	250,030	0	0	0	1,201	
31371G-EH-9	FN 251336 - RMBS		12/01/2020 .	Paydown		317	317	317	316	0	1	0	ļ1	0	317	0	0	0	12	12/01/2027
31371H-VH-8	FN 252716 - RMBS		12/01/2020	Paydown	ļ <b>ļ</b>	498	498	504	504	0	(6		(6)	0	498	0	0	0	18	09/01/2029
31371K-N4-9	FN 254311 - RMBS		12/01/2020 .	Paydown		2, 127	2, 127	2,217	2,229	0	(102)	)0	(102)	0	2, 127	0	0	0	74	05/01/2032
31375D-PU-1	FN 331735 - RMBS		12/01/2020	Paydown		5,258	5,258	5, 116	5, 188	0	70	0	70	0	5,258	0	0	0	123	03/01/2026
3137BJ-P7-2	FHMS K-046 X1 - CMBS		.08/21/2020	Various		1,776,081	0	3,718,526	2,549,381	L0	(281,587		(281,587)	)	2,267,794	0	(491,713)	(491,713)	368,414	
3137FB-A8-9	FHMS K-F35 A - CMBS	1	.06/08/2020	Various		15.690.116	15,676,781	15.608.744	15,609,346	0	(15, 442)		(15,442)	0	15.593.903	0	96.213	96,213		08/25/2024
31384E-A8-3	FN 521231 - RMBS	1	12/01/2020	Paydown	†	1,261	1,261	1,303	1,279	n			(18)	n	1,261	n	0	0	59	
31384M-V7-4	FN 528138 - RMBS	1	12/01/2020 .	Paydown				659	654	^	(9		(9)		646			^	30	
	FN AL8525 - RMBS		12/01/2020 .	Paydown Paydown		2,059,888	2,059,888	2, 151, 132	2, 152, 295		(92,407		(92,407)		2,059,888					04/01/2026
	FN AM1691 - CMBS/RMBS					26.074	2,059,888	25.291	2, 152,295	l0	328		(92,407)	,0	26.074	0	0	······································		
0 138L I-ZZ-1	LIN WILLIAM - CUMD9/KUMD9		12/01/2020	Paydown	.	∠0,∪/4	∠0,0/4	∠ə,291	L20,74b	LU	328	LU	328	L	∠0,0/4	LU	LU	LU	501	01/01/2043

# **SCHEDULE D - PART 4**

1					;	Showing All	Long-Term B	onds and Sto	ocks SOLD, F	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current Y	'ear						
Current   Curr	1	2	3	4												16	17	18	19	20	21
Care   Care		_		-			-	-						14	15						
Carried   Carr																					
Part   Part													Current	Total						Rond	
																Book/					
Part   Part										Drier Veer		0					Faraian				Ctatad
Calcing   Part																					
Part   Part							_														
18   18   18   18   18   18   18   18	Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
186-14   1869	fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
											0	(525	)0		0		0	0	0		
1983 F. T. B. S. S. S. S. S. S. S. S. S. S. S. S. S.	3138LL-ET-8	FN AN7345 - CMBS/RMBS		12/01/2020			44,488	44,488	44,516	44,471	0	16	0	16	0	44,488	0	0	0	792	11/01/2037
1807-16-06   1507-060   1507-06											_		_		_		_				
1964-14   1964-15   1964											0				0		0	51/,11/	51/,11/	/2, 103	
1999-1945   1999		1									0				0		0	0	0	4/	
1997-14-9-16-96   1997-20-96											0				٥		0	0			
1989-146    1989-146    1999											n						o			56	
1987   1987		1			,						0	0	0	0	0		0	0	0	6.940	
1989    1989	31397N-DH-5											1,908	0	1,908	0		0	0	0		
1871-16-2    187	31397N-UJ-2			12/01/2020			461,281	461,281	458,398	458,950	0		0		0	461,281	0	0	0	11,961	10/25/2036
1885-26   1870-2	31397Y-YA-3			12/01/2020							0	0	0	0	0		0	0	0		
1800   1800	31397Y-YK-1										0	0	0	0	0		0	0	0		
1867-16   1867											0				0		0	0	0		
1982-6-1   1982-7-1					,						0				0		0	0	0		
1987   1-15   1987					,										0		0	0	0		
1989-1-1-1-1   1989-1-1-1   1989-1-1   198															٥						
1967-196-196-196-196-196-196-196-196-196-196											n						n				
No.   Part   P											0				0		0	89.027	89.027		
No.   1.00   1											0				0		0	0	0		
1981   1982							,	,	,	,		,		, ,							
PHINEST	3140HS-W5-6				Corp					1,758,240	0				0		0	243,476	243,476	46,595	02/01/2029
14480-946   R144419 - R86	3140KL-JF-0									0	0				0		0	0	0		
\$5853-M-0   Filter 2015-H 1 - G85				05/19/2020						376,516	0				0		0	7,635	7,635		
\$5853-4-P   Filter   20-Filt   3- CBS   12/25/2002   Psystom   9   18   9   108   9   75   9   75   9   9   75   9   9   75   9   9   75   9   9   75   9   9   75   9   9   75   9   9   75   9   9   75   9   75   9   75   9   75   9   75   9   75   9   75   9   75   9   75   9   75   9   75   9   75   9   75   9   75   9   9   75   9										0	0				0		0	0	0		
Figure   F											0				0		0	0	0		
5583-54-5   RAHF 2015-11 3 - LOBS															٥						
202471-5-9   HILLESPOXED ONLY FLAUTIL FEY   B607/2020   Call # 10 00   5,000,000   5,000,000   7,500,000   8,000,000   0   0   0   0   0   0   0   0											o				٥		o				
1970   1970	432347-LS-9										0				0		0	232 . 435	232 435		
28289-8-9-1 LEE CHY P.A. TORIST EV TALK EV 10/07/2020 (2.41 e 100.00	438701-RH-9										0	0	0	ο	0		0	0	0		
MARSH-F-1   LONG BEACH CLIF REY   05/20/2000   MARSEN/ASSSS   1,184 /988   1,700,000   1,700,000   0   0   0   0   0   0   0   0	510849-FP-2	LAKE STEVENS SWR DIST WASH SWR REV		11/01/2020	Call @ 100.00		7,510,000	7,510,000	7,510,000	7,510,000	0	0	0	0	0	7,510,000	0	0	0	522,996	11/01/2039
77889H-V-7   MSSCHAETTS ST HSS FIN AGY   027447/2020   Call # 010 00   680,000   680,000   680,000   680,000   680,000   680,000   1,100,000   0   0   0   0   0   0   0   0	523520-BY-9										0	0	0	0	0		0	0	0		
11/02/2020   11/											0	0	0	0	0		0	(515,032)	(515,032)		
77589F=5-3 MSSCHESTETS ST HSS FIN AGY HS REV D7710/2020 Call € 100.0 0 405.000 405.000 405.000 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0											0	0	0	0	0		0	0	0		
776971-C3 MSSACHSETTS ST RS FIN AGY 15G REV			·								}ō	ļ	0	}ō	0		}ō	ļ	ļ		
99554-SP-5 RESA ARIZ UTIL SYS REV											0	0	0	n			0				
											n	00)	)	(492)	0 n			0 n	n		
Separation   Sep	5500 <del>1</del> 5 G 5	medical full of the transfer o					,1,000,000		1,007,420			(432	,								5170172004
September   Sept	59259N-ZH-9	METROPOLITAN TRANSN AUTH N Y DEDICATED T		03/30/2020			2. 153. 235	1.500.000	2.162.910	2.086.303	0	(4.680	)	(4.680)	0	2,081.624	0	71.611	71.611	41.571	11/15/2039
19259Y-G2-5   METROPOLITAN TRANSN AUTH N Y REV   0.4/02/2020   LLC   3.713, 288   3.100,000   4.107, 461   4.072,048   0   (6.940)   38,422   (45.362)   0   4.026,686   0   (313,428)   (73.348)   (313,428)   7.35,16   1.17/15/2020     19259Y-G2-5   METROPOLITAN TRANSN AUTH N Y REV   0.249,689   0   2.056,874   2.05							,,		,,-,0			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				,					
11/15/2040	59259Y-BZ-1				LLC						0				0		0				
Morgan Stanley & Co.   METROPOLITAN TRANSN AUTH N Y REV   .04/06/2020											0				0		0				
11/15/2030   1/17/1	59259Y-DC-0	METROPOLITAN TRANSN AUTH N Y REV		04/08/2020			4, 144, 235	3,450,000	4,542,371	4,611,486	0	(7,663	)95,364	(103,027)	0	4,508,459	0	(364,225)	(364,225)	86 , 151	11/15/2040
Se259Y-GF-0   METROPOLITAN TRANSN AUTH N Y REV   0.4/02/2020   0.4/02/2020   MARKETS INC.   2.339,000   2.000,000   2.000,000   2.000,000   0.	500501/ 05 0	WETDODG LTAN TRANSM AUTU N. V. DEV		04 /00 /0000	Morgan Stanley & Co.		0.050.000	4 045 000	4 000 054	4 075 570		4500	,	(500)		4 075 050		00.045	20.045	50.007	44 (45 (0000
11/15/2020   MARKETS INC.   2,339,000   2,000,000   2,000,000   2,000,000   0   0   0   0   0   0   0   0	59259Y-GE-3	METROPOLITAN TRANSN AUTH N Y HEV		04/06/2020	LLC		2,058,296	1,945,000	1,989,054	1,9/5,5/9	0	(528	)0	(528)	0	1,9/5,052	0		83,245	52,027	11/15/2030
11/15/2020   Various   5,009,940   5,000,000   5,165,600   5,019,609   0   (12,834)   0   (12,834)   0   5,006,775   0   33,165   33,165   249,833   11/15/2030   9824E-AB-B   MIDATL 2005 2 - ABS   0,08/01/2020   Paydown   7,324   7,324   9,102   0   0   0   (1,778)   0   0   0   0   0   0   0   0   0	50250V_CE_0	METPOPOLITAN TRANSN ALITH N. V. DEV		04/02/2020			2 220 000	2 000 000	2 000 000	2 000 000	۸ .	0	0	0	0	2 000 000	١ .	330 000	330 000	52 276	11/15/2040
											n	(12 834	) 0	(12.834)	0		n				
9854E-AC-6 MIDATL 2005 3 - ABS			.]								n				0		n	0	0		
03792-PP-1 MINNEAPOLIS MINN SPL SCH DIST NO 001 CTF 10/01/2020 Cail @ 100.00 1,000,000 1,000,000 1,000,000 0 0 0 0	59524E-AC-6									102,440					0		0	0	0		
34972F-K9-6 NEW YORK N Y CITY MUN WTR FIN AUTH WTR &	603792-PP-1		.[	10/01/2020					1,000,000		0	0	0	0	0		0	0	0	65,000	04/01/2036
4972F-L3-8 NEW YORK N Y CITY MUN WTR FIN AUTH WTR &	60535Q-SQ-4		.								0	0	0	0	0		0	0	0		
	64972F-K9-6						3,000,000				0	0	0	0	0		0	0	0		
949883-24-1 Neil YURK SI MIG AGY HUNEUMEH MIG HEV 1 1.08/24/2020   CRUSS IRADE   765,000   765,000   0   0   0   0   0   29,185   26,671   10/01/2044											0	0	0	0	0		0	0	0		
	649883-ZZ-1	NEW YORK SI MIG AGY HOMEOWNER MTG REV		.1.08/24/2020	CHOSS_TRADE		794, 185	765,000	765,000	765,000	0	0	0	J0	0	765,000	0	29, 185	29, 185	26,671	10/01/2044

					Showing All L	ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
64988V-EU-3	NEW YORK ST MUN BD BK AGY RECOVERY ACT		04/01/2020 .	Call @ 100.00		4,955,000	4,955,000	4,955,000	4,955,000	0	0	0	0	0	4,955,000	0	0	0	183,657	704/01/2035
663903-DM-1	NORTHEAST OHIO REGL SWR DIST WASTEWTR RE		11/15/2020 .	Call @ 100.00		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	362,280	
67085K-AA-0	OFFUTT AFB AMER FIRST CMNTYS LLC NEB MIL		09/01/2020 .	Paydown		39,435	39,435	37,660	37,723	0	1,712	0	1,712	0	39,435	0	0	0	1,554	
677659-P2-4	OHIO ST WTR DEV AUTH REV		06/01/2020 .	J.P. Morgan Securities		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	143,550	12/01/2030
67908P-AZ-9	OKLAHOMA ST CAPITOL IMPT AUTH REV		08/25/2020 .	LLC		5,247,237	4,110,000	4.347.353	4,265,230	0	(7.469	) 0	(7,469)	0	4,257,761	0	989.476	989.476	266 438	307/01/2030
686430-EX-3	ORLANDO FLA CMNTY REDEV AGY TAX INCREMEN	1		Call @ 100.00		1,500,000	1,500,000	1,500,000	1,500,000	0	0	, o	0	0	1,500,000	0	0	0		09/01/2040
731167-EA-6	POLK CNTY FLA UTIL SYS REV		10/01/2020	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0		10/01/2040
				WELLS FARGO SECURITIES	1															
79742G-AF-8	SAN DIEGO CNTY CALIF REGL ARPT AUTH SPL		05/12/2020 .	LLC	·	1,014,330	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	14,330	14,330	48,637	
800618-AG-5 803321-LG-1	SANFORD N C ENTERPRISE SYS REV		06/01/2020 . 10/01/2020	Call @ 100.00	·	3,000,000	3,000,000 1,000,000	3,000,000 1,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0		06/01/2035 10/01/2040
803321-LG-1 867686-NP-8	SARASOTA CNTY FLA UTIL SYS REV		10/01/2020 .	Call @ 100.00	·	3.000,000	3,000,000				904		904	0	3.000,000	0				)10/01/2040 )10/01/2035
880461-ET-1	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR	1	10/01/2020 .	Call @ 100.00		3,000,000	3,000,000	2,998,550	2,999,096	n	904 4	n	904 4	n		n	486	486		)10/01/2035 )07/01/2045
880461-PS-1	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		12/01/2020 .	Call @ 100.00		80,000	80,000	81,026	80,922	0	(70		(70)	0	80,853	0	(853)	(853)		307/01/2036
880591-EJ-7	TENNESSEE VALLEY AUTHORITY		06/03/2020 .	Various		7,025,675	4,500,000	6,211,566	6,210,821	0	(8,510	00	(8,510)	0	6,202,311	0	823,364	823,364		09/15/2060
914119-Y6-3	. UNIVERSITY CINCINNATI OHIO GEN RCPTS		06/01/2020 .	Call @ 100.00	ļ	745,000	745,000	745,000	745,000	0	0	0	0	0	745,000	0	0	0	24, 153	
927749-FB-2	VIRGINIA BEACH VA WTR & SWR REV		11/23/2020 .	Call @ 100.00		1,000,000	1,000,000	993,280	994,963	0	182	0	182	0	995,144	0	4,856	4,856	65,233	
93978T-F3-8 986618-CF-1	. WASHINGTON ST HSG FIN COMMN			Call @ 100.00		860,000		860,000			0		u	0	860,000	0		0		06/01/2043 506/01/2040
	Subtotal - Bonds - U.S. Special Reve	nuoc	.1.01/00/2020	0411 8 100.00		220,294,160	208,755,152	216,727,829	215,288,949		(444.614	) 133.786	(578,400)		214.816.721	0	5,477,440	5.477.440	7,971,517	
00037U-AA-8	AASET 2018-3 A - ABS	n	10/15/2020 .	Paydown		220,294,160	216,422	216,727,829	215,266,949	0	(444,014	133,760	(3/6,400)	0	214,816,721	0	5,477,440	5,477,440 0	1,971,517	
00037U-AC-4	AASET 2018-3 C - ABS	D	08/15/2020 .	Paydown		11.673	11,673	11,673	11,673	0	0	0	0	0	11.673	0	0	0	100	
00085C-AA-9	ABPCI V A1 - CDO	. C	06/12/2020 .	CROSS TRADE		1,699,775	1,750,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	(50,225)	(50,225)	40,296	
00085K-AA-1	ABPCI A1A - CDO		01/27/2020 .	CITIBANK, N.A		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	16,567	
00086G-AA-9	ABPCI 6 A1 - CD0	. C	06/12/2020 .	Various	·····	1,707,475	1,750,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	(42,525)	(42,525)	56,510	
001406-AA-5 001406-AB-3	DCAL 2015 A1 - ABS	. D	12/15/2020 .	Various Various		1,442,897	1,430,634	1,429,361 672,325	1,430,577 810,788	0	1,254			0	1,430,634	0		12,263	8,116	
001406-AB-3	AASET 2019-1 B - ABS	. U	04/15/2020 .	Pavdown			512,200	54, 107	510,788	o	1, 339	130,372	1	0	54, 108	0	(424,410)	(424,410)		
00287Y-AS-8	ABBVIE INC		08/10/2020	Morgan Stanley		689, 189	525,000	579.188	579.145	0	(768	) 0	(768)	0	578.377	0	110.812	110.812	18,369	
00452P-AK-3	. ACIS 2015-6 B2 - CD0		08/21/2020	BREAN CAPITAL, LLC		1,003,110	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	3,110	3, 110	36, 138	
007634-AA-6	AEGON FUNDING COMPANY LLC		12/15/2020 .	Maturity @ 100.00		1,000,000	1,000,000	1,010,730	1,001,259	0	(1,259	) 0	(1,259)	0	1,000,000	0	0	0	57,500	
00791A-AA-8	AECORN LLC - ABS	-	12/19/2020 .	Redemption @ 100.00		197,861	197,861	197,861	197,861	0	0	0	0	0	197,861	0	0	0	1,240	
008474-A@-7 00868P-AA-3	AGNICO EAGLE MINES LIMITED		04/07/2020 .	Maturity @ 100.00	<del> </del> <b> </b>	2,000,000 1,177,958	2,000,000 1,177,958	2,000,000 1,319,313	2,000,000 1,186,554	}0		\f0		J0	2,000,000 1,177,958	}0		0	66,700	
00868P-AA-3	AIR LEASE CORP	0	02/11/2020 .	Paydown	† <b> </b>	1, 177, 958	1, 177, 958	1,319,313		n	(673		(8,596)	0 n		 n	32.397	32.397		
009349-AX-9	ALS 2016-1 AR - ABS	D	12/15/2020 .	Paydown		574,290	574,290	574,290		0	0	, o	0	0	574,290	0	0	0	11,677	
01448Y-AB-9	ALESC VII A1B - CDO		12/23/2020	Paydown		2,944	2,944	2,752	0	0	191	0	191	0	2,944	0	0	0	5	07/23/2035
				CITIGROUP GLOBAL	1												1			
01449W-AB-2	ALESC X A2A - CDO		12/18/2020 .	MARKETS INC.		4,495,392	5,676,000	4,459,934	4,463,553	0	18,260	0	18,260	0	4,481,813	0	13,579	13,579	81,363	09/23/2036
01450D-AC-8	ALESC XII A2 - CDO		09/23/2020 .	CREDIT SUISSE SECURITIES (USA)		180,000	250,000	187,500	187,578	_	492	_	492	_	188,070	^	(8,070)	(8,070)	A 20E	507/15/2037 _
018522-A*-3	ALLETE INC		09/23/2020 .	Maturity @ 100.00	·	2.000.000	2.000.000	1.951.320	1.997.077	n	2.923		2.923	n	2.000.000	n	(0,070)	(0,070) N		008/01/2020
023767-AA-4	AMERICAN AIRLINES 2011-1 PASS THROUGH TR		07/31/2020 .	Paydown		14,917	14,917	15,313	15,311	0	(393		(393)	0	14,917	0	0	0	582	
02380#-AA-0	LCC 2012-1 BR		01/27/2020 .	CROSS TRADE		1,002,290	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	2,290	2,290		10/01/2024
03027X-AE-0	AMERICAN TOWER CORP		07/06/2020 .	Call @ 100.00		1,683,468	1,625,000	1,659,393	1,658,704	0	(9,954		(9,954)	0	1,648,749	0	(23,749)	(23,749)		09/15/2021
03040W-AT-2	AMERICAN WATER CAPITAL CORP		08/05/2020 .	Susquehanna Fin. Grp	ł	681,705	500,000		565,237	ļ0	(805		(805)	0	564,432	<u>0</u>	117,273	117,273		09/01/2048
03063N-AK-3 03063N-AN-7	ACRE 2010-ART B - CMBS		07/15/2020 . 07/15/2020 .	PaydownPaydown	·	3,000,000	3,000,000	3,200,156 3,344,531	3,023,426	0	(23,426		(23,426)	0	3,000,000	0	0	0		01/14/2029 301/14/2029
03063N-AN-7 031162-BP-4	AMGEN INC		08/17/2020 .	U.S. Bank		3,000,000	2,000,000	3,344,531	3,038,120	n	(6.703		(38, 120)	0 n	3,000,000	o	624.595	624.595		301/14/2029 105/15/2043
30110E DI 4	1110		1.30, 11,2020 .	MERRILL LYNCH PIERCE		, 017,040	2,000,000				(0,703	,				l	024,090	024,000	100,034	00/ 10/2040
032654-AK-1	ANALOG DEVICES INC		08/10/2020 .	FENNER SMITH INC		356,423	250,000	306, 169	306, 122	0	(787	)0	(787)	0	305,335	0	51,087	51,087	8,723	312/15/2045
03465L-AC-9	. AOMT 2020-3 A3 - CMO/RMBS		12/01/2020 .	Paydown		1,317,918	1,317,918	1,317,916	0	0	3	0	3	0	1,317,918	0	0	0	8,506	04/27/2065
03523T-BB-3	. ANHEUSER-BUSCH INBEV WORLDWIDE INC		08/12/2020 .	Call @ 100.00	ļ	551 , 113	540,000	552,965	552,581	0	(6,832	)0	(6,832)	0	545,750	0	(5,750)	(5,750)	34,541	02/15/2021
007414 4# 5	ADACHE CODD		04 /00 /0000	J.P. Morgan Securities		700 405	4 500 000	000 577	4 500 075	_	/00	)847,037	(047,000)	_	000 577	_	40.000	40.000	40.010	00/04/0040
037411-AW-5	APACHE CORP	.1	04/06/2020 .	[LLU	L	709, 185	1.500.000	662,577	1.509.675	L0		11847.037	(847.098)	L0	662,577	L0	46.608	46,608	46.019	09/01/2040

					Showing All L													•		
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ook/Adjusted	Carrying Value	е	16	17	18	19	20	21
									Prior Year	11	12 Current	13 Current Year's Other-	Total Change in Book/	15 Total Foreign Exchange Change in	Book/ Adjusted	Foreign			Bond Interest/ Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
		- 0		J.P. Morgan Securities								, incomprise		1 00.0						
037411-AY-1	APACHE CORP		04/03/2020	LLC		455,000	1,000,000	454,223	1,032,161	0	(197			00	454,223	0	777	777	35,875	
03755A-AA-6	APEXC 152R ER - CDO	C	05/19/2020	Jefferies		783,580	1,268,956	1,207,118 757,863	1,208,280	0	(4,237	0	(4,237)	00	1,204,043	0	(420,463)	(420,463)	60,218	
03766#-AA-2 03766#-AB-0	AASET 2014-1 AR - ABS		12/15/2020	Paydown		757,863	757,863						0		757,863					01/15/2043 01/15/2043
03766E-AB-3	AASET 162 A - ABS		02/18/2020	Pavdown		3,024,945	3,024,945	3,030,869	3,028,769	0	(3,823	0	(3,823)	0	3,024,945	0	0	0		11/15/2041
03789X-AD-0	DIN 2019-1 A21 - RMBS		12/05/2020	Paydown		2,875	2,875	2,839	1,910	0	38	0	38	0	2,875	0	0	0	89	
03789X-AE-8	DIN 2019-1 A22 - RMBS		12/05/2020	Paydown		14,375	14,375	14,375	14,375	0	0	0	0	0	14,375	0	0	0	679	
038222-AK-1	APPLIED MATERIALS INC		08/05/2020	Susquehanna Fin. Grp CREDIT SUISSE		360,095	250,000	315,483	315,363	0	(2,034		(2,034)		313,329	0	46,766	46,766	10,838	
038222-AM-7	APPLIED MATERIALS INC	1	08/05/2020	SECURITIES (USA) KEYBANC CAPITAL MARKETS		1,140,816	800,000	965,427	965,292	l0	(2,330)	/ 0	(2,330)	,0	962,962	l	177,854	177,854	29,580	04/01/2047
03835V-AF-3	APTIV PLC	. C	05/19/2020	INC		996,984	1,200,000	1, 153,871	1, 153,911	0	405	0	405	0	1, 154, 316	0	(157,332)	(157,332)	33,733	
038779-AA-2	. ARBYS 2015-1 A2 - ABS		08/31/2020	Paydown		5,520,000	5,520,000	5,520,000	5,520,000	0	0	0	0	0	5,520,000	0	0	0	317,711	
04015C-AA-6	ARES FINANCE CO LLC		06/17/2020			530,895	500,000	503,905	502,072	0	(200	0	(200)	00	501,871	0	29,024	29,024	14,222	
04301Y-AA-1 04546K-AA-6	ARTEMIS 2018-1 CN - ABS		12/17/2020	Paydown		52,352	52,352 187.641	52,352	52,352	0	0	0		0	52,352				124	12/17/2068 11/18/2038
04546K-AB-4	AASET 2016-2 A - ABS		07/28/2020	Paydown		441,055	631,341	472, 129		0	(289	162,442	(162,731)	0	472,130	0	(31,075)	(31,075)		11/18/2038
010101( 715 4	THISE I ESTO E B THEO		1.3772072020	CITIGROUP GLOBAL							(200	, 102, 442	(102,701)				(01,070)	(01,070)		17 10/2000
046353-AU-2	ASTRAZENECA PLC	. C	08/05/2020	MARKETS INC.		1,564,442	1,100,000	1,307,625	1,307,478	0	(2,619		(2,619)	00	1,304,860	0	259,582	259,582	46,788	
048677-AD-0	ATLANTIC MARINE CORPS CMNTYS LLC		12/01/2020	Paydown		13,095	13,095	12,695	12,737	0	359		359	0	13,095	0	0	0	554	
048677-AG-3	ATLANTIC MARINE CORPS COMMUNITIES LLC		12/01/2020	Paydown		4,885	4,885	5,945	5,934	0	(1,049		(1,049)		4,885	0	0	0	227	
05178T-AA-9 05377R-BZ-6	AURMIL 2011A I1 - ABS		07/15/2020	Paydown		24, 162	24, 162	25,631	25,347	0	(1,185		(1, 185)	0	24, 162 1.500,000		0	0	1, 137	07/15/2034 07/20/2021
05377R-CC-6	AESOP 2015-1 C - ABS		12/21/2020	Paydown		1,500,000	1,500,000	1,438,418	1,488,625	0	11,375		11,375	0	1,500,000		0		46,669	
05400E-AB-0	AVOLON AEROSPACE FDG 10 LTD - ABS	. C	12/15/2020	Redemption @ 100.00		723,094	723,094	723,094	723,094	0	0	0	0	0	723,094	0	0	0		03/31/2022
				AMHERST PIERPONT																
05490L-AA-7	BCBSM INC		06/18/2020	SECURITIES		1,898,260	1,750,000	1,752,699	1,751,546	0	(131)	00	(131)	00	1,751,415	0	146,845	146,845	42,559	
05580N-AA-4 05580N-AC-0	BRAD 2014-1 A - ABS		12/10/2020	Paydown		1,026,336 152,849	1,026,336	1,026,336 152,849	1,026,336 152,849	0	0	0		0	1,026,336 152,849			0		03/12/2026 03/12/2026
05946X-S6-1	BAFC 2005-7 3A1 - CMO/RMBS		12/12/2020	Paydown		52,849	53,914	52,849	52,739	0	1.175		1, 175				0	0		11/25/2035
05949Q-AY-1	BAFC 2006-2 217 - CMO/RMBS		12/01/2020	Pavdown		1.559	1.784	1.748	1,479	0	305		305	0	1.784	0	(225)	(225)	65	03/25/2036
05949T-BD-0	BAFC 2006-1 2A1 - CMO/RMBS		12/01/2020	Paydown		117,815		117,039	105,424	0	17,393		17,393	0	122,817	0	(5,002)	(5,002)	3,699	01/25/2036
05950F-AE-5	BAFC 2006-4 A5 - CMO/RMBS		12/01/2020	Paydown			106,556	95,468	84,417	0	22, 139		22, 139	0	106,556	0	(17,212)	(17,212)	3, 100	
06051G-BU-2	BAFC 2004-2 3A1 - CMO/RMBS		12/01/2020	Paydown		48,732	48,731	48,360	48,390	0	342	0	342	0	48,731	0	0	0		09/20/2034
06761M-AA-5	BMM 181 A1 - CDO	C	06/12/2020	CROSS TRADE		964,580	1,000,000	1,000,000	1,000,000	0	0	0	(1.050)	0	1,000,000	0	(35,420)	(35,420)		01/15/2031
072732-AC-4 073879-LN-6	BSABS 2004-AC6 A1 - RMBS		12/01/2020	Paydown	·	3,752,430		3,240,090	3, 128, 788	n	(1,953		(1,953)	,	3, 126,836	1	020,094	625,594		02/15/2028
07388V-AG-3	BSCMS 2007-TOP26 AM - CMBS		12/01/2020			10,504	10,514	10,259	10,147	0	367	0	367	0	10,554	0	0	0		01/12/2045
08180C-AG-3	BSP 2R DR - CDO	C	01/17/2020	MORGAN STANLEY DWINC/ALGO/SOFT		551,812	580,000	516,200	516,313	0	130	0	130	0	516,444	0	35,368	35,368		07/16/2029
097023-BQ-7	BOEING CO		01/14/2020	CITIGROUP GLOBAL  MARKETS INC.		833,473		832,063		0	90	0	90	0	832,231	0	1,242	1,242	1,356	06/15/2023
097023-BR-5	BOEING CO		01/15/2020	US BANCORP INVESTMENTS INC		1,972,640	2,000,000	1,964,954	1,965,132	0	219	0	219	0	1,965,351	0			4,000	06/15/2026
110122-DJ-4	BRISTOL-MYERS SQUIBB CO	1	.08/05/2020				575.000	730,719		n	(2.325	) 0	(2,325)	0	728.262	n	141.529	141.529	28.111	08/15/2045
11271L-AA-0	BROOKFIELD FINANCE INC	C	06/18/2020	JEFFERIES LLC		4,268,312	3,800,000	3,763,368	3,774,715	0	1,632		1,632	0	3,776,347	0	491,965	491,965	89,722	
12189T-AQ-7	BURLINGTON NORTHERN SANTA FE CORPORATION		.04/15/2020	Maturity @ 100.00		3,000,000	3,000,000	3,213,630	3,008,012	0	(8,012		(8,012)	0	3,000,000	0	0	0		04/15/2020
12479L-AA-8	CAI 2012-1 NTS - ABS	. C	04/28/2020	Paydown		722,500	722,500	722,344	722,457	0	43	0	43	0	722,500	0	0	0	7,988	
12479M-AH-1	. CBCI 2016-1 A - ABS		10/15/2020	Paydown	·	363,632	363,632	363,632	363,632	0	0	0	0	0	363,632	0	0	0		07/15/2046
12479R-AB-3	CAUTO 2014-1 A - ABS		12/15/2020	Paydown		8,430	8,430	8,322	8,360	0	70	ļ0	70	0	8,430	0	0	0	225	
12479R-AE-7 12510H-AD-2	CAUTO 2017-1 A2 - ABS		12/15/2020	Paydown		19,867	19,866 1,667	19,864	19,865	0	2	0	2	0	19,866	J		0	644	
12510H-AD-2	CAUTO 2020-1 A4 - ABS	1	12/15/2020	Paydown	† <b> </b>	104	104	105	0	0	(1	0	(1)	0	1,007	o	n	0	43	02/15/2050
	0.0.0 2020 1 100 1100 111111111111111111	1		CITIGROUP GLOBAL							('.	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(1)							
12515G-AH-0	CD 17CD3 C - CMBS		.01/24/2020	MARKETS INC.		2.602.781	2,400,000	2,430,844	2,425,224	0	(143)	0	(143)	0	2.425.080	0	177.701	177.701	17.633	02/11/2050

					Showing All I	_ong-Term E	Sonds and Sto	ocks SOLD, I	<u>REDE</u> EMED	or Otherwi	se DISPOS	ED OF Dur	ring Current	Year						
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange	:		Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	, ,	Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal		Year	Date
12530M-AA-3	SORT 2020-1 A1 - ABS	Olgii	12/15/2020 .	Paydown	Otook	91,242	91,242	91.230	0	Decircuse	13	n coognized	13	Value	91,242	Diopodai	) 011 21020001	Diopodai		07/15/2060
12000111 717 0			1	NOMURA SECURITIES											31,242					1.377 107 2000 1.
12551Q-AA-8	CIFC 122RR D - CD0	. C	01/08/2020 .	. INTL., FIXED I		695,942	710,000	682,488	682,573	0	85	0	85	0	682,658		13,284	13,284	11,847	01/20/2028
12553X-AD-5	. CIM 2018-INV1 A4 - CMO/RMBS	.	.06/11/2020	Various		730 , 141	713,823	709,532	709,397	0	938	0	938	0	710,335		19,805	19,805	14,267	08/25/2048
125634-AN-5	. CLIF 2014-1 NTS - RMBS		10/19/2020 .	Paydown		586,637	586,637	562,919	572,818	0	13,819	0	13,819	0	586,637		0	0	14,535	
125634-AQ-8	. CLIF 2014-2 NTS - RMBS		10/19/2020 .	Paydown		656,866	656,866	635,056	640,973	0	15,893	0	15,893	0	656,866		0	0	17,453	
12563L-AJ-6 12563L-AL-1	CLIF 181 A - ABS CLIF 191 A - RMBS	-	09/18/2020 .	Paydown		618,363 119,968	618,363	619,233 114,420	619, 163	0	(800 5,549		(800)	0	618,363			0	17,882	
12563L-AL-1 12566T-AD-9	. CMALT 2006-A7 1A4 - CMO/RMBS	-	12/18/2020 .	Paydown			71,749			<sup>0</sup>	5,549				71,749	ļ	7.546)	(7,546)		
12566V-AE-2	CMALT 2007-A4 1A5 - CMO/RMBS		12/01/2020 .	Paydown		99,309	133,302	94,311	84,365	n	48,938		48,938	n	133,302		(33,994)			04/25/2037 .
12572Q-AH-8	CME GROUP INC		08/05/2020	GOLDMAN, SACHS & CO		602,391	425,000	507,170	507,104	0	(1,100		(1, 100)	0	506,004		96,387	96,387		06/15/2048
12593J-BJ-4	COMM 15CC24 B - CMBS	.	.01/01/2020	Adjustment		0	0	0	0	0	0	0	0	0	0		0	0		08/12/2048
12630*-AA-1	CTL-CS ATLANTIC PPTYS WAG (FL)	.	12/01/2020	Paydown		253,268	253,268	253,268	253,268	0	0	0	Ω	0	253,268		0	0	11, 104	07/01/2027
12635X-AA-3	. CSCN 1 A - CDO		11/27/2020 .	Paydown		97,343	97,343	93,321	94,661	0	2,681	0	2,681	0			0	0	884	
12635X-AB-1	CSCN 1 B - CDO		11/27/2020 .	Paydown		228,145	228, 145	228, 145	228 , 145	0	0	0	0	0	228,145		0  0	0	2,200	
12646U-AA-6 126650-BP-4	. CSMC 2013-IVR1 A1 - CMO/RMBS		12/01/2020 .	Paydown		239,911	239,911		228,413	0	11,498	0	11,498	0	239,911		0	0	3,783	
126650-BP-4 126650-BS-8	CVSPAS 06 CRT - ABS		12/10/2020 .	Paydown		510,681 98,035	510,681	491,566 98,035	98.035	0	15,062	0	15,062	0			0	0	16,845	
126659-AA-9	CVSPAS 2009-6 CFF - ABS		12/10/2020 .	Paydown			39,524	38,935			407	0	407	0			1			07/10/2032
126673-QX-3	CWL 2004-13 AF6 - RMBS		12/01/2020	Paydown		10,542	10,542	10,108	10,408	0	135	0	135	0	10,542		0	0		)04/25/2035
126673-WD-0	CWL 2005-1 AF6 - RMBS		12/01/2020	Paydown		6.269	6,269	5,462	6.058	0	211	0	211	0	6.269		0	0		)06/25/2035
126673-Y9-7	CWL 2005-7 AF6 - RMBS		12/01/2020 .	Paydown		6,802	6,802	5,985	6,583	0	219	0	219	0	6,802	0	0	0		)08/27/2035
12667F-GD-1	. CWALT 2004-7T1 A4 - CMO/RMBS		12/01/2020 .	Paydown		37,412	37,412	36,791	35,975	0	1,437	0	1,437	0	37,412		0	0		06/25/2034
12667F-Y4-1	CWALT 2005-3CB 114 - CMO/RMBS		12/01/2020 .	Various		2,415,674	2,519,191	2, 199,550	2,077,807	0	50,278		50,278	0	2, 128, 085		287,589	287,589	59,547	
12667G-JJ-3	CWALT 2005-11CB 2A6 - CMO/RMBS		05/05/2020 .	Various		2,185,071	2,269,820	1,935,021	1,762,257	0	20,742	0	20,742	0	1,782,998		402,072	402,072	52,564	
12668A-Z3-2 126694-3B-2	CWALT 2005-65CB 2A3 - CMO/RMBS	-	12/01/2020 .	Paydown		127,221	128,231	118,935	101,540	0	26,691	0	26,691	0	128,231		(1,010)	(1,010)	4,221 6,240	
126694-3B-2 126694-GU-6	CWHL 2005-23 A1 - CMO/RMBS		12/01/2020	Paydown		94,904	94.939	85.445	67.964	0	26.975		26.975		94.939		(562)			
12669G-Q5-3	CWHL 2005-15 A1 - CMO/RMBS		12/01/2020	Paydown		13,798	15,092	14.054	11,665	0	3.426	0	3,426	0	15.092		(1,293)		515	
12669G-QK-0	CWHL 2005-8R A6 - CMO/RMBS		12/01/2020	Paydown		715,710	715,710	743,513	727,524	0	(11,814		(11,814)	0	715,710		)0	0		10/25/2034
12717@-AA-5	CVS PASS-THROUGH TRUST		01/27/2020 .	Paydown		2,013,172	1,995,180	1,995,180	1,995,180	0	0	0	0	0	1,995,180	0		17,993	11,326	11/10/2041
12805P-AJ-5	. CAI 182 A - RMBS	C	10/26/2020 .	Paydown		4,606,096	4,593,750	4,615,446	4,613,638	0	(19,796		(19,796)	0	4,593,842		12,254	12,254		09/25/2043
134011-AA-3	CAMP PENDLETON & QUANTICO HOUSING, LLC		04/01/2020	Call @ 100.00		100,000	100,000	121,650	120 , 167	0	(118		(118)	0	120,049		(20,049)	(20,049)	2,969	
14066E-AA-9	CPMRK 2006-CBPA A - CMBS		12/10/2020 .	Paydown		9,732	9,732	9,909	9,898	ļ	(166		(166)	ļō	9,732	ļ	,	ļ	323	
140694-AA-8 14069B-AA-2	. CAPMARK MILITARY HSG TR XXXVI - CMBS . CPMRK 2007A A1 - CMBS/RMBS		12/10/2020 .	Paydown		11,225	11,225	11,026	11,040		185		185	0				0	372	
14070A-AA-1	CPMRK 2007-AET2 A - CMBS		12/10/2020 .	Paydown				26,685	26,690	0	61	0	61	0	26,751		j		2,207	
14070E-AA-3	CAPMARK MILITARY HSG TR XXXIX - CMBS		12/10/2020	Paydown		47,950	47,950	61,363	60,582	0	(12,632	)	(12,632)	0	47,950		0	0		07/10/2055 .
143658-AH-5	CARNIVAL CORPORATION	.	03/30/2020 .	Various		1,987,475	2,275,000	2, 167, 917	2,219,364	0	1, 139		1, 139	0	2,220,503		(233,028)	(233,028)	105,599	01/15/2028 .
147528-E*-0	CASEYS GENERAL STORES INC		03/30/2020 .	Maturity @ 100.00		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000		0	0	2,574	03/30/2020
14855M-AA-6	CLAST 2019-1 A - ABS		12/15/2020	Paydown		120,436	120,436	120,435	120,435	0	0	0	0	0	120,436		0	0		04/15/2039
14856C-AA-7	CLAST 2018-1 A - ABS		12/15/2020 .	Paydown	-	47,300	47,300	33,819	0	ļ <u>0</u>	13,480	ļ0	13,480	ļ <u>0</u>	47,300	ļ	)   <u>0</u>	0		06/15/2043 .
14856E-AA-3	CLAST 151R A - ABS		12/15/2020 .	Paydown		1,013,923	1,013,923	1,009,341	1,010,246	0	3,677	0	3,677	0	1,013,923		0	0	18,635	03/15/2034 .
14889N-AA-4	CRMN 181 E - CD0	1	01/08/2020	CREDIT SUISSE SECURITIES (USA)		2,198,175	2,370,000	2,025,343	2,026,836	0		0	517	0	2,027,352		170,823	170,823	/0 100	10/25/2031
15673B-AA-7	CERB 17 A - CDO		12/16/2020	Pavdown			5.500.000				۱۱ه	n	0	0	5.500.000		1/0,823	17U,823		01/18/2028 .
161546-FV-3	CFAB 2003-4 1A5 - RMBS		12/10/2020	Paydown			80,770	67.039	75, 167	0	5.603		5,603	0	80,770		0	0	2,27	
16162W-KT-5	CHASE 2005-S1 A13 - CMO/RMBS		12/01/2020	Paydown			22,595	21,917	22,935	0	(340		(340)	0			0	0	389	
166430-AA-6	CHEST 1412 N - ABS		09/15/2020	Paydown		406,000	406,000	406,000	406,000	0	0	0	0	0	406,000		0	0	10,395	
172973-W5-4	CMSI 2005-4 1A6 - CMO/RMBS		12/01/2020	Paydown		78,124	78, 124	74,902	76,092	0	2,033	0	2,033	0	78, 124		0	0	2,440	
19688C-AA-0	COLT 193 A1 - CMO/RMBS	-	12/25/2020 .	Paydown	-	631,060	631,060	624,202	0	0	6,858	ļ0	6,858	0	631,060		00	0	5,229	
20449E-BT-2	COMPASS BANK		04/01/2020 .	Maturity @ 100.00		500,000	500,000	500,600	500,017	0	17	)ō	(17)	ļ0	500,000	ļ		0	13,750	04/01/2020 .
210805-DA-2	UNITED AIRLINES INC - ABS	-	11/01/2020 .	Maturity @ 100.00 CITIGROUP GLOBAL		88	88	80	87	0	1	0	ļ1	0	88	·······	٠	0	/	05/01/2022
219350-BK-0	CORNING INC	1	08/10/2020 .	MARKETS INC.		1,060,170	750,000		933,377	0	(2,142	) 0	(2, 142)		931,235		128,935	128,935	29,759	11/15/2048 .
225458-5R-5	CSFB 2005-9 2A1 - CMO/RMBS		12/01/2020 .	Paydown		1,060,170	106,295	101.080		n	25, 138		25, 138	n	106,295		) 120,933	120,933 N	2,739	
225458-F7-8	CSFB 2005-7 2A4 - CMO/RMBS		12/01/2020	Paydown		52,284	65,824	56,609		0	21,673		21,673	0			(13,540)			08/25/2035 .
225470-VP-5	CSMC 2006-1 413 - CMO/RMBS		12/01/2020	Paydown		83,011	83, 119	75,678		0	7,988		7.988	0	83, 119	(	(108)			02/25/2036

# **SCHEDULE D - PART 4**

				;	Showing All L	ong-Term B	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ring Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Valu		16	17	18	19	20	21
	_		-	•	-	-				11	12	13	14	15	1					
														Total						
												Current	Total						Bond	
												Current	Total	Foreign	D 1 /					
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange	•		Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal		Disposal	Year	Date
2254W0-NS-0	CSFB 2005-11 5A3 - CMO/RMBS	cigii		Various	Stock	206,283	206,376	168,441	170,160	Deciease	36,221	Recognized	36,221		206,381	Disposai	) (98)	(98)		
227170-AE-7	CRNN 2013-1 NTS - RMBS	· · · · · · · · · · · · · · · · · · ·	12/25/2020 .	Paydown		1,750,000	1,750,000	1.712.067	1,720,680	o	29.320		29,320		1,750,000		(90)	(96).	11,250	
227170-AE-7	CRNN 2014-1 NTS - RMBS	C	10/19/2020 .	Paydown		703,271	703,271	686,046		o	13,520		13,520		703,271		)			08/20/2029
23244A-AB-1	CWL 2006-SD3 M1 - RMBS	0	10/ 13/2020 .	Paydown			89, 187		963	o	88,224				89, 187		(89, 187)	(89, 187)		07/25/2046
233046-AL-5	DNKN 2019-1 A23 - RMBS		11/20/2020	Paydown		7,500	7,500	7,500	7,500	n	0,224	0	00,227	0	7,500		) (00, 107)	00, 101 )		05/20/2049
200040 712 0	DIENT EGIO I NEG TIMBO		1 17 207 2020 .	HSBC Securities (USA),		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,000						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					00/20/2040
23380Y-AD-9	DAI-ICHI LIFE HOLDINGS INC	С	.06/18/2020	Inc.		3.445.000	3,250,000	3.250.000	3,250,000	0	0	0	0	0	3.250.000	(	195.000	195,000	118.444	12/29/2049
24381F-AA-3	DRMT 173 A1 - CMO/RMBS		12/01/2020	Paydown		666,648	666,648	668,686	0	0	(2,039)	)	(2,039	) 0	666,648		0	0	6,106	
25257A-AA-2	DIMND 191 A1 - CD0	. C	06/12/2020	CROSS TRADE		740,250	750,000	750,000		0	0	0	0	0	750,000	ļ	)(9,750)	(9,750)	16,228	
25257A-AC-8	DIMND 191 A2 - CD0	. C	06/12/2020 .	CROSS TRADE		487,250	500,000	500,000	500,000	0	0	0	0	0	500,000		(12,750)	(12,750)	11,645	04/25/2029
25470D-AE-9	DISCOVERY COMMUNICATIONS LLC		05/13/2020 .	Corporate Action	ļ ļ.	155, 132	150,000	154,584	154,476	0	(1,147)		(1, 147		153,329		1,803	1,803	2,789	
25470D-AH-2	DISCOVERY COMMUNICATIONS LLC		07/14/2020 .	BARCLAYS CAPITAL INC		294,672	280,000	287,278	287,203	0	(1,150)	00	(1, 150	)0	286,053		8,619	8,619	7,204	
25654#-AB-8	DODGER TICKETS LLC		03/31/2020 .	Paydown	·	194, 188	194, 188	194, 188	194, 188	0	0	0	0	0	194, 188		0	0	11,787	
25755T-AE-0	DPABS 2015-1 A2 - RMBS		10/25/2020 .	Various	·	3,632,636	3,430,250	3,430,250	3,430,250	0	0	0	0	0	3,430,250		202,386	202,386	42,883	
25755T-AH-3	DPABS 2017-1 A23 - RMBS		10/25/2020 .	Various		1,603,547	1,503,000	1,511,173	1,510,562	0	(416)	00	(416	)0	1,510,145		93,401	93,401	39,526	
25755T-AK-6	DPABS 2018-1 A22 - RMBS		10/25/2020 .	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000		0  0	0	122	
26250J-BA-7	DRSLF 25RR ERR - CDO		01/16/2020 .	BREAN CAPITAL		581,437	593,000	576,016	576,257	0	105	0	105	0	576,363		5,074	5,074		10/15/2027
26251E-AG-5	DRSLF 38R ER - CDO	. C	02/01/2020 .	Adjustment		780,363	815,000		0	0	0	0	0	0	780,363		)0	0		07/15/2030
26827E-AA-3	ECAF I A1 - ABS	. D	06/17/2020 .	Various		607,433	664,663	636,934	652, 152	0	4,997	0	4,997	0	657, 148		(49,715)	(49,715)		06/15/2040
268310-AA-6	CTL-EDF DANVERS KOHLS DANVERS (MA)		12/01/2020 .	Paydown		329,994	329,994	329,994	329,994	0	(105)	0	(105	,	329,994					10/01/2027
268510-AA-1	CIL-ER II LLC KURLS BREWSTER (NY)		12/01/2020 .	PaydownPaydown PACIFIC INVESTMENT			752,643	752,643	/32,748		(105)	) 0	(105	)0	752,643		JU		21,880	02/01/2023
26884U-A@-8	EPR PROPERTIES		05/08/2020	MANAGEMENT COMPA		8,080,000	10,100,000	8,763,689	10 , 100 , 000	١ ،	0	1,336,311	(1,336,311)	) 0	8,763,689		(683,689)	(683,689)	362 051	08/22/2026
200040 Ae 0	. Li ii iiii ciii i co		1.03/00/2020	KEYBANC CAPITAL MARKETS									(1,000,011	,	0,700,003		,(000,000)	(000,000)		00/22/2020
277432-AL-4	EASTMAN CHEMICAL CO		.05/15/2020	INC		1,563,154	1,425,000	1,554,947	1,554,834	0	(1,304)	0	(1,304	) 0	1,553,530	(	9,624	9,624	49.020	09/01/2042
28176E-AD-0	EDWARDS LIFESCIENCES CORP		.06/18/2020	MARKETAXESS		261.435	220,000	244.046	243.954	0	(1,226)		(1,226		242.727		18.708	18,708		06/15/2028
29348Q-AB-8	ENABLE OKLAHOMA INTRASTATE TRANSMISSION		03/15/2020	Maturity @ 100.00		2,500,000	2,500,000	2,626,425	2,503,390	0	(3,390)	00	(3,390		2,500,000		0	0	78, 125	03/15/2020
				STIFEL NICOLAUS &																
299808-AH-8	EVEREST REINSURANCE HOLDINGS INC		11/13/2020	COMPANY INC		540,325	500,000	494,220	0	0	12	0	12	0	494,232		46,093	46,093	1,750	10/15/2050
				MERRILL LYNCH PIERCE																
30161N-AS-0	EXELON CORP		08/10/2020 .	FENNER SMITH INC		2,004,466	1,450,000	1,754,252	1,753,990	0	(4,506)		(4,506		1,749,483		254,982	254,982	48,684	
302573-AA-8	FNB FINL SVCS CAP TR		01/07/2020 .	PERSHING LLC		3,463,980	3,806,571	3,446,705	3,466,838	0	323	0	323		3,467,161		(3, 181)	(3, 181)	3,617	
30605Y-AB-7	FLCON 171 A - ABS		12/15/2020 .	Paydown		538,470	538,470	538,285	538,322	0	148	0	148	0	538,470		)  0	0	6,369	
30605Y-AD-3	FLCON 171 B - ABS		12/15/2020 .	Paydown		86,600	86,600	86,479	86,514	0	86	0	86	0	86,600			0	1,358	
30610G-AA-1 30958Q-AA-9	FLCON 2019-1 A - ABS	. D	12/15/2020 .	Paydown		499,985	499,985	499,966	499,948	0	36	0	36	0	499,985		0	0	11,878	
31574P-AA-3	FARMERS EXCHANGE CAPITAL III		06/30/2020 . 12/01/2020 .	Reclassification		6,150,000 353,051	(6, 150, 000)	6, 150,000 353,046	6,150,000	0	0	0		0	6, 150, 000		J		2,525	10/15/2054
32027N-A2-7	FFML 06FF2 A4 - RMBS		02/25/2020 .	Paydown Paydown Paydown	†	104, 189	104, 189	95,203	104.017	0		0	172		104, 189	ļ'	í		2,525	02/25/2036
33843L-AC-9	FCAT 153 C - ABS	1	10/15/2020 .	Paydown	†	1.391.155	1.391.155	1.390.722	1.391.103	n	59	n	50	n	1.391.155		,	n		
33847W-AA-5	FLAGSTAR STAT TR V		10/13/2020 .	PERSHING LLC	· · · · · · · · · · · · · · · · · · ·	1,377,616	1,450,122	1.380.537	1,384,654	n	52 65	n	52 65	n	1,384,719		(7, 103)	(7, 103)	15,084	
33848A-AA-2	FLAGSTAR STAT TR VI	1	.01/07/2020	PERSHING LLC		2,167,570	2,281,653	2, 132, 898	2,140,166	0	131	0	131	0	2,140,297		27,273	27,273	23,734	
33851L-AN-4	FSMT 2018-4 B2 - CMO/RMBS		12/01/2020	Paydown	[		80,782			n	151	n	151	0	80.782	[	0	0		07/27/2048
33852A-AC-1	FSMT 191INV A3 - CMO/RMBS		06/11/2020	Various		1,019,859	996, 159	1,012,035	1,012,279	0	(2,315)	0	(2,315	) 0	1,009,964	(	9,895		17,351	
33852A-AP-2	FSMT 1911NV A13 - CMO/RMBS		06/11/2020 .	Various		712,730	696,344	707,442	707,613	0	(1,618)		(1,618		705,995		6,736	6,736	12, 129	
33972P-AA-7	FLNG LIQUEFACTION 2 LLC		.09/30/2020	Paydown		280,720	280,720	280, 170	280,253	0	467	0	467	0	280,720		0	0		03/31/2038
34417M-AB-3	FOCUS 2017-1 A22 - RMBS		10/30/2020	Paydown		25,000	25,000	25,000	25,000	0	0	0	٥	0	25,000		0	0	796	
345370-83-7	FORD MOTOR CO		05/21/2020 .	Various		528,312	750,000	749,820	749,814	0	(28)	00	(28		749,786		(221,474)		13,829	
345370-84-5	FORD MOTOR CO		04/30/2020 .	Various		435,443	600,625	599,610	599,590	0	( 12)		(12		599,578		)(164, 135)	(164, 135)	9,310	
34961J-AC-8	FCO IX A1T - CDO		09/11/2020 .	Various		2,964,000	3,000,000	2,970,000	2,966,705	0	(17,911)		(17,911		2,948,793		15,207	15,207		11/15/2029
35040T-AA-2	FFIN 2016-1 A - ABS	-	12/15/2020	Paydown	·}	365,474	365,474	365,425	365,451	0	22		22		365,474	ļ	00	0	7,815	
361448-AQ-6	GATX CORP		01/14/2020 .	MLPFS INC FIXED INCOME .	·	835,200	800,000			0	(375)		(375		830,577	L	4,623	4,623	9, 187	
361448-AZ-6	GATX CORP		02/11/2020 .	GOLDMAN, SACHS & CO		106,601	100,000	104,566	104,546	0	(68)	00	(68	)  0	104,478	ļ	2, 123	2, 123	1,422	03/30/2027
361448-BD-4	GATX CORP		06/18/2020	Suntrust Robinson Humphrev. Inc.		5, 166, 100	4,750,000	4,746,960	4,747,350	^	281	_	281	_	4,747,632	/	418,468	418,468	176 005	02/15/2024
36 1448-BD-4 36 173M-AA-4	GPIM 1 A - CDO	-	10/15/2020 .	Paydown	·	5, 166, 100	4,750,000	4,746,960	4,747,350		281		281		4,747,632	ļ	418,468	418,468	2.027	
36173M-AB-2	GPIN 1 A - CDO	-	04/15/2020 .	Paydown	† <u></u>								J		241,015	ļ	,		2,027	
36185M-EB-4	GMACM 2006-J1 A1 - CMO/RMBS		12/01/2020 .	Paydown	· · · · · · · · · · · · · · · · · · ·	24,365	25,724	21,793			3.240		3,240	n	25.724		0(1,360)	(1,360)		04/25/2036
	GMACN 2006-JTAT - CWO/RMBS		12/01/2020 .		·	94.284	25,724	110, 149	108,402	n	(14, 118)		(14,118		94.284		)(1,300)	(1,300)		10/10/2041
00 100L-AA-7	UNIDON 2000A UTI - TINDO	.	+12/ 10/ 2020 .	ayuuwii			+,204 بور	110, 149	100,402	U	(14,110)	/U		, <sub> </sub> 0	34,204		, <sub> </sub> U	U	١ ٢٢, لا	10/ 10/ 2041

					Showing All I	Long-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwi	se DISPOS	SED OF Dur	ring Current	Year						
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ook/Adjusted	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange	9		Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
36186Y-AF-2	GMACN 2007A CTF - CMBS/RMBS		12/10/2020	Paydown		61,944	61,944	71,444	70,865	0	(8,921	)0	(8,921)	0	61,944		00	0	2,069	08/10/2052
36253P-AJ-1	GSMS 2017-GS6 C - CMBS		08/19/2020	BARCLAYS CAPITAL INC		2,656,500	2,400,000	2,336,625	2,345,730	0	3,808	0	3,808	0	2,349,538		0306,962	306,962	74,915	
36320T-AL-7	GALXY XXII A1R - CDO	. C	10/16/2020	Paydown		115,868	115,868	115,868	115,868	0	0	0	0	0	115,868		00	0	2,735	
37149#-AA-8	GENERATIONAL PC LLC		12/01/2020	Paydown		9,831	9,831	9,831	9,831	0	0	0	0	0	9,831		0  0	0	520	12/01/2057
375558-BA-0	GILEAD SCIENCES INC		08/10/2020	U.S. BANCORP INVESTMENTS, INC.		496.462	360,000	414,583	414,539		(833		(833)		413.706		082,756	82,756	16,695	02/01/2045
37952U-AB-9	SEACO 2013-1 NTS - RMBS		10/19/2020	Paydown		1,416,667	1,416,667	1,382,080	1,389,955	n	26,711	,	26,711	0	1.416.667		0	02,730	31,223	
37952U-AD-5	SEACO 2014-1 A1 - RMBS	D	12/17/2020	Paydown		250,000	250,000	239,531	243,788	0	6,212	0	6,212	0	250,000		0 0	0		607/17/2029
37956A-AA-1	SEACO 171 NTS - RMBS	. C	09/11/2020	Paydown		560,368	560,368	559,318	559,497	0	871	0	871	0	560,368		0	0		204/17/2037
38011W-AA-4	GMACN 2002A CTF - RMBS		12/01/2020	Paydown		65,933	65,933	79,602	78,931	0	(12,998		(12,998)	0			00	0	2,472	05/10/2037
38012D-AB-3	GMAC COMMERICAL MILIARTY HSG TR XIX - CM	.	12/10/2020	Paydown		45,348	45,348	48,512	48,278	0	(2,929		(2,929)	0	45,348		00	0	1,355	
38174T-AC-0	GOCAP 33R AR - CDO	-	12/18/2020	CROSS TRADE		2,230,875	2,250,000	2,250,000	2,250,000	ļ0	0		0	0	2,250,000		0(19, 125)		67,320	
39742Q-AA-1 40168*-AA-2	GREER CAP TR I	·	12/15/2020	Piper Jaffray	<del> </del>	2,109,928 70,848	2, 175, 183	2,061,788 94,547	2,068,431	ļ0	170		(21,834)	J0	2,068,602	ļ!	041,326	41,326	22,349	
40168P-AQ-1	GPDFNI-2 2 C1 - CD0		10/15/2020	Paydown						o	1.316		1,316	0			0		2,889	
40168P-AR-9	GPDFNI-2 2 C2 - CD0		110/15/2020	Redemption @ 100.00		27,214	27,214	27,214	31,297	0	611	0	611	0	31,908		0 (4,694)	(4,694)	516	
40168P-AS-7	GPDFNI-2 2 C3 - CD0		10/15/2020	Redemption @ 100.00		21.382	21.382	21,382	24.591	0	480	0	480	0	25.071		0(3,688)		406	
40168P-AT-5	. GPDFNI-2 2 C4 - CD0		10/15/2020	Paydown		9,979	9,979	9,979	9,752	0	227	0	227	0	9,979		00	0	189	04/15/2027
40168P-AU-2	. GPDFNI-2 2 C5 - CD0		10/15/2020	Paydown		24,033	24,033	24,033	23,485	0	547	0	547	0	24,033		00	0	456	
40168P-AX-6	GPDFNI-2 2 D1 - CD0		10/15/2020	Paydown		33,353	33,353	33,353	32,326	0	1,027	0	1,027	0	33,353		00	0	632	
40168P-AY-4 40168P-AZ-1	GPDFNI-2 2 D2 - CD0		10/15/2020	Redemption @ 100.00		16,264	16,264	16,264	18,934	0	493		493	0	19,427		0(3, 163)	(3, 163)	308	
40 168P-AZ-1 40 168P-BA-5	. GPDFNI-2 2 D3 - CD0		10/15/2020	Paydown		13,453	13,453	13,453	13,039		409		414	0	13,453		0	0	255	
40168P-BB-3	GPDFNI-2 2 D5 - CD0		10/15/2020	Paydown		13,294	13.880	13,294	13,452	n	427		427	0	13,294		0		263	
40 100i BB 0	3 3 M 2 2 50 050		1107 107 2020	WELLS FARGO SECURITIES													•			1047 107 2027
40414L-AK-5	HCP INC		01/14/2020	LLC		1, 178, 166	1, 100,000	1, 171, 858	1, 171, 245	0	(707	)	(707)	0			0		17,325	03/01/2024
404280-AK-5	HSBC HOLDINGS PLC	C	06/04/2020	Corporate Action		3,140,041	3,025,000	3, 139, 499	3, 136, 406	0	(38,290	)0	(38,290)	0	3,098,116		041,925	41,925	104,564	04/05/2021
				AMHERST PIERPONT						_										
413875-AN-5	L3HARRIS TECHNOLOGIES INC		08/10/2020	SECURITIES		905,718	600,000	808,703	808,468	0	(4,033	) 0	(4,033)	0	804,435		0101,283	101,283	24,293	312/15/2040
413875-AW-5	HARRIS CORP		01/15/2020	SECURITIES (USA)		3,212,667	2,860,000	3, 183, 086	3, 181,842		(1,531	) 0	(1,531)	0	3, 180, 311		032,355	32,355	11 106	06/15/2028
428040-CU-1	HERTZ 2017-1 A - ABS		12/25/2020	Pavdown			171.662	166.513		0	5, 150			0			0			110/25/2021
42806D-AC-3	HERTZ 151 C - ABS		03/25/2020	Various		2,000,000	2,000,000	1,999,349	1,999,967	0	33	0	33	0	2,000,000		00	0		03/25/2021
				BANK OF AMERICA															•	
42806D-AK-5	HERTZ 2015-3 C - ABS		05/28/2020	SECURITIES		181,750	250,000	249,894	249,970	0	23	0	23	0	249,993		0(68,243)	(68,243)		09/27/2021
42806D-BQ-1	HERTZ 2018-1 A - ABS		12/25/2020	Paydown		343,463	343,463	334,662	0	0	8,801	0	8,801	0	343,463		0  0	0	3, 137	02/25/2024
43133A-AD-9	HITD 2010 1 B CDO	_	00/00/0000	CREDIT SUISSE SECURITIES		1 070 000	4 770 000	1.743.420	1 707 000	_	(33,651	,	(00.654)	_	1.704.158		0(31,898)	(31,898)	94.394	10/11/0000
43133A-AD-9 440405-AE-8	HITR 2018-1 B - CD0		09/23/2020	SECURITIES	†	1,672,260	1,779,000	1,743,420	1,737,809	0	(140		(33,651)		1, /04, 158		0 [(31,898)	(31,898)	94,394	
440405-AE-6	HORZN 2019 A - ABS	1	12/15/2020	Paydown		29.799	234,633	29,799	234,973	0	(140	,	(140)	0	234,633		0		368	
44040J-AA-6	HORZN 2019-2 A - ABS	. C	10/15/2020	Paydown		35,345	35,345	35,344	35,340		4	0	4	0	35,345		0	0	341	
45254N-JW-8	IMM 2004-6 2A - RMBS		12/01/2020	Paydown			86,972	82,624	80,646	0	6,326	0	6,326	0			0	0	2,312	210/25/2034
45660N-F7-5	. RAST 2004-A3 A7 - CMO/RMBS		12/01/2020	Paydown		13,778	13,778	13,339	13,466	0	312		312	0	13,778		00	0	457	
456866-AL-6	. INGERSOLL-RAND CO		06/01/2020	Call @ 100.00		199,000	199,000	228,802	210,043	0	(730	) 0	(730)	0	209,314		0(10,314)	(10,314)	7, 164	06/01/2025
45687A-AN-2	TRANE TECHNOLOGIES GLOBAL HOLDING COMPAN		.08/10/2020	BAIRD, ROBERT W., & COMPANY IN		1.236.560	1.000.000	1.069.789	1,069,749		(816		(816)		1.068.933		0167.627	167.627	44 005	502/21/2048
459200-JH-5	INTERNATIONAL BUSINESS MACHINES CORP		08/10/2020	CROSS TRADE		414,708	300,000	357,835		o	(814		(814)	0	356,977		057,731	57,731	13,904	
-33200 UIT 3	THE STATE DOOTHED MINOTINE COOR	1	1.50/ 10/ 2020	CITIGROUP GLOBAL				,007,000	, 191		(014	,	(014)						10,304	
459506-AL-5	INTERNATIONAL FLAVORS & FRAGRANCES INC		05/19/2020	MARKETS INC		1,440,542	1,310,000	1,484,047	1,483,941	0	(1,191		(1, 191)	0	1,482,750		0(42,209)	(42,209)		09/26/2048
460146-CE-1	INTERNATIONAL PAPER CO		.08/03/2020	Call @ 100.00		547,236	509,000	552,722	551,820	0	(13,480	0	(13,480)	0	538,340	ļ	0(29,340)	(29,340)	72,440	08/15/2021
460146-CJ-0	. INTERNATIONAL PAPER CO		09/21/2020	Corporate Action	<b></b>	300 , 148	270,000	285,086	284,965	0	(2,487	)0	(2,487)	0	282,478		017,671	17,671	7,610	06/15/2024
400140 01 4	INTERNATIONAL DARED CO	1	05 /45 /0000	KEYBANC CAPITAL MARKETS		407.000	075 000	400 007	400 007	1 _	/ 400	,	(400)	_	400 004			(4 570)	0.074	05/45/0040
460146-CN-1 46603B-AS-8	. INTERNATIONAL PAPER CO		05/15/2020	INC			375,000	429,337 900.000	429,297 900,000	0	(433		(433)	0	428,864		0(1,578) 0 (44,820)			05/15/2046 301/18/2030 .
46617T-AA-2	HENDR 2014-1 A - RMBS	1	12/15/2020	Paydown	†		81,817		85, 170	0 n	(3,354		(3,354)				0(44,820)	(44,820)	1,839	
46618H-AB-5	HENDR 2014-1 A - NMBS	1	12/15/2020	Paydown			67,768	67,752	67,756	0			(3,334)	0			0 0	0	1,639	
46618L-AB-6	HENDR 2015-1 B - ABS		.08/20/2020	Various		1,534,606	1,412,334	1,411,111	1,411,438		54		54	0	1,411,492		0123,114	123, 114		209/17/2074
46619R-AB-2	HENDR 2015-2 B - RMBS	1	12/15/2020	Paydown		61.021	61,021	61.020	61,020		1 1	0	1	0	61.021	1	0 0	0	1,608	

							onds and Sto													
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted	Carrying Value	e	16	17	18	19	20	21
										11	12	13 Current	14 Total	15 Total Foreign	Book/				Bond Interest/	
CUSIP					Number of				Prior Year Book/ Adjusted	Unrealized Valuation	Current Year's (Amor-	Year's Other- Than- Temporary	Change in Book/ Adjusted Carrying	Exchange Change in Book/ Adjusted	Adjusted Carrying Value at	Foreign Exchange Gain	Realized	Total Gain	Stock Dividends Received	Stated Con- tractual
Identi-	B datha	For-		Name	Shares of	Con-	D. Wil	A	Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
466247-M8-3 466247-VH-3	JPMMT 2006-S1 2A1 - CMO/RMBS		12/01/2020 .	Paydown Paydown		1,385,043	1,385,044	1, 424, 318 59, 117	1,424,891	0	(39,848		(39,848)	0	1,385,044		(2,587)	(2,587)		
46644Y-BA-7	JPMBB 2015-C31 B - CMBS		04/01/2020 .	Various		7, 135, 059	7,400,000	7,495,445	7,475,958	0	(2,492		(2,492)	0	7,473,466		(338,407)	(338,407)	117,339	08/17/2048
46651H-BH-9	JPMMT 19LTV3 A15 - CMO/RMBS		12/01/2020 .	Paydown		1,015,279	1,015,279	1,015,597	0	0	(317		(317)	0	1,015,279		0	0	13,739	03/25/2050
46651N-AA-2 470170-AB-7	JOLAR 2019-1 A - ABS	. C	12/15/2020 .	. Paydown		371,820	371,820	373,863	223,083	0	(2,043	)0	(2,043)	0	371,820		0	0	7,086	
470170-AB-7 470170-AD-3	. NCBJ 2015-1 NTS - ABS	. C	10/05/2020 .	Paydown		252,811	252,811	252,811		0		0	J	0			1	0	9,351 6.832	
47760Q-AA-1	JIMMY 2017-1 21 - RMBS		12/16/2020	Paydown		488,750	488,750	488,750	488,750	0	0	0	0	0	488,750		0	0		07/30/2047
48250X-AJ-2	KKR 13R ER - CDO	.	01/13/2020 .	. U.S. Bank		580,413	590,000	572,300	572,362	0	96	0	96	0	572,458			7,954		01/16/2028
48273N-AA-6	KVK 181 E - CDO	. C	01/16/2020 .	. BREAN CAPITAL		467,750	500,000	480 , 125	479,830	0	81		81	0	479,912		(12, 162)	(12, 162)		05/21/2029
49255P-AA-1	KSTRL 2018-1 A - ABS		12/15/2020 .	. Paydown		141,714	141,714	137,716	138,454	0	3,260		3,260	0	141,714		0	0		12/15/2038
501044-DK-4	KROGER CO		05/15/2020 .	. INC		581,580	500,000	542,114	542,092	0	(310)		(310)	0	541,782		39,798	39,798		01/15/2048
50209L-AB-3 50209L-AC-1	LMRK 2018-1 D - RMBS		12/15/2020 .	Paydown Paydown		2,000	2,000	1,999 2,999	2,000 2,999	0	1	0	1	0	2,000		1	0		06/15/2048
50543L-AA-0	LAFL 2016 A1 - ABS	C	12/15/2020	Paydown		109,614	109,614	107,487	108,224	0	1,390	0	1,390	0	109,614		0	0		01/15/2042
512807-AN-8	LAM RESEARCH CORP		01/14/2020 .	. GOLDMAN, SACHS & CO		1,075,250	1,000,000	1,061,674	1,061,262	0	(475	)0	(475)	0	1,060,788		14,463	14,463	12,772	03/15/2025
512807-AT-5	LAM RESEARCH CORP		02/19/2020 .	WELLS FARGO SECURITIES		1, 198, 696	915,000	1, 145, 133	1, 144,973	0	(630)	)0	(630)	0	1, 144, 343		54,353	54,353	19,329	03/15/2049
524901-AR-6	LEGG MASON INC		05/19/2020 .	KEYBANC CAPITAL MARKETS			500.000			0	(480	) 0	(480)		555.960		26. 175	26, 175	22 006	01/15/2044
53688T-AA-2	LITIGATION FEE RESIDUAL FDG 2015-1 LLC		10/30/2020 .	Paydown		457,500		457,500	457,500	0	0	0	0	0	457,500		)0	0		04/29/2022
				Merril Lynch Pierce																
539439-AU-3	LLOYDS BANKING GROUP PLC	. C	04/27/2020 .	Fenner Smith		582,720	600,000	600,000	600,000	0	0	0	0	0	600,000		(17,280)	(17,280)	15,250	
542514-DV-3 548661-DJ-3	LBMLT 2003-2 M2 - RMBS LOWE'S COMPANIES INC		08/25/2020 . 08/10/2020 .	Paydown		5,464 647,980	5,464	5,287 549,544		0	5, 198		5, 198	0	5,464 548.811		99,169	99,169	106 19,870	
55037L-AA-2	LUNRR 2020-1 A - ABS		11/15/2020 .	Pavdown		2.436.119	2,436,119	2.436.094		0	(094	,	26	0	2.436.119		0	99, 109	36.487	
55274Q-AP-0	MASTR 2006-2 114 - CMO/RMBS		12/01/2020 .	Paydown		282,261	303,377	286,803	286,654	0	16,723		16,723	0	303,377		(21, 116)	(21, 116)	9,239	
55283L-AA-3	MAPSL 191 A - ABS	. C	12/15/2020	Paydown		235,217	235,217	235,213	235,214	0	3	0	3	0	235,217		0	0	5,948	
55446M-AA-5	MAACH 1 A - ABS	. C	12/15/2020 .	Paydown		107,575	107,575	107,572	107,572	0	3	0	3	0	107,575		)  0	0		10/15/2039
559080-AQ-9 56564R-AA-8	MAGELLAN MIDSTREAM PARTNERS LP		10/02/2020 .	. Inc		2, 146, 140	2,000,000	1,997,600	0	0	92	,0	92	0	1,997,709		148,431	148,431	23,833	
57169*-AL-1	MAPSL 2018-1 A - ABS	.	12/15/2020 .	Paydown		43,588		44,795	2.500.000		(1,207)		(1,207)	0	43,588	ļ	,	0	990	
576434-TE-4	MALT 2004-7 3A1 - CMO/RMBS		12/01/2020 .	Paydown		68,042	68,042	67,893	64,524	0	3,518	0	3,518	0	68,042			0	2,370	
576434-UG-7	MALT 2004-9 A5 - RMBS		12/01/2020 .	. Paydown		71,869	71,869	66,389	72,861	0	(993	)0	(993)	0	71,869		0	0	2,216	08/25/2034
57643L-FP-6	MABS 2004-WMC3 M2 - RMBS		12/28/2020 .	Paydown		27,653	27,653	24, 144	25,364	0	2,289 5.401		2,289 5,401	0	27,653	ļ	0	0	301	
57643L-NX-0 57643L-QE-9	MABS 2006-AB1 A4 - RMBS		12/01/2020 .	Paydown Paydown		35,562	35,562	32,272		0							(78.847)	(78,847)	661	02/25/2036
0,040L QL 9	TIMES COMMITTEE TIMES	1		Morgan Stanley & Co.					, 110				,50,750				(10,047)	(10,047)	100	51/25/2000
59156R-AY-4	METLIFE INC	.	12/17/2020 .	LLC		2,312,923	1,520,000	2,054,324	2,053,749	0	(16,829		(16,829)	0	2,036,920		276,003	276,003		02/06/2041
59980M-AC-5	MCMLT 182 A1 - CMO/RMBS	-	12/01/2020 .	Paydown	·	378,886	378,886		0	0	(3,670		(3,670)	0	378,886	ļ	0	0		05/25/2058
61238Q-AA-6 61765B-AA-0	LYB FINANCE COMPANY BV	. [ C	07/23/2020 .	MARKETAXESS		2,249,994	1,675,000	2, 144,640 14,548	2, 142,628	0	(32,493)		(32,493)	0	2, 110, 135		139,859	139,859	117,585	03/15/2027 10/17/2050
62481X-AA-3	MP8 8R ER - CD0	C	01/10/2020 .	GOLDMAN, SACHS & CO		1, 175, 623	1, 186, 000	1, 187, 112	1, 180, 176	0	(193		(193)	0	1, 180, 196	(	(4,574)	(4,574)	18,979	
628312-AD-2	MUTUAL OF OMAHA INSURANCE CO		06/30/2020 .	. Reclassification		7,564,060	(7,550,000)	7,578,937	7,565,631	0	(1,571)		(1,571)	0	7,564,060		)0	0	162,212	07/15/2054
63172D-AA-9	. CFOZ 2019-1 A - ABS	.	11/15/2020 .	. Paydown		292,601	292,601	292,601	292,601	0	0	0	0	0	292,601		0	0	6,941	
63615#-AD-3 64072T-AC-9			10/15/2020 .	Paydown		172,889 3.914.063	172,889	148,520	160,730	0	12, 159		12, 159	0	172,889		37,868	0	7,161	
643180-AA-9	NEW CARDINALS STADIUM LLC		06/26/2020 .	Pavdown				145.960	140.866	n	5.094		5.094	0	8/6, 194, د		,		9.020	
64352V-LY-5	NCHET 2005-A A4 - RMBS		12/01/2020 .	Paydown		328,816	328,816	319,732	322,809	0	6,007	0	6,007	0	328,816		0	0		08/25/2035
651639-AN-6	NEWMONT MINING CORP		03/17/2020 .	. Corporate Action		1,371,214	1,300,000	1,329,419	1,328,907	0	(3,076		(3,076)	0	1,325,831		45,383	45,383		03/15/2022
65251X-AN-6	NSBKY 1 AR - CDO	1	06/12/2020	AMHERST PIERPONT SECURITIES		987.305	1,000,000	1.000.000	1,000,000	n	n	n	0	0	1.000.000	1	(12.695)	(12,695)	21 421	10/25/2028
65473Q-B*-3	NISOURCE FINANCE CORPORATION		09/17/2020 .	. Call @ 125.92		7,555,080	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000		1,555,080	1,555,080		11/28/2025
655844-BD-9	NORFOLK SOUTHERN CORP		05/15/2020 .	. Adjustment		496,810	350,000	465,977	465,975	0	(21		(21)	0	465,954		30,856	30,856	20,067	05/23/2111
655844-CG-1	NORFOLK SOUTHERN CORP		05/18/2020 .	. Adjustment			378	333	0	0	0		0	0			45	45	0	05/15/2055
655855-FA-7	SOUTHERN RAILWAY CO		06/15/2020	. Maturity @ 100.00	1	1,740,000	1,740,000	2,387,210	1.768.276	10	(28.276)	)	(28, 276)		1.740.000	. (		0	84.825	06/15/2020

					Showing All L															
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted	Carrying Value	e	16	17	18	19	20	21
										11	12	13 Current Year's	14 Total Change in	15 Total Foreign Exchange	Book/				Bond Interest/	
CUSIP					Number of				Prior Year Book/ Adjusted	Unrealized Valuation	Current Year's (Amor-	Other- Than- Temporary	Book/ Adjusted Carrying	Change in Book/ Adjusted	Adjusted Carrying Value at	Foreign Exchange Gain	Realized	Total Gain	Stock Dividends Received	Stated Con- tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
67077M-AU-2	NUTRIEN LTD	C	05/15/2020 .	CITIGROUP GLOBAL MARKETS INC.		632,147	530,000	627,325	627,264	١	(675	0	(675)		626,588	0	5,559	5,559	16 783	304/01/2049 .
		0		MORGAN STANLEY DW																
67107P-AG-0 67515U-AR-1	OCP 147RR DRR - CD0	C	01/16/2020	INC/ALGO/SOFT		1,730,443 962,200	1,777,000	1,759,230	1,752,049	0	155	0	155	0	1,752,204	0	(21,762)	(21,762)	35,403	
677071-AK-8	OHANA MILITARY COMMUNITIES LLC		10/01/2020 .	Paydown			38,551	42.980	42,668	0	(4, 118	)	(4, 118)	0		0	0	0	1.712	
677071-AU-6	. OHANA 2007A I - RMBS		10/01/2020 .	Paydown		10 , 157	10, 157	11,318	11,230	0	(1,073		(1,073)		10 , 157	0	0	0	459	10/01/2051 .
677071-AV-4 677071-AW-2	OHANA 2007A II - RMBS OHANA MILITARY CMNTYS LLC - RMBS		10/01/2020 .	Paydown		14,750	14,750 30,578	15,990	15,899	0	(1,149		(1,149)	0	14,750	0	1	1	684	410/01/2051 . 910/01/2051 .
67740Q-AG-1	OHIO NATIONAL FINANCIAL SERVICES INC		06/05/2020 .	Deutsche Bank		4,600,000	5,000,000	4,984,550	4,990,306	0	256		256	0	4,990,563	0	(390,563)	(390,563)		005/01/2031 .
68275C-AC-2	FB FB 2005-1 A3 - CMBS		12/08/2020 .	Paydown		251,325	251,326	271, 112	271,061	0	(19,736	)0	(19,736)	0	251,326	0	0	0	11,626	08/10/2035 .
68389X-AM-7 68389X-BQ-7	ORACLE CORP		08/05/2020 .	MARKETAXESS		4,652,832 581,348	3,200,000	4, 163, 424 559.804	4, 162, 329 559, 753	0	(19,611		(19,611)	0	4,142,717 559,551	0	510,115 21,797	510,115 21,797		107/15/2040 . 011/15/2047 .
68389X-BQ-7 69337B-AH-7	ORACLE CORP	1	12/01/2020 .	BAHCLAYS CAPITAL INC Paydown		581,348			559,753	L	23,674		23,674	n		n	(18,511)	(18,511)	5,280	
69350Y-AA-4	PNFP STAT TR IV		02/28/2020 .	US Bank		1,465,200	1,480,000	1,472,600	1,472,933	0	40	0	40	0	1,472,973	0	(7,773)	(7,773)	15,211	112/15/2037 .
69371R-N9-3	PACCAR FINANCIAL CORP		12/09/2020 .	US Bank		1,005,720	1,000,000	1,011,605	1,011,266	0	(9, 112		(9, 112)		1,002,154	0	3,566	3,566		303/01/2021 .
694476-AC-6 70336F-AA-2	PACIFIC LIFECORP		11/02/2020 .	Maturity @ 100.00 U.S. Bank		240,000	240,000	260,575 2,970,408	240,312		(312		(312)		240,000		0	0		002/10/2020 . 712/22/2021 .
				KEYBANC CAPITAL MARKETS																
718172-AW-9	. PHILIP MORRIS INTERNATIONAL INC		02/19/2020	INC		834,570	750,000	806,042	805,993	0	( 194		(194)	0	805,799	0	28,771	28,771		203/04/2043 .
718546-AH-7 72302#-AA-8	PHILLIPS 66CTL-TRAINGLE 46 HOME DEPOT (NJ)		12/01/2020 .	Various Paydown		1,348,340	1,000,000	1,327,056	1,326,723	0	(4,689	0	(4,689)	0	1,322,034	0	26,306	26,306		305/01/2042 . 508/01/2032 .
72345H-AA-3	PINNACLE BANK (TENNESSEE)		09/14/2020 .	Various		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0		307/30/2025 .
72703P-AB-9	PLNT 2018-1 A22 - ABS		05/28/2020 .	Various		4,718,963	5, 184, 375	5, 184, 375	5, 184, 375	0	0	0	0	0	5, 184, 375	0	(465,413)	(465,413)	118,117	
73020*-AC-7 74041N-AA-3	PNG COMPANIES LLC PVT - ABS		12/24/2020	Maturity @ 100.00 Paydown		1,000,000 8,686	1,000,000	1,000,000 8,187	1,000,000	ļ0	499	0	499	0	1,000,000	0	0	0	27,650	
74042C-AE-8	PRETSL XXVIII B - CDO	 C	12/24/2020 .	Paydown		29.675		25.092	25.419	0	4.257		4.257	0	29.675	0	0	0	310	
74042E-AC-8	PRETSL XVII B - CDO	C	09/23/2020 .	Paydown		111,852	111,852	97,451	97,499	0	14, 353		14,353	0	111,852	0	0	0	1,094	106/23/2035 .
74042F-AB-7 74042F-AE-1	PRETSL 25 A2 - CDO	C	12/22/2020	Paydown		1,805 870	1,805 870	1,218 527	0	0	587		587	0	1,805	0	0	0	9	06/22/2037
74042F-AE-1 74042H-AC-1	PRETSL 25 B2 - CD0		12/22/2020 .	Paydown		25,683	7,785	6.403	6,748		(396			0	870 6.352	0	19,331	19,331		206/22/2037 . 412/22/2035 .
74043A-AE-1	PRETSL XXIII A2 - CDO		12/22/2020 .	Paydown		31,921	31,921	24,635	0	0	7,286	0	7,286	0	31,921	0	0	0	171	112/22/2036 .
74043A-AF-8	PRETSL XXIII BFP - CD0		12/22/2020 .	Paydown		84,080	84,080	74,385	57,871	0	26,209	0	26,209	0	84,080	0	0	0		12/22/2036 .
74331M-AA-4	PROG 2018-SFR3 A - RMBS		12/01/2020 .	U.S. BANCORP		2, 167	2, 167	2, 167	2, 166	0		0		0	2, 167	0		0	73	310/18/2035 .
74340X-BJ-9	PROLOGIS LP		08/05/2020 .	INVESTMENTS, INC		1,074,630	750,000	911,422	911,300	0	(2,103	0	(2, 103)	00	909, 197	0	165,433	165,433	29,349	09/15/2048 .
744320-AN-2	. PRUDENTIAL FINANCIAL INC		04/01/2020 .	SECURITIES (USA)		1, 142, 100	1,269,000	1,343,112	1,317,347	0	(2,929	)0	(2,929)	00	1,314,417	0	(172,317)	(172,317)	36,293	03/15/2044
744320-AV-4	PRUDENTIAL FINANCIAL INC		05/29/2020 .	LLC		824,000	800,000		822, 124	0	(1,532		(1,532)		820,591	0	3,409	3,409		105/15/2045 .
74955D-AA-9	RGS (AEGCO) FUNDING CORP		12/07/2020 .	Paydown	·	14,913	14,913	17,381	15,023	0	(110		(110)	0	14,913	0	0	0		9)12/07/2022 .
74957E-AM-9 749580-AD-8			12/01/2020 .	Paydown			98,026	78,421	65,960	}0	32,066		32,066	0	98,026	J0	(14,921)	(14,921)	2,896	606/25/2036 . 705/25/2037 .
74958A-AJ-3	RFMS1 2006-S7 A9 - CMO/RMBS		12/01/2020	Paydown		46,811	52,025	44,612	38,622	0	13,404		13,404	0		0	(5,214)	(5,214)		608/25/2036 .
74958X-AE-4	RFMSI 2007-SA2 3A - CMO/RMBS		05/06/2020 .	Various		2,590,634	5,611,993	4,744,746	3,299,328	0	294,921	0	294,921	0	3,594,249	0	(1,003,615)	(1,003,615)		04/25/2037 .
75513E-AU-5	RAYTHEON CO		06/23/2020 .	KEYBANC CAPITAL MARKETS		1,391,143	1,300,000	1,363,019	1,362,567	_	(6, 116	) 0	(6, 116)		1,356,451		34,692	34,692	22 012	312/15/2024 .
759468-AB-7	RELIANCE HOLDING USA INC		08/23/2020 .	Unknown		2,800,266	3,000,000	2,831,760	2,797,369		2,897		2,897	0	2,800,266	0	0	0		210/19/2040 .
759891-AA-2	RENRE NORTH AMERICA HOLDINGS INC		.03/15/2020	Maturity @ 100.00		2,000,000	2,000,000	1,992,660	1,999,814	0	186	0	186	0	2,000,000	0	0	0	57,500	03/15/2020 .
759950-GA-0 76028U-AA-9	RAMC 2005-4 A6 - RMBS		12/01/2020 .	PaydownUS Bank			70,719	65,711 1,008,010	61,217	ļ	9,502		9,502 1,081	0	70,719	ļ0		0 17,110	1,567	
76111X-RB-1	RFMSI 2004-S9 A23 - CMO/RMBS		12/01/2020 .	US Bank			1, 180,000		1,017,259	L	4,821		4,821	0		0	17,110	17, 110		309/30/2035 . 512/25/2034 .
				KEYBANC CAPITAL MARKETS				,			·									
761713-BW-5	REYNOLDS AMERICAN INC		05/19/2020	INC		2,298,375	1,875,000	2,245,369	2, 245, 100	0	(3,427	)0	(3,427)	00	2,241,673	0	56,702	56,702	104,635	08/04/2041 .
775109-AX-9	ROGERS COMMUNICATIONS INC	С	08/10/2020 .	MERRILL LYNCH PIERCE FENNER SMITH INC		2,009,322	1,575,000	1,741,263	1,741,110	n	(2,792	n (	(2,792)	n	1,738,318	n	271,004	271,004	64,378	303/15/2043 .
77775*-BT-7	ROSENTHAL & ROSENTHAL INC		07/23/2020 .	Paydown		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	4,000	07/23/2022
78355H-KJ-7	RYDER SYSTEM INC	1	12/07/2020	Call @ 101.59		55.872	55.000	56.037	56.012	0	(662	) 0	(662)		55.350	0	523	523	1 957	706/01/2021

## **SCHEDULE D - PART 4**

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

				;	Snowing All L	.ong-rerm B	sonas ana Sta	ocks SOLD, F	KEDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	rear						
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ook/Adjusted	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15	1					
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-			Adjusted	Foreign			Stock	Stated
											Current		Book/	Change in						
OLIOID					N				Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange		T. (.) O	Dividends	Con-
CUSIP		1_			Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
				KEYBANC CAPITAL MARKETS																
78390X-AC-5	LEIDOS HOLDINGS INC		05/19/2020 .	INC		803,453	750,000		819,081	0	(720)	00	(720)	0	818,360	0	(14,908)	(14,908)	21,073	
80307A-AA-7 81377A-AD-4	SAPA 201 A - ABS		12/15/2020 .	Paydown Paydown		196,286 50,979	196,286 50,979	196,283 25.585	23.789	0		0		0	196,286	0	0	0	3, 101 500	
81745D-AE-1	SEMT 2013-9 A1 - CMO/RMBS		04/14/2020 .	Various		3,327,219	3,300,412	3,204,494	3,217,102	٥			6,853		3,223,956	0	103,263	103,263		07/25/2036
81745J-AA-6	SEMT 2013-9 AT - CMO/RMBS		12/01/2020 .	Paydown			931,041			٥	38,500		38,500		931,041	0	103,203			09/25/2043
81746C-AY-8	SEMT 2014-3 B1 - CMO/RMBS		.06/11/2020	Various		2,839,070	2,758,559	2,806,022	2,779,820	0	(3,925)		(3,925)	0	2,775,894	0	63, 176	63, 176	57,373	
81746X-AU-0	SEMT 2017-3 A19 - CMO/RMBS	1	12/01/2020	Paydown		149,694	149,694	147,051	147,240	0	2,455		2,455	0	149,694	0	0	0	3,228	
81747D-AA-7	SEMT 2018-CH1 A1 - CMO/RMBS		12/01/2020	Paydown		411,876	411,876	418,312	0	0	(6,436)		(6,436)	0	411,876	0	0	0		03/25/2048
81748M-AU-2	SEMT 2020-1 A19 - CMO/RMBS		12/01/2020 .	Paydown		543,518	543,518	554,304	0	0	(10,785)	00	(10,785)	0	543,518	0	0	0	10,591	02/25/2050
817743-AA-5	SPRO 2019-1 A2 - RMBS		10/25/2020 .	Various		1,024,794	1,005,000	1,005,000	1,005,000	0	0	0	0	0	1,005,000	0	19,794	19,794	12,750	
82321U-AA-1	SHNTN 2015-1 A - ABS	. C	12/15/2020 .	Paydown		71,437	71,437	70,752	70,982	0	455	0	455	0	71,437	0	0	0	1,655	
82323M-AA-7	SAIL 2018-1 CN - ABS		12/17/2020 .	Paydown		10,682	10,682	10,682	10,682	ō	0	J0	0	ļō	10,682	0	0	0	19	
830505-AW-3 83404R-AC-2	. SKANDINAVISKA ENSKILDA BANKEN AB	. C	12/09/2020 .	US Bank		1,426,979	1,385,000 750.000	1,404,368 749,926	1,404,068	0	(8,090)	٥	(8,090)	0	1,395,978	0	31,002	31,002		03/11/2022
034U4M-AU-2	. SUF1 ZU10-B BFA - ABS		.,01/23/2020 .	HSBC SECURITIES (USA)			/50,000		149,937	0	3		3	0	149,940	0	169 , الم	, ۱۵۶ ,کد	916	08/23/204/
835407-AA-5	SOMPO JAPAN INSURANCE INC	r	01/15/2020	FXD INC		1,494,780	1,400,000	1,493,750	1,460,636	0	(773)		(773)	0	1,459,863	0	34,917	34,917	22 572	03/28/2073
83545*-AB-4	SONIC HEALTHCARE LTD		01/12/2020	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	(770)	0	2,000,000	0	0	0		01/12/2020
83546D-AD-0	SONIC 161 A2 - ABS		01/20/2020	Various		1.994.411	1,994,411	1,994,411	1,994,411	0	0	0	0	0	1,994,411	0	0	0		05/21/2046
83751#-AA-1	CTL - S COVE DEV AHOLD/STOP (NJ)		12/01/2020	Paydown		576,817	576,817	601,678	587, 189	0	(10,372)	0	(10,372)	0	576,817	0	0	0	26,283	07/01/2025
				KEYBANC CAPITAL MARKETS																
852891-AC-4	STANCORP FINANCIAL GROUP INC		02/19/2020 .			319,299	300,000	313,955	313,781	0	(685)	00	(685)	0	313,097	0	6,202	6,202	7,750	08/15/2022
				MERRILL LYNCH PIERCE						_		_		_						
854502-AJ-0	STANLEY BLACK & DECKER INC		08/10/2020 .	FENNER SMITH INC		737,905	500,000	620,259 555,890	620,171	0	(1,521)	00	(1,521)	0	618,650	0	119,255	119,255	17,985	
85573L-AA-9 86212V-AA-2	STARR 2019-1 A - ABS		12/15/2020 .	Paydown		555,914 39,968	555,914		555,892	0	22		22		555,914	0	0	0	9,813	03/15/2044
86212V-AA-2 86212V-AD-6	STR 2018-1 A1 - ABS		12/20/2020 .	Paydown			39,968		23,601	٥	5		15		23,606	0	0			
86212V-AE-4	STR 2018-1 A2 - ABS		08/20/2020	Paydown		1,035,126	975,895	975,528			25	0	25	0	975,589	0	59.537	59.537	28,541	
86212X-AC-4	STR 2019–1 A3 – ABS		12/20/2020	Paydown		12.500	12.500	12.370	4.999	0	130		130	0	12.500	0	0	0	161	11/22/2049
86213B-AB-3	STR 2014-1 A2 - ABS	]	12/20/2020	Paydown		10,000	10,000	10,501	10,249	0	(249)	0	(249)	0	10,000	0	0	0	271	04/20/2044
86213C-AB-1	STR 2015-1 A2 - ABS		12/20/2020 .	Paydown		32,000	32,000	31,822	31,896	0	104	0	104	0	32,000	0	0	0	723	04/20/2045
86359B-G5-4	SASC 2004-18H A5 - CMO/RMBS		12/01/2020 .	Paydown		149,201	149,201	127 , 194	136,340	0	12,861	0	12,861	0	149,201	0	0	0	4,276	
86359B-U2-5	SASC 0423XS 1A4 - RMBS		01/27/2020 .	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	0	01/25/2035
863619-AB-8	SASC 070S1 A2 - RMBS		01/01/2020 .	Paydown		0	0	0	0	0	L0	0	ō	0	0	0	0	0	33	
86668@-AA-8	SCA 2019-1 A		12/15/2020 .	Paydown		138,211	138,211	138,211	121,701	0	······0	ļ0	0	0	138,211	0	0	0	3,212	12/15/2027
871829-BD-8	SYSCO CORP	1	09/09/2020	MARKETS INC.		2,113,099	1,930,000	2,223,669	2,223,433	0	(4.807)		(4,807)	0	2,218,626	0	(105,527)	(105.527)	85 025	04/01/2046
01 1020-00-0	01000 001II			BROWNSTONE INVESTMENT			1,550,000				(4,007)	,					(100,521)		02,023	04/01/2040
87242B-AU-4	TCW 192 D2F - CD0	C	.02/04/2020	GROUP LLC		2.441.100	2,370,000	2.275.200	2,276,043	0	723	0	723	0	2.276.766	0	164.334	164.334	32.772	10/20/2032
87271Q-AA-9	TIA 2 E - CDO		01/23/2020	RBC CAPITAL MARKETS		241,250	250,000	237,750	237,815	0	108		108	0	237,923	0	3,327	3,327	5,313	04/20/2029
87342R-AC-8	BELL 2016-1 A23 - RMBS		11/25/2020 .	Paydown		91,425	91,425	91,598	87, 190	0	(143)	00	(143)	0	91,425	0	0	0	2,812	05/25/2046
87342R-AD-6	BELL 181 A21 - RMBS	.	11/25/2020 .	Paydown		10,000	10,000	10,000	10,000	0	0	0	٥	0	10,000	0	0	0		11/25/2048
87342R-AE-4	BELL 181 A22 - RMBS		11/25/2020 .	Paydown		2,500	2,500	2,500	2,500	0	0	J0	0	0	2,500	0	0	0	77	
87404L-AA-0	TLWND 2019-1 A - ABS	. C	12/15/2020 .	Paydown		228,094	228,094	228,093	247,931	0	(19,837)		(19,837)	0	228,094	0	0	0	5,825	
87407P-AA-8 878091-BD-8	TAL 2013-1 A - ABS		09/21/2020 .	Paydown			(7,000,000)	151,462 7,757,502	154,829	0	3,505		3,505	0	158,333	0	0	0	3,007	
878091-BD-8 878091-BE-6	TEACHERS INSURANCE AND ANNUITY ASSOCIATI TEACHERS INSURANCE AND ANNUITY ASSOCIATI		06/30/2020 .	Reclassification		9,982,761	(10,000,000)		9.982.647	٥	115		115		9.982.761	0			218,750	
87817*-AA-8	CTL -CYPRESS CREEK EDGE LLC TD FL	1	12/15/2020 .	Paydown					9, 962, 647	o		n	n	n		o	n	n	2,399	
88315F-AE-1	TMCL 2017-2 A - RMBS	C	09/22/2020	Paydown		3,470,839	3,470,839	3,438,634	3,443,702	0	27 , 137	0	27 , 137	0	3,470,839	0	0	0		
88315L-AC-2	TMCL 2019-1 A - ABS	C	12/20/2020	Paydown		176,667	176,667	169,242	79,975	0		0		0	176,667	0	0	0	3,241	
886065-AA-9	TBOLT 2018 A - ABS	. C	07/15/2020 .	Paydown	.]	24,914	24,914	24,914	24,914	0	0	0	0	0	24,914	0	0	0	245	09/15/2038
88606W-AA-0	TBOLT 2017 A - ABS	. C	12/15/2020 .	Paydown		77,907	77,907	77,903	77,935	0	(28)		(28)	0	77,907	0	0	0	1,024	
88632A-AA-6	TBMLT 2018-3 A1 - CMO/RMBS		06/11/2020 .	Various		666,392	654,936	648,284	648,039	0	2,570		2,570	0	650,609	0	15,782	15,782		11/25/2048
89175T-AA-6	TPMT 2018-4 A1 - RMBS		12/01/2020 .	Paydown		167,842	167,842	173,480	0	0	(5,638)		(5,638)	0	167,842	0	0	0	1,828	
89176E-AA-8	TPMT 2018-1 A1 - RMBS		12/01/2020 .	Paydown		219, 174	219, 174	224,071	0	ō	(4,897)		(4,897)	ļō	219, 174	0	0	0	2,344	
89417E-AH-2 89656F-AC-0	TRAVELERS COMPANIES INC TRL 2013-1 A1 - ABS		12/17/2020 .	BARCLAYS CAPITAL INC Paydown		724,060		643,788	643,620	0	(4,661)		(4,661)	0	638,960	0	85,100	85,100	30,465	11/01/2040
	TRL 191 A1 - ABS		12/17/2020 .				23,483	95,054	23,451	۰۵	33			0	23,483	0	0	u		07/15/2043
03031B-AA-2	יוו⊾ וטו הו − אטט	4	112/ 11/2020 .	ayuuwii		, IUI	, JJ, IUI			u	L40	ļU	43	J	ا ۱۵ رو	L∪	L			04/11/2049

					Showing All Lo	ong-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwi	se DISPOS	ED OF Dur	ring Current	Year						
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ook/Adjusted	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange	9		Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	, ,	Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal			Year	Date
89675*-AN-7	TRITON CONTAINER INT 2010 A-1	C	04/30/2020		010011	142,857	142.857	142.857	142.857	0	0	0	0	0	142,857	2.opeca.	0 0000000.	0		04/30/2020
89675*-AP-2	TRITON CONTAINER INT 2010 A-2	C	04/30/2020	Paydown		200,000		200,000	200,000	0	0	0	0	0	200,000		00	0	6,600	
90139A-AA-0	CL-DAL 2020 A - ABS		12/15/2020	Paydown		67,021	67,244	67,244	0	0	0	0	0	0	67,244		0(223)	(223)	443	
90139A-AB-8	CL-DAL 2020 B - ABS		12/15/2020	Paydown		25,695	25,695	25,695	0	0	0	0	0	0	25,695		00	0	353	
901857-AB-8	2 BROADWAY LLC - MBS		09/15/2020	Paydown		1,072,149		1,072,147	1,072,637	0	(490		(490)	0	1,072,147		02	2		09/15/2029
904764-AW-7 90983V-AA-1	UNILEVER CAPITAL CORP		12/09/2020	US Bank		512,755	500,000	502,544	502,505	0	(1,027		(1,027)	0	501,478		011,277	11,277	12,100	
910637-Q#-7	UNITED COMMUNITIES LLC		12/01/2020	Paydown		43, 161	43,161	45,840	45,666	0	(2,506)	,	(2,506)	0	1,500,000		00	0		09/15/2051
01000/ QT-/	JOHN LE TELONITIENT INCO CO			KEYBANC CAPITAL MARKETS					, , , , , , , , , , , , , , , , ,				ļ				·			12/01/2020
913017-DD-8	RAYTHEON TECHNOLOGIES CORP	l	06/19/2020	INC	L	1, 141, 930	1,000,000	1,084,964	1,084,462	0	(6,932	)0	(6,932)	0	1,077,530		064,400	64,400	33,685	08/16/2025
91758P-AA-5	UTB FINANCIAL HOLDING CO		11/02/2020	U.S. Bank		1,777,000	1,777,000	1,777,000	1,777,000	0	0	0	0	0	1,777,000		00	0	136,303	09/01/2028
92211M-AC-7	VDC 2018-1 A2 - ABS		10/05/2020	Paydown		1,472,500	1,472,500	1,472,500	1,472,500	0	0	0	0	0	1,472,500		0	0	115,929	02/16/2043
92211M-AE-3	VDC 2018-2 A2 - ABS		12/15/2020	Paydown			33,750	32,400	0	0	1,350	0	1,350	0	33,750		0  0	0	590	11/16/2043
000001.01.0	WENTE WILL BEE ODG	_	00 (40 (0000	BAIRD, ROBERT W., &		470.750	500 000	400 500	405 054		(544)		(544)		404 740		45.000	(5.000)	7 007	00 (00 (0000
92329J-BA-6 92837B-AC-5	VENTR XII BRR - CDO	. C	06/12/2020	COMPANY IN		478,750 537,915			485,251	0	(541)		(541)	0	484,710		0(5,960)	(5,960)		02/28/2026
92837B-AC-5 92849T-AJ-7	VITERRA INC (ONTARIO)		08/01/2020	Paydown		500,000				0	(82		(82)	0	500,000		0			06/25/2054
320431-A0-7	VIILINA ING (GNIANIO)	0		WELLS FARGO SECURITIES							(02	,	(02)				0		29,730	00/01/2020
92939K-AK-4	WFRBS 2014-C24 C - CMBS		11/30/2020	LLC		1,750,000	2,500,000	2,541,797	2,521,397	0	(165, 233	0	(165,233)	0	2,356,163		0 (606, 163)	(606, 163)	107.071	11/18/2047
94354K-AA-8	WAAV 191 A - ABS		12/15/2020	Paydown		46,751	46,751	46,723	46,339	0	29		29	0	46,751		00	0	798	
94978#-DY-0	WF BK EQUIP SER A-5J TDCC 06-A - ABS		01/03/2020	Paydown		44,835	44,463	44,814	37,655	0	6,808	0	6,808	0	44,463		0372	372		06/29/2030
94978#-EA-1	WF BK EQUIP SER A-5 TDCC 06-A - ABS		01/03/2020	Paydown		98,090	111,970	111,970	107,382	0	4,588	0	4,588	0	111,970		0(13,881)	(13,881)		01/27/2029
949797-AA-2	WFMBS 2007-15 A1 - CMO/RMBS		12/01/2020	Paydown			76,709	72, 107	66,999	0	9,711	0	9,711	0	76,709		0(8, 177)	(8, 177)		11/25/2037
94989V-AJ-8 95058X-AC-2	WFCM 15NXS3 B - CMBS		01/01/2020	Adjustment		70.000	70.000	70.000	70.000	0	0	0	0	0	70.000		00	0		)09/17/2057 06/15/2045
95058X-AE-8	WEN 2018-1 A23 - HMBS		12/15/2020	Paydown		17,500		17,500	17,500				J				0			03/16/2048
95058X-AH-1	WEN 2019-1 A22 - RMBS		12/15/2020	Paydown		30.000		30.000	30.000	0	0	0	0	0	30.000		0	0		06/15/2049
95829T-AA-3	WESTERN GROUP HSG LP		09/15/2020	Pavdown		10.476	10.476	12.378	11.386	0	(1.797	0	(1.797)	0	10.476		0 0	0		03/15/2057
				KEYBANC CAPITAL MARKETS			,	, ,	, ,						,					
959802-AM-1	WESTERN UNION CO		06/01/2020	INC		1,446,633		1,482,768	1,482,646	0	(1,522)		(1,522)	0	1,481,124		0(34,491)			06/21/2040
962166-BT-0	WEYERHAEUSER CO		08/10/2020	Various		2,712,260	2,000,000	2,625,284	2,624,081	0	(20,875	)0	(20,875)	0	2,603,206		0109,054	109,054	91,285	12/15/2033
070000 40 0	WILL IO TOWERS WATCOM DIO	_	44 (05 (0000	WELLS FARGO SECURITIES		0 000 044	0 475 000	0.004.740	0 000 450		(07, 400)		(07.400)		0.040.000		00.044	00.044	000 047	00 (45 (0004
97063P-AB-0 974153-AA-6	WILLIS TOWERS WATSON PLC WING 18A A2 - RMBS		11/05/2020	LLC		3,233,611	3, 175,000	3,301,743	3,298,152		(87, 183		(87, 183)	0	3,210,969		022,641	22,641		03/15/2021
97651A-AA-3	WINTRUST CAP TR VIII		01/07/2020	Paydown PERSHING LLC	-	3,463,980	3,806,571	3,452,589	3,472,436		319		319		3,472,755		0(8,775)	(8,775)	3,230	
0700 IA AA 0	THE TOTAL THE THE			J.P. Morgan Securities		, +00, 500		, 402, 303	, 400								(0,773)	(0,773)	, 200	
980236-AQ-6	WOODSIDE FINANCE LTD	C	04/06/2020	LLC		2,520,608	2,750,000	2,499,694	2,745,304	0	104	245,714	(245,610)	0	2,499,694	L	020,915	20,915	73,475	03/04/2029
98462Y-AB-6	YAMANA GOLD INC	. C	08/19/2020	SUMRIDGE PARTNERS LLC	ļ	531,305	500,000	508,415	505,761	0	(784		(784)	0	504,978		026,327	26,327	27,225	07/15/2024
989390-AE-9	ZENITH NATIONAL INSURANCE CORP		02/19/2020	Piper Jaffray	<b>.</b>	1,374,378	1, 103, 918	1,280,545	1,261,722	0	(1,936	00	(1,936)	0	1,259,785		0114,593	114,593		08/01/2028
9AMBDD-N0-4	AMBOY CAPITAL		02/01/2020	PERSHING LLC		0	0	0	0	J0	ļ0	0	ļ	0	0	!	00	0	6,071	03/31/2034
BGH5ZA-HX-4 BGH6UA-2X-3	VICOF 2 TERM LOAN FUNDED - ABS		12/15/2020	Paydown	· <del> </del>	(4,370)		(4,703)	(4,703	'l <sup>0</sup>	ļ	0	ļ	0	(4,703)	ļ!	0333	333	138	08/16/2027
F9731#-AF-4	VICAT S.A.	······	12/15/2020	Maturity @ 100.00	-	2,000,000		2.000.000	2.000.000		o		ν		2.000.000		0	0	119,200	
G0685#-AA-9	AVOLON 2017-1 LOANS - ABS	D	12/20/2020	Redemption @ 100.00		650,658		650,658	650,658	0	0	0	0	0	650,658		0 0	0	14,305	
G0685*-AA-3	AVOLON 2017-2 LOANS - ABS	D	12/20/2020	Redemption @ 100.00		641,239	641,239	641,239	641,239	0	0	0	0	0	641,239		0 [	0	13,642	
K3752#-AE-8	COPENHAGEN AIRPORTS A/S	D	06/29/2020	Maturity @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000		0	0	90,000	06/29/2020
P7906#-AA-7	GOVT OF TRINIDAD & TOBAGO - ABS		07/01/2020	Paydown		108,465	108,464	108,464	108,487	0	(24	)0	(24)	0	108,464		02	2		01/01/2023
T6827#-AA-1	GUGGENHEIM NSA NAPOLI-MIRABELLA TR	. C	10/01/2020			16,726	16,726	16,726	16,726	0	0	0	Ω	0	16,726		00	0		10/01/2045
	Subtotal - Bonds - Industrial and Misc	ellane				392,571,865	326,608,249	390,890,224	376,946,623	0	534,318			0	387,653,401	(	0 4,810,647	4,810,647	11,650,932	
025932-70-8	AMERICAN FINANCIAL GROUP INC		11/15/2020	Call @ 25.00		452,850	452,850		454,897	0	(2,047		(2,047)	ļō	452,850	!	00	0	27, 171	
055451-AX-6 05946K-AG-6	BHP BILLITON FINANCE (USA) LTD	Ü	12/30/2020	Call @ 100.00		2,507,854 549,720	2,057,000	2,360,144 601,750	2,293,452	ļ0	(35, 125		(35, 125)	0	2,258,327	ļ!	0249,526 0(51,852)	249,526 (51,852)	129,905	10/19/2075
084423-40-9			10/21/2020	Various	-						(90		(90)	0			0(51,852) 0661	(51,852)	15,708	
	W. R. BERKLEY CORP	1	05/29/2020	Various	†·····	1, 153, 784	1,086,675	1,068,073	1,058,133	n	(219		(219)	n	1,057,914		095,870	95,870		03/30/2058
	W. R. BERKLEY CORP		05/22/2020				870,000	871,802	871,802	0	(528		(528)	0	871,274		0(21,729)			12/30/2059
1				J.P. MORGAN SECURITIES						1	, , , , ,		(320)							1
125896-85-2	CMS ENERGY CORP	1	12/17/2020	LLC		337,629	300.000	298.500	0	0	(2.901	00	(2,901)	0	295.599	L	0	42.029	13.219	10/15/2078

				;	Showing All L	ong-Term E	Sonds and Sto	cks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ring Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment			Disposal	(Loss) on		(Loss) on	During	Maturity
fication	Description			of Purchaser	Stock	sideration	Dor Value	Actual Cost	Value		,			Carrying	Disposal	Disposal	on Disposal	` '	Year	Date
lication	Description	eign	Date		Slock	Sideration	Par Value	Actual Cost	value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposai	on Disposai	Disposai	rear	Date
25746U-84-4	DOMINION RESOURCES INC		01/02/2020	J.P. MORGAN SECURITIES		1, 181	1, 125	1,142	1, 133			0		0	1, 133	0	40	40	0	07/30/2076
25746U-AY-5	DOMINION RESOURCES INC		.02/18/2020	Call @ 100.00		10,300,000	10,300,000	10,235,871	10,243,701		159	0	159	0	10,243,860		56.140	56,140	68.459	
25746U-DD-8	DOMINION ENERGY INC		03/26/2020	Morgan Stanley		1, 189,000	1,450,000	1,451,706	1,451,690	0	(75		(75)	0	1,451,615	0	(262,615)		20,040	
38144G-AB-7	GOLDMAN SACHS GROUP INC		.04/28/2020	BARCLAYS CAPITAL INC		598.000	650,000	650.000	650.000	0	0	0	0	0	650,000	0	(52,000)	(52,000)		12/29/2049
416515-BC-7	HARTFORD FINANCIAL SERVICES GROUP INC		01/08/2020	U.S. Bank		1,249,755	1,326,000	1,291,165	1,291,535	0	(4	00	(4)	00	1,291,531	0				02/12/2067
46625H-HA-1	JPMORGAN CHASE & CO		05/21/2020	Various		1,844,617	2,067,000	2,087,947	2,067,000	0	0	0	0	0	2,067,000	0	(222,383)	(222,383)	60,489	12/29/2049
				KEYBANC CAPITAL MARKETS																
46625H-JQ-4	JPMORGAN CHASE & CO		04/06/2020	INC		1,507,565	1,450,000	1,652,275	1,585,605	ļ0	(8,231)	)0	(8,231)	00	1,577,374	0	(69,809)	(69,809)	67, 153	12/29/2049
48126H-AC-4	JPMORGAN CHASE & CO		04/28/2020	JP MORGAN SECURITIES			550.000	580.250		_	(1,676		(1,676)	ا م	575.468	_	(14,303)	(14,303)	10 470	12/29/2049
585270-AA-9	MEIJI YASUDA LIFE INSURANCE CO	C	03/20/2020	Various		2,761,000	2.800.000	2,995,203	2,949,805	n	(4.507		(4,507)	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	2.945.298	0 n	(184, 298)	(184,298)		10/20/2049
585270-AC-5	MEIJI YASUDA LIFE INSURANCE CO	C	08/28/2020	Various		1,906,500	1,600,000	1,639,032	1,636,606	0	(2,311		(2,311)	0	1,634,295	0	272,205			04/26/2048
591560-AA-5	METLIFE CAPITAL TRUST IV		06/30/2020	Reclassification		1,973,765	(1,600,000)	2.040.603	1,973,765	0	0	0	0	0	1.973.765	0	0	0	0	12/15/2067
606839-AA-6	MITSUI SUMITOMO INSURANCE CO LTD	. C	04/13/2020	Morgan Stanley		900,830	850,000	908,438	890,510	0	(5,048	00	(5,048)	00	885,462	0	15,368	15,368	34,708	03/15/2072
				CITIGROUP GLOBAL																
606839-AB-4	MITSUI SUMITOMO INSURANCE CO LTD	. C	03/18/2020	MARKETS INC		421,000	400,000	400,000	400,000	0	0	0	۵	0	400,000	0	21,000	21,000	10,670	12/29/2049
740000 44 0	PROMIDENT FINANCING TRUCT I		04 (47 (0000	SEAPORT SECURITIES CORP		050 405	005 000	000 404	000 400		(40)		(40)		000 474		50.054	F0.0F4	7 700	00 /45 /0000
743863-AA-0	PROVIDENT FINANCING TRUST I		01/17/2020	WELLS FARGO SECURITIES			295,000	306,431	306, 192	0	(18	)0	(18)	0	306, 174	0	52,251	52,251		03/15/2038
744320-70-6	PRUDENTIAL FINANCIAL INC		09/17/2020	LLC		609.174	608,700	615,011	608,972	0	(2)		(2)		608.970	0	204	204	26,022	03/15/2053
744320-80-5	PRUDENTIAL FINANCIAL INC	1	12/31/2020	Various		274,543	240,950	239, 151	239, 168	0	13	0	13	0	239. 182	0	35,362	35,362		08/15/2058
780097-AH-4	NATWEST GROUP PLC	C	09/21/2020	Corporate Action		1,663,530	1,075,000	1,347,563	1,319,985	0	(15,247	0	(15,247)	0	1,304,738	0	358.793			12/29/2049
				DEUTSCHE BANC EMERGING				, , , ,	, , , , ,								,			
87089N-AA-8	SWISS RE FINANCE LUXEMBOURG SA	C	03/12/2020	MARKETS		216,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	16,000	16,000		04/02/2049
89832Q-AD-1	TRUIST FINANCIAL CORP		08/12/2020	MLPFS INC FIXED INCOME .		1,020,000	1,000,000	1,032,500	0	0	(3,512	)0	(3,512)	00	1,028,988	0	(8,988)	(8,988)	50,000	12/29/2049
040740 PM 7	WELLO EADOO & OO		02/25/2020	CITIGROUP GLOBAL		4 040 400	4 044 000	4 000 470	4 044 000						4 044 000		0.400	0.400	00.000	40 (00 (00 40
949746-PM-7	WELLS FARGO & CO		02/25/2020	MARKETS INC PERSHING LLC JERSEY		1,946,430	1,944,000	1,969,473	1,944,000	0	0	0		0	1,944,000	0	2,430	2,430	22,326	12/29/2049
D17047-2W-6	COMMERZBANK AG	n	04/27/2020	CITY		877.300	1,000,000	1.021.880	1,021,768	0	(1, 127		(1, 127)		1.020.641	0	(143,341)	(143,341)	56,389	12/29/2049
G16249-15-6	BROOKFIELD PROPERTY PARTNERS LP	C	.01/01/2020	Reclassification		950.000	0		965.520	0	(15.520		(15,520)	0	950.000	0	(140,041)	(140,041)	0,005	12/29/2049
H4209B-AB-4	UBS GROUP AG	D	04/28/2020	BNP Paribas		852,000	800,000		871,086	0	(4,047		(4,047)	0		0	(15,038)	(15,038)	67,044	
H4209B-AC-2	UBS GROUP AG	. D	02/19/2020	Call @ 100.00		1,400,000	1,400,000	1,418,300	1,402,048	0	(2,048)	00	(2,048)	00	1,400,000	0	0	0	99,750	12/29/2049
				CITIGROUP GLBL MRKT LTD																
L8T23Y-AA-5	. SWISS RE FINANCE LUXEMBOURG SA	D	03/10/2020	LDN		797,000	800,000	800,700	800,658	0	(25		(25)		800,633	0	(3,633)		17,732	12/29/2049
N2563P-CU-6	DEMETER INVESTMENTS BV	. D	03/13/2020	Merrill Lynch		1,264,656	1,200,000	1,289,880	1,285,222	0	(2, 107		(2, 107)		1,283,115	0	(10,100)		48,858	
	Subtotal - Bonds - Hybrid Securities		T	Ta		43,592,253	38,071,075	43,034,471	42,259,835	0	(106,243		(106,243)		43,484,591	0			1, 147, 858	
	US FOODS INC 1L TLB APRIL 2020 CL	.	112/31/2020	Redemption @ 100.00		89,063	89,063	82,828	0	0	509		509			0				04/24/2025
	Subtotal - Bonds - Unaffiliated Bank I	Loans				89,063	89,063	82,828	0	0	509	_	000	0	83,337	0	*,:		1,121	
	Total - Bonds - Part 4					993, 295, 924	967,894,701	949,672,757	933,627,269	0	1,036,763	-,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		0	*,,	0	, , , ,	, , , , ,	22,460,029	
	Total - Bonds - Part 5					127,875,236	124,870,816	121,445,768	0	0	109,985	0	109,985	0	121,555,752	0	6,319,483	6,319,483	1,274,323	
8399999.	Total - Bonds					1, 121, 171, 159	1,092,765,516	1,071,118,525	933,627,269	0	1,146,748	3,442,799	(2,296,051)	0	1,067,778,587	0	53,284,755	53,284,755	23,734,352	XXX
020002-83-8	. ALLSTATE CORP		06/10/2020		19,740.000	512,326	0.00	493,500	493,500	0	0	0	0	0	493,500	0	18,826	18,826	12,584	
054561-20-4	AXA EQUITABLE HOLDINGS INC		01/08/2020	JEFFERIES LLC	29,000.000	751,000	0.00	724,237	724,237	0	0	0	0	0	724,237	0	26,764	26,764	0	
060505-31-0	BANK OF AMERICA CORP		01/27/2020	Call @ 25.00	37,907.000	947,675	0.00	965,880	965,880	J0	0	ļ0	ļ	0	965,880	łō	(18,205)		15,400	
14040H-40-2 14040H-88-1	CAPITAL ONE FINANCIAL CORP	-	12/01/2020	Call @ 25.00	26,725.000 22,000.000		0.00	676,343 550,519	676,343 550,519	<sup>0</sup>		ļ	ļ		676,343 550,519		(8,218)		10,022	
26441C-BG-9	DUKE ENERGY CORP	1	06/18/2020	Various	475,000.000					n	n	n	n	0 n	475,000	n	8,702		6,852	
319626-30-5	FIRST CITIZENS BANCSHARES INC (DELAWARE)	1	05/14/2020	Various	22,918.000	568,560	0.00		0	0	0	0	0	0	572,950	0	(4,390)		0	
33616C-78-7	FIRST REPUBLIC BANK		10/02/2020	Various	36,478.000	899,447	0.00	911,950	911,950	0	0	0	0	0	911,950	0	(12,503)	(12,503)	19,730	
38148B-AE-8	GOLDMAN SACHS GROUP INC		.08/10/2020	US Bank	650,000.000	699,300	0.00	650,000	650,000	0	0	0	Ω	0	650,000	0	49,300	49,300	41,013	
1		1.		J.P. MORGAN SECURITIES			_			1	1		1							1
404280-60-4	HSBC HOLDINGS PLC		12/14/2020	LLC	39,000.000	988,358	0.00	936,796	0	l0	0	ļ0	ō	0	936,796	ļ0	51,563	51,563	37,588	
48127R-46-1 55261F-AL-8	JPMORGAN CHASE & CO		03/01/2020	Call @ 25.00 Morgan Stanley	29,000.000	725,000	0.00		728,289	0	ļ	ļ	ļ	0	728,289	0	(3,289)		11, 102	
13320 IF-AL-6	ING LUMB WITH		<ul> <li>U3/20/2020</li> </ul>	LWOLDALL STRILLEY	0.10.000.000	004.91/	u.00	. UUU.UI a	UUU. UI 0	. 0	. 0	U	. 0	. 0	טוט. טוס	. 0		u (p.u83)	10.335	1

					Showing All I	Long-Term B	onds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	C	Change In Bo	ook/Adjusted	Carrying Value	е	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	Durina	Maturity
fication	Description	eian	Disposal	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value						Disposai		on Disposal	Disposal	Year	Date
lication	Description	eign	Date			Sideration	Par value	Actual Cost	value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposai	on Disposai	Disposai	rear	Date
59156R-85-0	METLIFE INC		11/17/2020	J.P. MORGAN SECURITIES	10,000.000	270, 163	0.00	250,000	0	٥	0	0	0	0	250,000		20, 163	20 , 163	7,917	
	PNC FINANCIAL SERVICES GROUP INC			Various	24.344.000	616.255	0.00	621,268	621,268		0	0		0			(5,013)	(5,013)	16.356	
	PS BUSINESS PARKS INC			Various	9.666.000	241.115	0.00	248.201	248.201	0	0		0	0	248.201		(7,086)	(7,086)	3.141	
				WELLS FARGO SECURITIES		2,											(1,000)			
74460W-10-7	PUBLIC STORAGE		09/17/2020	LLC	28,100.000	702,260	0.00	714,013	714,013	0	0	0	0	0	714,013	0	(11,753)	(11,753)	27,398	
				WELLS FARGO SECURITIES																
74460W-80-0	PUBLIC STORAGE			LLC	65,806.000	1,646,430	0.00	1,677,204	1,677,204	0	0	0	0	0	1,677,204	0	(30,775)	(30,775)	44,213	
	PUBLIC STORAGE		09/17/2020		37,454.000	936,055	0.00	949,727	949,727	0	0	0	0	0	949,727	0	(13,672)	(13,672)	36,361	
784860-20-0	SVB FINANCIAL GROUP		01/14/2020	JEFFERIES LLC	26,525.000	690,492	0.00		663,055	0	0	0	0	0	663,055	0	27,437	27,437	0	
857477-BA-0	STATE STREET CORP		05/21/2020	KEYBANC CAPITAL MARKET INC	1.300.000.000	1,296,823	0.00	1,298,375	1,298,375		0	0	0	0	1.298.375		(4 550)	(1,552)	0	
92339V-20-9	VEREIT INC			Call @ 25.00	1,300,000.000	1,290,823	0.00	1,298,375	1,298,375		0			0	428.066		(1,552) 234	(1,552)	19.293	
929089-20-9	VOYA FINANCIAL INC			JEFFERIES LLC		440,809	0.00	400.000	420,000		۰۵		ν		420,000		40,809	40.809	19,293	
949746-36-6	WELLS FARGO & CO			Various	48.313.000	1,207,821	0.00	1.212.323	1,212,323	0	0		0	0	1.212.323	0	(4,502)	(4.502)		
0400011 70 0	WELL C EADOO 8 OO			Call @ 25.00	47.000.000	1,175,000	0.00	1,211,497	1,211,497	0	0	0	0	0	1,211,497	0	(36,497)	(36,497)	70.500	
G16258-23-1	BROOKFIELD RENEWABLE PARTNERS LP	C	05/12/2020			183,590	0.00	179, 150	0	0	0	0	0	0	179, 150	0	4,440	4,440	0	
G7293H-11-4	PRUDENTIAL PLC		06/11/2020		3,276.000	86,388	0.00	82,786	0	0	0	0	0	0	82,786	0	3,601	3,601	0	
8499999.	Subtotal - Preferred Stocks - Industria	al and	Miscellaneo	ous (Unaffiliated) P	erpetual															
	Preferred				•	18,319,911	XXX	18,231,128	16,209,446	0	0	0	0	0	18,231,128	0	88,782	88,782	455,700	XXX
064058-AD-2	BANK OF NEW YORK MELLON CORP		08/19/2020	CROSS TRADE	250,000.000	247,500	0.00	250,000	234,047	0	339	0	339	0	234,386	0	13,114	13,114	7,792	
	W. R. BERKLEY CORP		10/21/2020	Call @ 25.00		5,000,000	0.00	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	268,862	
	CENTAUR FUNDING CORPORATION	. C	04/21/2020	Maturity @ 1000.00	20,000.000	20,000,000	0.00	19,011,026	19,011,026	0	0	0	0	0	19,011,026	0	988,974	988,974	721,356	
	PRUDENTIAL FINANCIAL INC		12/30/2020		34,366.000	887,055	0.00		0	0	0	0	0	0	859, 150	0	27,905	27,905	4,927	
	Subtotal - Preferred Stocks - Industria	al and	Miscellaned	ous (Unaffiliated) R	edeemable															
	Preferred					26,134,555	XXX	25, 120, 176	24,245,073	0	339	0	339	0	25,104,562	0	1,029,993	1,029,993	1,002,936	XXX
8999997.	Total - Preferred Stocks - Part 4					44,454,466	XXX	43,351,304	40,454,519	0	339	0	339	0	43,335,691	0	1,118,775	1,118,775	1,458,636	XXX
8999998.	Total - Preferred Stocks - Part 5					19.714.126	XXX	18.718.436	0	0	(41	) 0	(41)	0	18.718.395	0	995.731	995.731	259.085	XXX
	Total - Preferred Stocks					64, 168, 592	XXX	62.069.740	40.454.519	0	299	0	299		62.054.086	0	2.114.506	2.114.506	1.717.721	XXX
	FITZCARRALDO EQUITY FUNDED		10/01/2020	Adjustment	0.000	49,142	,,,,,	49,142	0,404,010	0	0		0		49, 142	0	2,114,000	0	0	,,,,,
	MOLLY AIDA EQUITY FUNDED		10/01/2020		0.000	230,472		230.472	0	0	0	0	0	0	230.472	0	0	0	0	
	Subtotal - Common Stocks - Industria	al and I	Miscellaneo	ous (Unaffiliated) Pi	ublicly Traded	279,613	XXX	279.613	0	0	0	0	0	0	279.613	0	0	0	0	XXX
	Total - Common Stocks - Part 4	ar arra r	· · · · · · · · · · · · · · · · · · ·	odo (Orianinatod) i	ability Traded	279,613	XXX	279,613	0	0	0	0	0	ů	279.613	0	0	0	0	XXX
	Total - Common Stocks - Part 5					35.644.429	XXX	29,572,691	0	0	0	0	0			0	6,071,738	6,071,738	0	XXX
							XXX		0	0	0	0				0			0	
	Total - Common Stocks					35,924,043		29,852,305	0	0	0	0	0		29,852,305	0	6,071,738	6,071,738	0	XXX
	Total - Preferred and Common Stocks	S				100,092,634	XXX	91,922,045	40,454,519	0	299		299		91,906,390	0	8, 186, 244	8,186,244	1,717,721	XXX
9999999 -	Lotale					1 221 263 70/	XXX	1 163 0/0 560	97/ 081 788	٥	1 1/7 0/7	3 1/12 700	(2 205 752)	0	1 150 68/ 078		61 /70 000	61 /70 000	25 /52 073	XXX

## **SCHEDULE D - PART 5**

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

			1	<u> </u>		Long-Term Bonds	and Stocks			ar and Fully						-	ń.			
1	2	3	4	5	6	7	8	9	10	11	C	Change in Bo	ok/Adjusted (	Carrying Value	е	17	18	19	20	21
				1	1						12	13	14	15	16	1				
				1	1						12	10	'¬		Total					1
													0	T. ( )						
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							-											Total Cain		
		_	- ·				Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
						J.V.B. Financial Group,								1						
3130AJ-AE-9	FEDERAL HOME LOAN BANKS		02/21/2020	BREAN CAPITAL, LLC	06/17/2020	LLC	1,920,000	1,919,520	1,920,691	1,919,458	0	(62)	0	(62)	0	0	1,233	1,233	16,368	l
						Suntrust Robinson														
3130AJ-AM-1	FEDERAL HOME LOAN BANKS		02/24/2020	WELLS FARGO SECURITIES LLC	06/17/2020	Humphrey, Inc	1,750,000	1,750,000	1,776,250	1,750,000	0	0	0	0	0	0	26,250	26,250		
3130AJ-AV-1	FEDERAL HOME LOAN BANKS		02/25/2020	Various	04/06/2020	Deutsche Bank	2,250,000	2,248,313	2,248,313	2,248,322	0	9	0	9	0	0	(9)	)(9)		s
3130AJ-AW-9	FEDERAL HOME LOAN BANKS		02/25/2020	CITIGROUP GLOBAL MARKETS INC	04/15/2020	Various	3,000,000	2,996,400	2,997,000	2,996,415	0	15	0	15	0	0	585	585	8,706	s
						KEYBANC CAPITAL MARKETS														
3130AJ-B2-4	FEDERAL HOME LOAN BANKS		02/26/2020	Various	05/27/2020	INC	2,545,000	2,541,819	2,560,703	2,541,842	0	23	0	23	0	0	18,861	18,861	12,634	
3130AJ-BZ-1	FEDERAL HOME LOAN BANKS		03/02/2020	Deutsche Bank		Deutsche Bank	2,660,000	2,660,000	2,673,300	2,660,000	0	0	0	0	0	0	13,300	13,300	11,498	ļ
3130AJ-CK-3	FEDERAL HOME LOAN BANKS		03/03/2020	Deutsche Bank		TD SECURITIES (USA) LLC	1,000,000	1,000,000	1,001,200	1,000,000	0	0	Ω	0	0	0	1,200	1,200	4,552	ļ
				1		J.V.B. Financial Group,	·						1	1						
3130AJ-D7-1	FEDERAL HOME LOAN BANKS		03/06/2020	Various	05/21/2020	LLC	1,000,000	1,000,000	1,007,900	1,000,000	0	0	0	0	0	0	7,900	7,900	3,207	Ls
3130AJ-EM-7	FEDERAL HOME LOAN BANKS		03/12/2020	WELLS FARGO SECURITIES LLC	05/20/2020	.TD SECURITIES (USA) LLC	500,000	499,375	501,000	499,379	0	4	0	4	0	0	1,621	1,621	1,902	l
	FH SD8043 - RMBS		02/25/2020	Morgan Stanley		Various	3, 477, 858	3,516,712	3,604,896	3,516,324	0	(388)	Ω	(388)	0	0			7,246	
				,		NOMURA SECURITIES/FIXED														
3133EL-PH-1	FEDERAL FARM CREDIT BANKS FUNDING CORP .		02/24/2020	Deutsche Bank	04/16/2020	INCOME	1,750,000	1,750,000	1,754,375	1,750,000	0	0	0	0	0	0	4,375	4,375	6,421	L
						BANK OF AMERICA														
3133N3-WH-3	FH RE6048 - RMBS		03/12/2020	BANK OF AMERICA SECURITIES	03/25/2020	SECURITIES	2,500,000	2,496,484	2,531,250	2,496,484	0	0	0	0	0	0	34,766	34,766	2,431	2,431
						BANK OF AMERICA														
31418D-NG-3	FN MA3990 - RMBS		02/26/2020	BARCLAYS CAPITAL INC	03/25/2020	SECURITIES	6,750,000	6,830,684	6,980,977	6,830,443	0	(241)	0	(241)	0	0	150,534	150,534	11,719	5, 156
590545-N6-2	MESA ARIZ UTIL SYS REV		07/14/2020	Unknown	08/10/2020	Call @ 100.00	115,000	115,000	115,000	115,000	0	0	0	0	0	0	0	0	760	253
						JP MORGAN SECURITIES LLC			•	•										
59261A-G4-3	METROPOLITAN TRANSN AUTH N Y REV		05/07/2020	U.S. Bank	11/12/2020		2,000,000	1,975,300	2,206,600	1,975,479	0	179	0	179	0	0	231, 121	231, 121		
3199999. S	Subtotal - Bonds - U.S. Special Re	venue	es		•		33.217.858	33,299,607	33.879.454	33,299,146	0	(461)	0	(461)	0	0	580,308	580.308	155, 117	10,497
	AT&T INC		04/15/2020	Various	05/21/2020	Various	625,000	643,838	648,550	636,800	Ů	(7,038)	0	(7,038)	1 0	0	11,750	11,750	5,281	
	ALCOA NEDERLAND HOLDING BV	C	07/08/2020	J.P. Morgan Securities LLC		CROSS TRADE	750,000	750,000	809,063	750,000	0		0		0	0	59,063	59.063	2,750	
O TOOLE TIE T	THE OWN THE DETERMINE THE DAY	·	077 007 2020	O. T. MOT GUT OCCUPTETED LECT	00/ 00/ 2020	CREDIT SUISSE SECURITIES														
014495-AC-9	ALESC XIII A2 - CDO		03/26/2020	BOFA SECURITIES INC.	09/23/2020	(USA)	170,000	117,300	122,400	118, 142	0	842	0	842	0	0	4,258	4,258	1,005	5′
017175-AE-0	ALLEGHANY CORP		05/13/2020	GOLDMAN. SACHS & CO.		BANK OF NEW YORK	1,830,000	1,827,566	1,950,560	1,827,587	0	21	0	21	0	0	122,974	122.974	7,002	
031162-CX-6	AMGEN INC		08/17/2020	Not Provided		MLPFS INC FIXED INCOME	2,890,720	2,945,552	2,865,317	2,945,468	0	(85)	0	(85)	0	0	(80, 151)			
03761U-AG-1	APOLLO INVESTMENT CORP		04/13/2020	Morgan Stanley	06/30/2020		590,000	442.500	542.800		0	4.883	0	4.883	0	0	95 , 417	95,417	10,239	
00/010 /10 / 1	THE OLD THE COME.			BARCLAYS CAPITAL INC FIXED INC		O.O. Dank						,,000		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						,0,014
04009A-AJ-9	ARES LII D - CDO		09/10/2020	INO I INC I INC I INC	11/10/2020	Bank of New York Mellon	1,275,000	1,265,106	1,273,725	1,264,995	n	(111)	n	(111)	0	n	8,730	8,730	16,956	8,047
04005K AB 5	ARES FINANCE CO II LLC		06/10/2020	CITIGROUP GLOBAL MARKETS INC	08/19/2020	CROSS TRADE	1,000,000	997,710	1,055,870		0	32	0	32	0	0	58,128	58,128	5,326	
	BNP PARIBAS SA	C	02/18/2020	BNP SECURITIES		Morgan Stanley	800,000	800.000	632.000	800.000	n	n	n	0	n	n	(168,000)	(168,000)	3.500	1
55000/1 Eq. 7	5.15.10 Uri	•				WELLS FARGO SECURITIES		,000,000	,000,000									(100,000)		
084423-AU-6	W. R. BERKLEY CORP		09/01/2020	. Morgan Stanley & Co. LLC	09/09/2020	LLC	500.000	586,085	594,985	586,076	n	(9)	0	(9)	0	0	8,909	8,909	6,611	6,500
	BLUEM 2015-1 D - CD0	C	10/06/2020	CREDIT SUISSE SECURITIES (USA)		MLPFS INC FIXED INCOME	740,000	690,420	725,355	691,927	n	1,507	0	1.507	0	0	33,429	33,429	6.881	,000
	BOOKING HOLDINGS INC	·	04/24/2020	Various		CROSS TRADE	950,000	1,019,778	1,162,088	1,018,113	n	(1,665)	n	(1,665)	n	n	143,975	143,975	13,914	1,734
	BP CAPITAL MARKETS AMERICA INC		12/01/2020	J.P. Morgan Securities LLC		CROSS TRADE	1,000,000	1,000,000	1,013,750	1,000,000	0	0	0	0	0	0	13,750	13,750	1,633	
	CBAM 2017-3 E1 - CD0		09/30/2020	US Bank		MLPFS INC FIXED INCOME	590,000	521,413	568,731	522,677	n	1,265	0	1,265	0	0	46,053	46,053	16,269	
	CAUTO 2020-1 A6 - ABS		03/10/2020	CREDIT SUISSE SECURITIES (USA) .		BARCLAYS CAPITAL INC	500,000	531,309	517,500	530 , 140	0	(1,169)		(1, 169)	n	0	(12,640)	(12,640)		
				BARCLAYS CAPITAL INC FIXED INC	T	CITIGROUP GLOBAL MARKETS						., .00)	[	., .50/			(12,040)		,200	[
12528V-AG-4	CFIP 181 C - CDO		07/29/2020	I I I I I I I I I I I I I I I I I I I	09/23/2020	INC.	1.475.000	1,441,223	1.446.252	1.441.780	0		0	557	0	0	4.472	4.472	7.472	1,227
	CIGNA CORP		03/05/2020	Various		JEFFERIES LLC	1,000,000	1,020,057	1,047,380	1,019,898	n	(159)		(159)	n	0	27 ,482	27,482	6,667	
				T		RBC CAPITAL MARKETS, LLC	,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, 0 , 000	,0.0,000		( .00)	[	( .50)			, .02	, , , , ,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
143109-AQ-9	CGMS 2016-4 BR - CD0	C	04/20/2020	BARCLAYS CAPITAL INC	12/18/2020		350,000	313.250	346 . 154	316.928	0	3.678	0	3.678	0	0	29,225	29,225	6.404	6.1
	CGMS 2013-4 DRR - CD0		06/23/2020	Various	10/21/2020	Various	1.970.000	1.617.996	1.670.468	1.625.307			n	7.311	0		45, 161	45, 161	28,685	
	CGMS 164R DR - CDO	C	.01/10/2020	MLPFS INC FIXED INCOME	01/16/2020	GOLDMAN SACHS & CO	890,000	827.700	824,140	827.815	0	115	0	115	0	0	(3,675)	(3,675)		
	CLARIOS GLOBAL LP	C	05/13/2020	J.P. Morgan Securities LLC		US Bank	300,000	300,000	302,250	300,000	0	0	0	0	0	0	2,250	2,250	0	
	CONSTELLATION BRANDS INC	·	04/23/2020	Various		BNP SECURITIES	750,000	754,570	891,015	754,546	0	(24)	0	(24)	0	0	136,469	136,469	8,203	
	DOW CHEMICAL CO		08/17/2020	Various		Various	1,500,000	1,488,864	1,530,600	1,488,886	n	22	n	22	n	n	41,714	41,714	2,700	
						JP MORGAN SECURITIES LLC	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			[	22	[					[
	1	^	01/09/2020	GUGGENHEIM SECURITIES. LLC	01/09/2020		1,630,000	1,560,725	1,561,540	1,560,725	0	0	0	0	0	0	815	815	30,974	30,974
26251E-AG-5	DRSLF 38R ER - CDO	G												p		p				
26251E-AG-5	DRSLF 38R ER - CD0	C	01/09/2020	. GOOGLINIETH SECONTITIES, EEC	01/03/2020	STIFEL NICOLAUS & COMPANY														
		с				STIFEL NICOLAUS & COMPANY			232 813	222 746	n	(4)	n	(4)	n	n	10 066	10 066	10 507	10 599
27581M-AA-9	DRSLF 38R ER - CD0	C	06/05/2020	Stifel, Nicolaus & Co., Inc BANK OF AMERICA SECURITIES	06/08/2020	INC	250,000 400,000	222,750	232,813	222,746 373.591	0	(4)	0	(4)	0	0 n	10,066	10,066	10,597	

			S	howing Al	Long-Term Bonds	s and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3 4	5	6	7	8	9	10	11	С	Change in Bo	ok/Adjusted (	Carrying Valu	е	17	18	19	20	21
										12	13	14	15	16					
														Total					
												Current	Total	Foreign					
						Par Value						Year's	Change in	Exchange				Interest	
						(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
						or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP						Number of			Carrying	Valuation	(Amort-			Adjusted	Gain	Gain	Total Gain	Received	Interest
		For Doto		Diamagal	Name of			Canaid				Temporary	Carrying					During	
Identi-	D	For- Date	No 63 / d	Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment		Carrying	(Loss) on	(Loss) on	(Loss) on		and
fication	Description	eign Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
					DAIWA CAPITAL MARKETS										_				
30231G-BF-8	EXXON MOBIL CORP	03/17/2020	Various	08/10/2020	AMERICA INC	2,000,000	2,001,888	2,573,620	2,001,862	0	(25	) 0	(25	0	0	571,758	571,758	33,581	
30313R-AA-7 31428X-CA-2	FS KKR CAPITAL CORP II	06/04/2020	Various	09/29/2020	Various	3,406,000 1,750,000	2,892,275 2,115,838	3, 198, 030	2,926,407 2,113,989	u	34,132		34,132	J		271,623	271,623	85,776 34,198	
31847R-AG-7	FIRST AMERICAN FINANCIAL CORP	05/08/2020	J.P. Morgan Securities LLC	08/10/2020	Various	1,750,000	1,742,860	1,900,798	1,743,005	ν	145	۷		/		157,793	157,793		
34354P-AF-2	FLOWSERVE CORP	12/07/2020	Cantor Fitzgerald	12/22/2020	Various	1,730,000	1,049,090	1,900,798	1,743,003	ν	(252	ν	(252			18,552	18,552	9,625	
361448-BF-9	GATX CORP	05/08/2020	CITIGROUP GLOBAL MARKETS INC	08/10/2020	CROSS TRADE	500,000	498,935	563,960		0	35	,n	35	/I	0	64,990	64,990	5,111	
300 51 0					BANK OF AMERICA												54,030	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
42806D-CE-7	HERTZ 191 B - ABS		CREDIT SUISSE SECURITIES (USA)	07/13/2020 .	SECURITIES	500,000	461,250	490,000	467,074	0	5,824	L	5,824	L	0	22,926	22,926	2,847	,
448579-AH-5	HYATT HOTELS CORP	10/07/2020	Various	12/21/2020	CROSS TRADE	4,700,000	4,992,160	5,264,425	4,982,186	0	(9,974	0	(9,974	0	0	282,238	282,238	154,598	84,10
46620V-AA-2	HENDR 172 A - RMBS	04/13/2020	BARCLAYS CAPITAL INC	08/20/2020 .	Various	134,773		148,115	127,049	0	236	0	236	0	0	21,066	21,066	1,715	
					Morgan Stanley & Co. LLC														
48252A-AA-9	. KKR GROUP FINANCE CO VI LLC	04/14/2020	CITIGROUP GLOBAL MARKETS INC	06/18/2020 .		3,000,000	2,988,330	3,439,620	2,988,619	0	289	0	289	0	0	451,001	451,001	53,438	
52532X-AE-5	LEIDOS INC	05/07/2020	CITIGROUP GLOBAL MARKETS INC	08/19/2020	Susquehanna Fin. Grp	750,000	740,370	881,633	740,583	0	213	0	213	0	0	141,049	141,049	9,023	
538034-AV-1	. LIVE NATION ENTERTAINMENT INC	05/13/2020	J.P. Morgan Securities LLC	12/18/2020	CROSS TRADE	750,000	750,000	832,031	750,000	0	0	0	0	0	0	82,031	82,031	29,521	.
539439-AU-3	LLOYDS BANKING GROUP PLC	C04/02/2020	Various	04/13/2020	Morgan Stanley	1,900,000	1,649,450	1,815,094	1,649,464	0	14	J0	14	J0	0	165,630	165,630	7, 125	
540424-AT-5	LOEWS CORP	05/13/2020	Various	06/18/2020	Various	3,500,000		3,773,215	3,521,624	0	(195	) <del> </del> ō	(195	) <del> </del> 0	ļ0	251,591	251,591	13,689	
55282L-AE-6 55818X-AJ-2	MF1 19FL2 B - CD0	C05/07/2020 D07/23/2020	MLPFS INC FIXED INCOME	08/11/202012/18/2020	GOLDMAN, SACHS & CO.	750,000		725,625	677,003 1,055,156		3,878		3,878		0	48,622	48,622	4,220	
JJ0 10A-AJ-2	. MUFIX AVI C - COU	D	MUNUAN SECUNTITES INC	12/ 10/2020	Mizuho Securities USA,		1,000,000	1, 101,3/5	1,000,100	υ	4,000	J	4,000			40,219	40,219	10,708	
55954H-AJ-1	MAGNE 22 D - CD0	C08/05/2020	CREDIT SUISSE SECURITIES	10/01/2020	Inc.	550,000	543 . 125	547,250	543,231	n	106	0	106	n	n	4.019	4,019	4,917	1,379
0000m1=NU=1		J	OUTOOL OLOOTITILO		BROWNSTONE INVESTMENT	,000,000				ν	100	ν	100		u				
55954N-AG-4	MAGNE 23 D - CDO	C08/07/2020	CREDIT SUISSE SECURITIES	12/16/2020	GROUP LLC	550.000	536,250	552.475	536.636	0	386	n	386	n	n	15.839	15,839	8,434	88
599191-AA-1	MILEAGE PLUS HOLDINGS LLC	06/25/2020	GOLDMAN, SACHS & CO.	06/29/2020	GOLDMAN, SACHS & CO	750,000	740,625	750,938	740,625	0	0	0	0	0	0	10,313	10,313	0	, [
			1		NOMURA SECURITIES/FIXED	,	,		, ,							, , ,	, , ,		
62432B-AU-7	. MVW IX CR - CDO	05/29/2020	BREAN CAPITAL	06/23/2020	INCOME	1,480,000	1,228,400	1,288,932	1,229,840	0	1,440	0	1,440	0	0	59,092	59,092	12,645	8,562
					CITIGROUP GLOBAL MARKETS														
65357L-AG-0	NIAPK 1 D - CDO	06/25/2020	HILLTOP SECURITIES INC	12/21/2020	. INC	1,225,000	1, 162, 219	1,227,585	1, 164, 060	0	1,841	0	1,841	0	0	63,525	63,525	35,068	
67091R-AR-0	. OCP 2015-8 BR - CD0	D08/06/2020	GOLDMAN, SACHS & CO.	12/09/2020	HILLTOP SECURITIES INC	1,410,000	1,385,325	1,411,128	1,387,872	0	2,547	0	2,547	0	0	23,256	23,256	12, 108	
67106H-AG-9	. OCP 2014-6 DR - CD0	05/01/2020	GOLDMAN, SACHS & CO		Various	490,000	325,850	364,288	326,364	0	514	0	514	0	0	37,923	37,923	3,655	
67401V-AA-3	OAKCL 192 D - CDO	C05/26/2020	GOLDMAN, SACHS & CO		BREAN CAPITAL, LLC	620,000	395,250	558,000	416,354	0	21, 104	ļō	21, 104	ļ	0	141,646	141,646	31,768	
674599-CP-8	OCCIDENTAL PETROLEUM CORP	03/10/2020	Various	03/11/2020	Various	650,000	546,000	555,750	546 , 106	0	106	0	106	} <sup>0</sup>	0	9,644	9,644	1,365	51,310
67590D-AG-1	OCT16 XVI ER - CD0	09/01/2020	MLPFS INC FIXED INCOME	12/09/2020	CITIGROUP GLOBAL MARKETS	500.000	423.750	470.750		0	1.615	_	1.615	_	0	45,385	45,385	12,256	4,01
675900-AG-1	OCT21 21RR CRR - CD0		J.P. MORGAN SECURITIES INC	12/09/2020	MLPFS INC FIXED INCOME		792,000	798,000			(27	,	(27	,	n	6,027	6,027		
67707E-AL-8	OAKC 2 D - CDO	06/05/2020	J.P. MORGAN SECURITIES INC.	11/10/2020	Southwest Securities	1,850,000		1,853,737	1,845,553	0	(2.597	ń	(2.597	)	0			49,060	
3 /IL 0			NATIXIS SECURITIES AMERICAS LLC			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,010,100	, 500, 707	,0-10,000			,		<u></u>			5, 104	,0,000	
691200-AA-7	OR A1 - CD0	C05/14/2020		06/12/2020	CROSS TRADE	2,500,000	2,475,000	2,494,250	2,475,128	0	128	0	128	0	0	19, 122	19, 122	4,844	, [
1					MUFG SECURITIES AMERICAS			,,200	, , , , ,							, , ,			
718546-AV-6	PHILLIPS 66	04/07/2020	Mizuho Securities USA, Inc	06/18/2020	INC.	750,000	749,595	832,013	749,610	0	15	0	15	0	0	82,403		5,855	,
					CREDIT SUISSE SECURITIES														
74042D-AC-0	PRETSL XX A2 - CD0	03/26/2020	BOFA SECURITIES INC	09/23/2020	(USA)	286,858	197,932	212,850	199,889	0	1,957	0	1,957	0	0	12,961	12,961	1,438	6
					CREDIT SUISSE SECURITIES														. [
74042Q-AB-3	. PRETSL 26 A2 - CDO	03/26/2020	BOFA SECURITIES INC.	09/23/2020	(USA)	241, 171	166,408	174,850	167,711	0	1,302	ļ0	1,302	ļ0	0	7,140	7,140	1, 110	
74042T-AC-5	PRETSL XXVII A2 - CD0	03/26/2020	BOFA SECURITIES INC	09/23/2020	Various	121, 103		87,437	84,377	0	816	łō	816	łō	ļ0	3,060	3,060	571	2
78081B-AE-3 78355H-KR-9	ROYALTY PHARMA PLC	08/26/2020	Various	09/09/2020	Various	1,250,000		1,228,275	1,204,646	0	52	ŀō	52	ŀō	ļ	23,629	23,629	1,375	
78485W-AC-3	RYDER SYSTEM INC	05/06/2020	Various Various	06/17/2020	CROSS TRADE			969,531		ν		,	(13	/·································		44,601 47,528	44,601 47,528	3,499	
78520E-AA-4	SDCP 201 A2 - ABS	05/06/2020	GUGGENHEIM SECURITIES, LLC	06/11/2020	Various	3,000,000		3,073,594	2,979,094	ν	63	n	63	n	n	94, 328	94,499		
828428-AJ-1	SMORE 1R A1R - CDO	03/19/2020	GOLDMAN, SACHS & CO	04/01/2020	GOLDMAN, SACHS & CO.	1,898,956		1,837,240	1,790,116	n	349	n	349	n	n	47.124		6,793	
853496-AC-1	STANDARD INDUSTRIES INC	05/18/2020	BANK OF AMERICA SECURITIES	08/05/2020	CROSS TRADE	800,000	796,000	855.000		n	161	n	161	n	n		58.839	19,111	
200.00 //0 /	110		or remained obtaining		CREDIT SUISSE SECURITIES							[	101	[			,000	, 111	
87190C-AJ-9	TCW 201 D - CDO	C04/22/2020	U.S. Bank	05/21/2020	(USA)	2,370,000	2,085,600	2,276,859	2,087,549	0	1,949	0	1,949		0	189,310	189,310	9,004	, [
88315L-AE-8	TMCL 2020-1 A - ABS	C08/04/2020	RBC CAPITAL MARKETS, LLC		Various	2,000,000	1,999,661	2,035,166	1,999,674	0	13	0	13	0	0	35,491	35,491	9,360	
			1		NOMURA SECURITIES INTL.,					]	1								
88432A-BE-9	. WINDR 2013-2 E1R - CD0	06/18/2020	CREDIT SUISSE SECURITIES (USA)	12/17/2020 .	FIXED I	250,000	181,638	232,775	192,043	0	10,405	0	10,405	0	0		40,732	12,557	3,45
1			1		CREDIT SUISSE SECURITIES														
89640W-AE-8	TRNTS IV ER - CDO	06/01/2020	Morgan Stanley	11/20/2020	(USA)	280,000	182,000	232,820	184,277	0	2,277	0	2,277	0	0	48 , 543	48,543	11,739	2,54

				S	howing Al	I Long-Term Bonds	and Stocks	<b>ACQUIRED</b>	<b>During Yea</b>	r and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11		Change in Boo	ok/Adjusted (	Carrying Value	е	17	18	19	20	21
											12	13	14	15	16				ļ	
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
	US FOODS INC		04/24/2020	CITIGROUP GLOBAL MARKETS INC	08/05/2020	MARKETAXESS	750,000	750,000	805,028	750,000	0	0	0	0	0	0	55,028	55,028	12,891	0
91823A-AN-1	VBTOW 201 C2 - ABS		05/12/2020	BARCLAYS CAPITAL INC	06/10/2020 .	CROSS TRADE	1,250,000	1,250,000	1,270,752	1,250,000	0	0	0	0	0	0	20,752	20,752	2,000	0
92556H-AB-3	VIACOMCBS INC		04/23/2020	Various	08/10/2020 .	. CROSS TRADE	1,700,000	1,816,929	2,069,801	1,814,072	0	(2,857)	0	(2,857)	0	0	255,729	255,729	31,089	4,991
92916Y-AA-3	INGIM 2013-2 DR - CD0		05/19/2020	GOLDMAN, SACHS & CO.	07/21/2020	GOLDMAN, SACHS & CO	250,000	156,250	195,000	157,060	0	810	0	810	0	0	37,940	37,940	3,982	1,099
95058X-AC-2	WEN 2015-1 A23 - RMBS		04/06/2020	BARCLAYS CAPITAL INC	12/17/2020 .	Various Seaport Global Securities	286,500	281,755 .	290,997	282,350	υ	595	u	595			8,647	8,647	9,851	823
963320-AX-4	WHIRLPOOL CORP		06/04/2020	BNP PARIBAS SECURITIES CORP	08/19/2020 .	LLC	1,000,000	1,085,700	1,254,560	1,085,413	0	(288)	0	(288)	0	0	169,148	169, 148	13,289	3,961
	WING 18A A2 - RMBS			BARCLAYS CAPITAL INC.	11/02/2020	Paydown	445,500	440,906	445,500	445,500	0	4,594	0	4,594	0	0	0	0	26,023	2,337
98885G-AA-6	ZAIS8 8 A - CDO		07/30/2020	BNP Paribas	11/24/2020 .		2,349,725	2,282,170	2,326,515	2,286,821	0	4,651	0	4,651	0	0	39,694	39,694	10,646	1,519
3899999. S	Subtotal - Bonds - Industrial and M	1iscell					88,671,307	85,908,258	91,227,919	86,018,713	0	110,455	0	110,455	0	0	5,209,206	5,209,206	1,111,695	363,479
	W. R. BERKLEY CORP			JEFFERIES LLC	04/28/2020 .		21,650	17,903 .	22, 138	17,729	0	( 174)	0	( 174)	0	0	4,409	4,409	0	0
	BARCLAYS PLC	D	03/18/2020	Merrill Lynch	04/07/2020 .	Various	2,960,000	2,220,000	2,745,724	2,220,164	0		0		0		525,559	525,559	7,511	3,238
	Subtotal - Bonds - Hybrid Securitie	es					2,981,650	2,237,903	2,767,862	2,237,894	0	1-7		(-)			529,969	529,969	7,511	3,238
8399998. T	otal - Bonds						124,870,816	121,445,768	127,875,236	121,555,752	0	109,985	0	109,985	0	0	6,319,483	6,319,483	1,274,323	377,213
	AMERICAN EQUITY INVESTMENT LIFE HOLDING		00 /40 /0000	MORGAN STANLEY DW INC/ALGO/SOFT	27/20/2020	MORGAN STANLEY DW	47 400 000	4 405 000	4 400 004	4 405 000							(4.040)	(4.040)		
025676-60-2			06/10/2020		07/29/2020 .	INC/ALGO/SOFT	47,400.000	1,185,000	1,183,381	1, 185,000	0	0	0	0	0	0	(1,619)	(1,619)	0	0
064058-20-9	BANK OF NEW YORK MELLON CORP		02/27/2020	JEFFERIES LLC	12/04/2020	LLC	30,000.000	760,205	749,983	760,205	٥.	0	0	0	0	0	(10,221)	(10,221)	39,000	0
	BANK OF NEW YORK MELLON CORP		.05/12/2020	CREDIT SUISSE SECURITIES (USA)	12/17/2020	PIPER SANDLER & CO.	1.500.000.000	1,500,000	1,671,571	1,500,000	0	0	0	0	0	0	171,571	171,571	23,696	0
30767E-30-7	FARM CREDIT BANK OF TEXAS		03/26/2020	MLPFS INC FIXED INCOME	08/19/2020	Call @ 1000.00	600.000	605, 100	600,000	605,100	0	0	0	0	0	0	(5, 100)	(5, 100)	40,667	0
						STIFEL NICOLAUS & COMPANY													ļ	
320867-50-0	FIRST MIDWEST BANCORP INC		06/17/2020	US Bank Money Center	07/28/2020 .	INC	23,700.000	592,500	592,411	592,500	0	0	0	0	0	0	(89)	(89)	0	0
37045X-CA-2	GENERAL MOTORS FINANCIAL COMPANY INC		04/28/2020	STIFEL NICOLAUS & COMPANY INC.	06/03/2020	Merril Lynch Pierce	590,000.000	470,402	504,675	470,402	١ ,				,	0	34,273	34,273	0	0
37043A-0A-2	GENERAL MUTURS FINANCIAL COMPANT TING		04/20/2020	STIFEL NICOLAUS & COMPANT INC.	00/03/2020 .	MORGAN STANLEY DW		470,402		470,402			0				, ۹,۷۱۵			0
37045X-CM-6	GENERAL MOTORS FINANCIAL COMPANY INC		04/03/2020	MORGAN STANLEY SMITH BARNEY	04/13/2020 .	INC/ALGO/SOFT	1,780,000.000	1, 168, 150	1,385,806	1, 168, 150	0	0	0	0	0	0	217,656	217,656	0	0
	JPMORGAN CHASE & CO		01/15/2020	JP MORGAN SECURITIES LLC	03/24/2020	Various	1,810,000.000	1,810,000	1,359,421	1,810,000	0	0	0	0	0	0	(450,579)	(450,579)	0	0
72346Q-30-2	PINNACLE FINANCIAL PARTNERS INC		05/27/2020	STIFEL NICOLAUS & COMPANY INC.	06/19/2020 .	Various	47,425.000	1,185,625	1,222,095	1, 185,625	0	0	0	0	0	0	36,470	36,470	0	0
74400# 00 0	DUDI LO OTODAOS		05 (45 (0000	FFFFFFFFFF	00/40/0000	WELLS FARGO SECURITIES	00 040 000	550.070	574 474	550 070							45 700	45 700	7 700	
74460W-80-0	PUBLIC STORAGE		05/15/2020	JEFFERIES LLC	06/18/2020 .	WELLS FARGO SECURITIES	22,949.000	558,372	574, 171	558,372	0	0	0	0	0	0	15,799	15,799	7,709	0
74460W-87-5	PUBLIC STORAGE		02/26/2020	JEFFERIES LLC	09/17/2020	LLC	18,000.000	455,262	449,846	455,262	0	0	0	0	0	0	(5,415)	(5, 415)	17,550	0
	STANLEY BLACK & DECKER INC		05/08/2020	Various	05/20/2020	Various	952.000	953,360	1,001,373	953,360	0	0	0	0	0	0	48,013	48,013	0	0
	PRUDENTIAL PLC	D	04/09/2020	JEFFERIES LLC	06/11/2020 .	Various	11,724.000	293,593	309,422	293,593	0	0	0	0	0	0	15,828	15,828	0	0
						J.P. MORGAN SECURITIES														
	PRUDENTIAL PLC	C	04/27/2020	JEFFERIES LLC	10/01/2020 .		7,653.000	164,692	205,293	164,692	0	0	0	0	0	0	40,602	40,602	6,218	0
8499999. S	Subtotal - Preferred Stocks - Indus	strial a	and Miscella	neous (Unaffiliated) Perpe	tual Preferr			11,702,260	11,809,448	11,702,260	0	0	0	0	0	0	107,188	107, 188	134,840	0
173080-20-1	CITIGROUP CAPITAL XIII		03/19/2020	MORGAN STANLEY SMITH BARNEY	03/36/3030	MORGAN STANLEY DW	47,450.000	1,169,757	1,227,430	1, 169,757	_			_	_		57,673	57,673	0	
	GMAC CAPITAL TRUST I		04/03/2020	Various	08/19/2020 .		207,475.000	4,095,093	4,927,190	4,095,093	n	n	n	n	n	n	832,098		92,516	n
65339K-80-3	NEXTERA ENERGY CAPITAL HOLDINGS INC		03/12/2020	Various		Call @ 25.00	29,000.000	728,368	725,000	728,327		(41)		(41)		0	(3,327)	(3,327)	25,700	0
	SOUTHERN CO			Various	05/21/2020		40,000.000	1,022,958	1,025,058	1,022,958	0	0	0	0	0	0	2,100	2, 100	6,029	0
8599999. S	Subtotal - Preferred Stocks - Indus	strial a	and Miscella	neous (Unaffiliated) Rede	emable Pre	ferred		7,016,176	7,904,678	7,016,135	0	(41)	0	(41)	0	0	888,543	888,543	124,245	0
8999998. T	otal - Preferred Stocks							18,718,436	19,714,126	18,718,395	0	(41)	0	(41)	0	0	995,731	995,731	259,085	0
						MERRILL LYNCH PIERCE														
12621E-10-3	CNO FINANCIAL GROUP ORD		03/20/2020	Various	04/09/2020 .	FENNER SMITH INC	703,565.000	7,586,117	9,066,378	7,586,117	0	0	0	0	0	0	1,480,261	1,480,261	0	0
37959E-10-2	GLOBE LIFE ORD		03/20/2020	JONES TRADING INST	03/31/2020 .	MERRILL LYNCH PIERCE FENNER SMITH INC	78,357.000	4,994,028	5,776,692	4,994,028	_			_			782,665	782,665	0	
3/909E-10-2	GLOBE LIFE UND		03/20/2020	JUNES TRADING INST	03/31/2020 .	MERRILL LYNCH PIERCE		4,994,028	5,776,692	4,994,028				0						0
744320-10-2	PRUDENTIAL FINANCIAL ORD		.03/18/2020	JONES TRADING INST	03/31/2020	FENNER SMITH INC	113,575.000	5,000,015	5,951,624	5,000,015	0	0	0	0	0	0	951,609	951,609	0	0
						MERRILL LYNCH PIERCE	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,										,	, ,		
759351-60-4	REINSURANCE GROUP OF AMER ORD		07/14/2020	JONES TRADING INST	08/05/2020 .	FENNER SMITH INC	163,598.000	11,992,531	14,849,735	11,992,531	0	0	0	0	0	0	2,857,203	2,857,203	0	0
	Subtotal - Common Stocks - Indus	trial a	and Miscella	neous (Unaffiliated) Public	ly Traded			29,572,691	35,644,429	29,572,691	0	0	0	0	0	0	6,071,738	6,071,738	0	0
9799998. T	otal - Common Stocks		· · · · · · · · · · · · · · · · · · ·					29,572,691	35,644,429	29,572,691	0	0	0	0	0	0	6,071,738	6,071,738	0	0
9899999. T	otal - Preferred and Common Sto	ocks						48,291,127	55,358,555	48,291,086	0	(41)	0	(41)	0	0	7,067,469	7,067,469	259,085	0
9999999 -	Totals							169,736,895	183,233,791	169,846,839	0	109.944	0	109.944	0	0	13,386,952	13,386,952	1,533,408	377,213
000000								.00,.00,000	.00,200,701	.00,0.0,000		,011		.00,011			.0,000,00L	10,000,000	.,000,.00	J , E 10

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

# NONE

Schedule D - Part 6 - Section 2

# NONE

Schedule DA - Part 1 - Short-Term Investments Owned

# NONE

## **SCHEDULE DB - PART A - SECTION 1**

				Sno	owing all (	options, c	Japs, Floor	s, Collars,	Swaps and	ı Forwards	Open as o	of Decemb	er 31 of Cu	rrent year								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												
										Prior												
	Description									Year(s)	Current											
	of Item(s)								Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or ´	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a) ´	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Income	Value	Code Fair	Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
S&P 500 INDEX OPTIONS			Equity Index	<u> </u>					` '							, ,						
OTM (02/21)	Equity Index Product .	Exhibit 5		Wells Fargo KB1H1DSPRFMYMCUFXT09 .	02/19/2020 .	01/25/2021 .	2,400	8,370,552	3487.73	0	117,838	0	00		0	(117,838)	0	0	0	0		
S&P 500 INDEX OPTIONS			Equity Index																			
OTM (0	Equity Index Product .	Exhibit 5		Truist Bank JJKC32MCHWD171265Z06 .	03/11/2020	02/24/2021 .	1,900	5,729,488	3015.52	0	159,384	0	522,913		522,913	363,529	0	0	0	0		
S&P 500 INDEX OPTIONS			Equity Index	T	00 (05 (0000	00/40/0004	4 400	0.040.000	0504.40		405 470		200 004		000 004	740.000						
OTM (03/21) S&P 500 INDEX OPTIONS	Equity Index Product .	Exhibit 5	Equity Inday	Truist Bank JJKC32MCHWD171265Z06 .	03/25/2020 .	03/16/2021 .	1,100	2,842,928	2584.48	0	185, 172	0	898,801		898,801	713,629	0	0		0		
OTM (03/21)	Equity Index Product .	Exhibit 5	Equity Index	Truist Bank JJKC32MCHWD171265Z06 .	04/08/2020	03/16/2021 .	1,000	2,749,980	2749.98	0	195,799	0	670,371		.670,371	474,573	0	0	0	0		
S&P 500 INDEX OPTIONS	Equity mack modulet .	EXIIIDIT 5	Equity Index	Truist bank dukodzinornibi / 1203200 .	04/00/2020	00/ 10/ 2021 .		2,740,300			135,735				070,071							
OTM (04/21)	Equity Index Product .	Exhibit 5	Equity macx	Wells Fargo KB1H1DSPRFMYMCUFXT09 .	04/22/2020 .	04/13/2021 .	800	2,373,815	2967.2686	0	105,030	0	391,649		391,649	286,619	0	0	0	0		
S&P 500 INDEX OPTIONS	, ,		Equity Index					,, ,			.,		,			, ,						
OTM (04/21)	Equity Index Product.	Exhibit 5		Truist Bank JJKC32MCHWD171265Z06 .	05/06/2020	04/27/2021 .	850	2,518,006	2962.36	0	107,015	0	441,559		441,559	334,543	0	0	0	0		
		1	Equity Index																			
S&P 500 INDEX OPTION.	Equity Index Product .	Exhibit 5		Wells Fargo KB1H1DSPRFMYMCUFXT09 .	05/20/2020 .	05/11/2021 .	750	2,228,708	2971.61	0	80,456	0	326,270		326,270	245,814	0	0	0	0		
OUD FOO INDEX OFFICE	F 14 1 4 B 1 1	E	Equity Index	T : 4 D	00 (05 (0000	07 (00 (0003	000	4 000 000	0007 77	_	00.011	_	400 440		400 440	07 400		•			J	1
S&P 500 INDEX OPITON.	Equity Index Product.	Exhibit 5		Truist Bank JJKC32MCHWDI71265Z06 .	08/05/2020	07/08/2021 .	600	1,996,662	3327.77	0	93,244	0	190,410		190,410	97, 166	0	0	0	0		
COD EOU INDEX ODTION	Equity Index Product .	Evhibi+ E	Equity Index	Walls Farge VP1H1DCDDENVNCHEVTOO	08/12/2020	08/03/2021 .	821	2,886,275	3515.56	0	80,760	0	130,645		130,645	49,884	0	0	٥	0		
SAF SOU TRUEN OF TON .	Equity index Froduct .	Exhibit 5	Equity Index	Wells Fargo KB1H1DSPRFMYMCUFXT09 .	00/ 12/2020 .	00/03/2021 .	021	2,000,213		0		0	130,043		130 , 043	49,004	0	0				
S&P 500 INDEX OPTION .	Faulty Index Product	Exhibit 5	Equity Index	Truist Bank JJKC32MCHWD171265Z06 .	09/02/2020	08/17/2021 .	500	1,844,135	3688.27	0	67,141	0	40,488		40,488	(26,652)	0	0	0	0		
our ood meen dirion.	Equity mack froudet.	EXIIIDIT O	Equity Index	OCCODEMO INDIT 1200200				1,017,100					,, , , , , , , , , , , , , , , ,		10, 100	(20,002)						
S&P 500 INDEX OPTION .	Equity Index Product .	Exhibit 5		Wells Fargo KB1H1DSPRFMYMCUFXT09 .	09/23/2020 .	09/10/2021 .	1,000	3,463,500	3463.5	0	82,541	0	247,023		.247,023	164,482	0	0	0	0		
	, ,		Equity Index				,				, ,		,			,						
S&P 500 INDEX OPTION.	Equity Index Product.	Exhibit 5		Truist Bank JJKC32MCHWD171265Z06 .	10/16/2020	10/01/2021 .	1,150	4,086,514	3553 . 49	0	155,848	0	225,975		225,975	70, 127	0	0	0	0		
			Equity Index																			
S&P 500 INDEX OPTION .	Equity Index Product.	Exhibit 5		Truist Bank JJKC32MCHWD171265Z06 .	11/05/2020 .	10/22/2021 .	1,000	3,650,870	3650.87	0	101,803	0	156,682		156,682	54,879	0	0	0	0		
OOD FOO INDEX ODIION	5 14 1 4 B 4 4	E 1 15 14 E	Equity Index	W II E KANADADENVIANIEVTAA	44 (00 (0000	44 (00 (0004	000	0.040.400	0005 04		00.540		404 004		404 004	44.000						
S&P 500 INDEX OPTION . S&P 500 CALL OPTION @	Equity Index Product .	Exhibit 5	Equity Index	Wells Fargo KB1H1DSPRFMYMCUFXT09 .	11/20/2020	11/09/2021 .	800	2,948,488	3685.61	0	80,543	0	124,864		124,864	44,322	0	0		0		
3836.83	Equity Index Product .	Exhibit 5	Equity index	Wells Fargo KB1H1DSPRFMYMCUFXT09 .	12/10/2020	11/26/2021 .	900	3, 453, 147	3836.83	0	73,289	0	86,841		86,841	13,552	0	0	0	0		
0000.00	Equity mack module .	EXIIIDIT 5	Equity Index	North Targo No in both million x103 .	12/ 10/ 2020			0, 400, 147							00,041							
S&P 500 INDEX OPTION .	Equity Index Product .	Exhibit 5	Equity much	Truist Bank	12/29/2020	12/14/2021 .	750	2,893,118	3857 . 49	0	72,677	0	79,004		79,004	6,327	0	0	0	0		
0019999999. Sub	total - Purchased Or	otions - Heda	ina Effective	Excluding Variable Annuity Guarante	es Under S	SAP No.108	3 - Call Option	ns and Warra	nts	0		0	4,533,495	XXX	1.533.495	2,774,955	0	0	0	0	XXX	XXX
				Excluding Variable Annuity Guarante						0	1,758,540	0	4,533,495		1,533,495	2,774,955	0	0	0	0	XXX	XXX
				Variable Annuity Guarantees Under						0	0	0	0	XXX	0	0	0	0	0		XXX	XXX
	total - Purchased Op									0	0	n	) 0	XXX	0	0	0	0	0		XXX	XXX
	total - Purchased Or									0		n	) 0	XXX	0	n	n	n	0		XXX	XXX
	total - Purchased Or			on						0	-	n		XXX	n	n	n	n	0		XXX	XXX
	total - Purchased Op									0		0	) 0	XXX	0	n	n	n	0		XXX	XXX
	al Purchased Options			rants						0		0	4.533.495		1.533.495	2.774.955	n	n	0		XXX	XXX
	al Purchased Options			anto						0		0	1,000,450	XXX	رو <del>د</del> , 2000, 1	2,774,930	0	0	0		XXX	XXX
	al Purchased Options									0	0	0	0	XXX	0	0	0	0	0		XXX	XXX
	al Purchased Options									0	0	0	0	XXX	0	0	0	0	0		XXX	XXX
	al Purchased Options									0		0	, 0	XXX	0	0	0	0	0		XXX	XXX
***************************************	al Purchased Options									0	-	0	0	XXX	0	0	0	0	0		XXX	XXX
												0			U F00 40F	0 774 055	0	0			XXX	
	al Purchased Options		- Cff- ative -	aludina Variabla Amerik. Outsistes		D.N.= 400				0	7 - 7 -	0	4,533,495		1,533,495	2,774,955	0	0	0			XXX
				cluding Variable Annuity Guarantees		P NO.108				0		- 0	0	XXX	0	0	0	0	0		XXX	XXX
				riable Annuity Guarantees Under SS/	AP NO.108					0	-	0		XXX	0	0	0	0	0		XXX	XXX
	total - Written Option									0	-	0		XXX	0	0	0	0	0		XXX	XXX
	total - Written Option									0	0	0	0	XXX	0	0	0	0	0		XXX	XXX
	total - Written Option		Generation							0	0	0	0	XXX	0	0	0	0	0		XXX	XXX
	total - Written Option									0	0	0	0	XXX	0	0	0	0	0		XXX	XXX
	al Written Options - 0		and Warrant	s						0	0	0	0	XXX	0	0	0	0	0		XXX	XXX
	al Written Options - F									0	-	0	0	XXX	0	0	0	0	0		XXX	XXX
0949999999. Tota	al Written Options - 0	Caps								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					Sno	owing all	Options, t	Japs, Fioo	rs, Collars	, Swaps an	a Forwards	Open as c	or Decemb	ersiorcu	ment re	ear							
Description of tents   Description of tents   Description of tents   Description of tents   Description of tents   Description	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description of Item(s)   Hedged   Uses for   Fore   Hedged   Uses for   Cereman   Hedged   Uses for   Cereman   Exhibit   Risk(s)   Exchange, Counterparty   Tade   Fore   Or of all Inceptions   Cereman   Paid											Cumulative												
Filter   Filtre   Filter   Filtre   Filter   Filter   Filter   Filter   Filter   Filter   Filtre   Filter   Filtre   Filter   Filter   Filter   Filtre   Filtre   Filtre   Filtre   Filtre   Filtre   Filtre   Filtre   Filtre   Filtre   Filtre   Filtre   Filtre   Filtre   F											Prior												
Hedged   Used for		Description									Year(s)	Current											
Used for Income Generation   Schedule   Type(s)   Schedule   Type(s)   Schedule   Sche		of Item(s)								Strike	Initial Cost	Year Initial										Credit	Hedge
Income   Ceneration   Exhibit   Exhange, Counterparty   Exhange, Counterpart		Hedged,								Price,	of Un-	Cost of Un-						Total	Current	Adjustment		Quality	Effectiveness
Concernition   Carb		Used for		Type(s)																			at Inception
Description   or Replicated   Identifier   (a)   or Central Clearinghouse   Date   Expiration   Contracts   Amount   (Paid)   Paid   Paid   Income   Value   Code   Fair Value   (Decrease)   BLAC V. Accretion   Item   Exposure   Entity   (b)   Descriptions - Flooris   Floris   Flooris			of			Maturity	Number														Refer-		
Despises   Despise   Des				Risk(s)			_	of															Year-end
D9699999999999999999999999999999999999				(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value		Fair Value	(Decrease)	B./A.C.V.	Accretion	Item			(b)
10979999999   Total Written Options - Other   0   0   0   0   0   0   0   0   0											0	0	0	0		0	0	0	0	0			
10999999999999999999999999999999999999											0	0	0	0		0	0	0	0	0			
1049999999   Subtoral - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108			Other								0	0	0	0		0	0	0	0	0			
1109999999   Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108   0   0   0   0   0   0   0   0   0											0	0	0	0		0	0	0	0	0			
1169999999 Subtotal - Swaps - Hedging Other   0							3				0	0	0	0		0	0	0	0	0			
1229999999. Subtotal - Swaps - Income Generation   0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0				Variable An	nuity Guarantees Under SSAP No.10	8					0	0	0	0		0	0	0	0	0			
1289999999, Subtotal - Swaps - Income Generation   0   0   0   0   0   0   0   0   0	1169999999. Subto	otal - Swaps - Hedg	ing Other								0	0	0	0		0	0	0	0	0			
1349999999, Total Swaps - Other   1359999999, Total Swaps - Interest Rate   0   0   0   0   0   0   0   0   0	1229999999. Subto	otal - Swaps - Repli	ication								0	0	0	0	XXX	0	0	0	0	0	(	XXX	XXX
135999999. Total Swaps - Interest Rate	1289999999. Subto	otal - Swaps - Incon	ne Generatio	n							0	0	0	0	XXX	0	0	0	0	0	(	XXX	XXX
1369999999. Total Swaps - Credit Default	1349999999. Subto	otal - Swaps - Other	r								0	0	0	0	XXX	0	0	0	0	0	(	XXX	XXX
137999999. Total Swaps - Foreign Exchange	1359999999. Total	Swaps - Interest R	ate								0	0	0	0	XXX	0	0	0	0	0	(	XXX	XXX
1389999999   Total Swaps - Total Return   Total Swaps - Total Return   Total Swaps - Other   Total Swaps - O	1369999999. Total	Swaps - Credit De	fault								0	0	0	0	XXX	0	0	0	0	0	(	XXX	XXX
139999999   Total Swaps - Other   0   0   0   0   0   0   0   0   0	1379999999. Total	Swaps - Foreign E	xchange								0	0	0	0	XXX	0	0	0	0	0	(	XXX	XXX
1409999999. Total Swaps   0   0   0   0   0   XXX   0   0   0	1389999999. Total	Swaps - Total Retu	urn								0	0	0	0	XXX	0	0	0	0	0	(	XXX	XXX
1479999999. Subtotal - Forwards   0   0   0   0   0   0   0   0   0	1399999999. Total	Swaps - Other									0	0	0	0	XXX	0	0	0	0	0	(	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments	1409999999. Total	Swaps									0	0	0	0	XXX	0	0	0	0	0	(	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108	1479999999. Subto	otal - Forwards									0	0	0	0	XXX	0	0	0	0	0	(	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108       0	1509999999. Subto	otal - SSAP No. 108	3 Adjustment	ts							0	0	0	0	XXX	0	0	0	0	0	(	XXX	XXX
1709999999. Subtotal - Hedging Other       0	1689999999. Subto	otal - Hedging Effect	tive Excludir	ng Variable A	nnuity Guarantees Under SSAP No.1	80					0	1,758,540	0	4,533,495	XXX	4,533,495	2,774,955	0	0	0	(	XXX	XXX
1719999999. Subtotal - Replication         0         0         0         0         0 XXX         0	16999999999. Subto	otal - Hedging Effec	tive Variable	Annuity Gu	arantees Under SSAP No.108						0	0	0	0	XXX	0	0	0	0	0	(	XXX	XXX
1729999999. Subtotal - Income Generation         0         0         0         0         XXX         0         0         0         0         0         XXX         XXX           173999999. Subtotal - Other         0	17099999999. Subto	otal - Hedging Othe	r	-							0	0	0	0	XXX	0	0	0	0	0	(	XXX	XXX
1739999999. Subtotal - Other         0	1719999999. Subto	otal - Replication									0	0	0	0	XXX	0	0	0	0	0	(	XXX	XXX
174999999. Subtotal - Adjustments for SSAP No. 108 Derivatives 0 0 0 0 XXX 0 0 0 0 0 0 XXX XXX	1729999999. Subto	otal - Income Gener	ration								0	0	0	0	XXX	0	0	0	0	0	(	XXX	XXX
	1739999999. Subto	otal - Other									0	0	0	0	XXX	0	0	0	0	0	(	XXX	XXX
1759999999 - Totals 0 1,758,540 0 4,533,495 XXX 4,533,495 2,774,955 0 0 0 0 XXX XXX	1749999999. Subto	otal - Adjustments fo	or SSAP No.	108 Derivat	ives						0	0	0	0	XXX	0	0	0	0	0	(	XXX	XXX
	1759999999 - Total	ls									0	1,758,540	0	4,533,495	XXX	4,533,495	2,774,955	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

## **SCHEDULE DB - PART A - SECTION 2**

					5	Showing	g all Op	otions, Cap	os, Floors,	Collars, S	Swaps and	Forwards	Terminat	ed During	Current Y	′ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18 1	9	20	21	22	23	24	25
												Cumulative												
	Description											Prior Year(s)												
	of Item(s)										Strike	Initial Cost	Initial Cost											Hedge
	Hedged,	0 1 1 1	<b>T</b> ()			Date of		Indicate			Price,	of Un-	of Un-	Considera-		D 1/			T	Current	Gain	Adjustment	Gain	Effectiveness
	Used for Income	Schedule	Type(s)			Maturity	Tormino	Exercise,	Number		Rate or Index	discounted Premium	discounted Premium	tion Received	Current	Book/ Adjusted		alized <sup>*</sup> ation	Total Foreign	Year's	(Loss)	to Carrying Value of	(Loss)	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or Expira-	Termina- tion	Expiration, Maturity or	Number of	Notional	Received	(Received)	(Received)	(Paid) on	Current Year	Carrying		ation ease/	Exchange Change in	(Amortiza- tion)/	on Termination	Hedged	on Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value		ease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
Description	or replicated	identinei	Equity Index	di Cential Cleaninghouse	Date	tion	Date	Jaie	Contracts	Amount	(i aiu)	i alu	i aiu	remination	income	value	Code (Dec	case)	D./A.C.V.	Accretion	recognized	цен	Deletted	(0)
TRUIST BANK	Equity Index Product	Exhibit 5 .		Truist Bank	601/16/2019	.01/08/2020	.01/07/2020	Exercise	400	1,077,832		25,952	0	101,412	ο	25,952		.(74,683).			0	0	0	
S&P 500 INDEX OPTIONS OTM			Equity Index	(																				
(01/20)	Equity Index Product	Exhibit 5 .		Barclays G5GSEF7VJP5170UK557	301/30/2019	.01/22/2020	.01/02/2020	Exercise	1,200	3,397,428	2831.19	47,294	۵۵	123,916	Ω	47,294		.(76,205).	Ω		0	0	0	
S&P 500 INDEX OPTIONS OTM (02/20)	Equity Index Product	Exhibit 5 .	Equity Index	. Wells Fargo KB1H1DSPRFMYMCUFXTO	02/21/2010	02/07/2020	03/06/3030	Exercise	1,300	3,769,675	2899.75	46,535	0	128,909	0	46 535		.(71,017)	0	l .	0	0	0	
S&P 500 INDEX OPTIONS OTM	Equity mack frounds	LXIIIDIT O .	Equity Index	( I we it is a target		02/01/2020		LACTOTSC		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,											y			
(02/20)	Equity Index Product	Exhibit 5 .		Wells Fargo KB1H1DSPRFMYMCUFXTO	903/06/2019	.02/27/2020	.02/26/2020	Exercise	900	2,656,435	2951.59425	18,957	0	42,937	0	18,957		.(41,826).			023,981	0	0	
S&P 500 INDEX OPTIONS OTM			Equity Index																					
(03/20)	Equity Index Product	Exhibit 5 .	Equity Index	Wells Fargo KB1H1DSPRFMYMCUFXTO	903/20/2019	.03/12/2020	.03/11/2020	Exercise	1,000	2,937,199	2937 . 1992	42,363	0		0	42,363		. (61,757).	Ω		014,759	0	0	
TRUIST BANK	Equity Index Product	Exhibit 5	Equity index	Truist Bank JJKC32MCHND171265Z0	06 03/29/2019	03/25/2020	03/24/2020	Exercise	600	1,777,169	2961.948	23,469	0	12,034	0	23.469		(28, 120)	0		0 (11,435)	0	0	
S&P 500 INDEX OPTIONS OTM			Equity Index	(						,,											, , , , , , , , , , , , , , , , , , , ,			
(04/20)	Equity Index Product	Exhibit 5 .		Wells Fargo KB1H1DSPRFMYMCUFXTO	904/22/2019	04/08/2020	.04/08/2020	Expiration	1,000	3,053,369	3053.3685	26, 172	0	Ω	٥٥			8, 110	0		0(26, 172)	0	0	
S&P 500 INDEX OPTIONS OTM	Footbo Indon D. J. J.	E-8-21-15	Equity Index	Tanaina Dania	04/04/00:0	04/00/0000	04/00/0000	E	4 000	0.070.010	0070 04	27.020	_	_		22.52		0.004	_		(07.555)		_	l
(04/20)	Equity Index Product	Exhibit 5.	Equity Index	Truist Bank	16	.04/23/2020	.,04/23/2020	Expiration	1,000	3,073,613	3073.6125	27,809		ν	D			9,361			0(27,809)	u	υ	
Out 300 INDEX 01 110N3 (03/20)	Equity Index Product	Exhibit 5 .	Equity index	Wells Fargo KB1H1DSPRFMYMCUFXTO	9 05/08/2019	05/06/2020	05/06/2020	Expiration	1,000	3,052,185	3052.1852	31,674	n	n	n	31,674		(9,396).	n	L	0(31,674)	n	n	<u></u>
S&P 500 INDEX OPTIONS OTM			Equity Index	(				,								*								
(05/20)	Equity Index Product	Exhibit 5 .		Wells Fargo KB1H1DSPRFMYMCUFXTO	9 05/22/2019	05/15/2020	.05/14/2020	Exercise	1, 100	3,267,573	2970.5208	49,328	0		0	49,328		. (92, 403)	0	!	0(10,599)	0	0	
S&P 500 INDEX OPTIONS OTM (05/20)	Equity Index Product	Exhibit 5 .	Equity Index	Truist Bank JJKC32MCHND171265Z0	ne /01/0010	.05/27/2020	05 /06 /0000	Exercise	400	1, 175,680	2939.2001	12,990	•	20,200	_	12,990		. (56,067).			0			
S&P 500 INDEX OPTIONS OTM	Equity index Product	EXHIBIT 5.	Equity Index	.   Iruist Bank JukusziiumiiD17 126520		.05/2//2020	.,05/20/2020	. Exercise	400		2939.2001	12,990	υ	20,200	u	12,990		( 30 , 00/ )			ν	υ	υ	
(06/20)	Equity Index Product	Exhibit 5 .	Equity muon	Wells Fargo KB1H1DSPRFMYMCUFXTO	906/19/2019	.06/09/2020	.06/08/2020	Exercise	1,000	2,926,460			0	40,087	ο			.(64,576).			0(28,684)	0	0	
			Equity Index	(								•		,		,								
TRUIST BANK	Equity Index Product	Exhibit 5 .		Truist Bank	0607/03/2019	06/25/2020	06/25/2020	Expiration	1,500	4,628,542	3085.6946	73,697	0	٥	0	73,697		(21,971)	0		0(73,697)	0	0	
S&P 500 INDEX OPTIONS OTM (07/20)	Equity Index Product	Exhibit 5	Equity Index	Wells Fargo KB1H1DSPRFMYMCUFXTC	07/22/2010	07/09/2020	07/00/2020	Expiration	1.000	3, 134, 282	3134.2815	29,850	0		,	29,850		(9,608)	0	l .	0 (29,850)	0	0	
S&P 500 INDEX OPTIONS OTM	Equity index Floudet	EXIIIDIT 5 .	Equity Index	Wells Falgo KBIRIDSFNFMIMCOFAIG	1901/22/2019	01/08/2020	,0170972020	Expiration		, ۱۵4,202 د	3 134.20 13	29,030		u	v	29,030		(9,000)	ν		V(29,000)			
(07/20)	Equity Index Product	Exhibit 5 .	Equity muos	Wells Fargo KB1H1DSPRFMYMCUFXTO	908/07/2019	.07/24/2020	.07/24/2020	Expiration	1,471	4,518,086	3071.4387	153,774	(111,775)	Ω	ο	41,999		24, 190			0(41,999)	0	0	
S&P 500 INDEX OPTIONS OTM	. ,		Equity Index	(					·			·												
(08/20)	Equity Index Product	Exhibit 5 .		Truist Bank JJKC32MCHND171265ZC	0608/14/2019	.08/10/2020	.08/07/2020	. Exercise	1,025	3,092,135	3016.7172	46,295	۵۵		Ω	46,295		(109,761).	0		0	0	0	
S&P 500 INDEX OPTIONS OTM (08/20)	Equity Index Product	Exhibit 5	Equity Index	Wells Fargo KB1H1DSPRFMYMCUFXTC	0 08/22/2010	08/17/2020	08/14/2020	Exercise	919	2,772,149	3016.4844	59,633	0	62,512	0	59,633		(94,760)	0	l .	02,878	0	0	
S&P 500 INDEX OPTIONS OTM	Equity muck frounct	LXIIIDIT 3 .	Equity Index	( KB III IBGI III III III III III III III I		100/11/2020	.00/ 14/2020	. Lxercise			3010.4044			02,312	y			. (34, 700).			2,070	y		
(08/20)	Equity Index Product	Exhibit 5 .	Equity muon	Truist Bank	609/04/2019	08/26/2020	.08/25/2020	Exercise	840	2,556,574	3043.54	50,589	0	30,238	ο	50,589		.(75, 128).			0(20,351)	0	0	
S&P 500 INDEX OPTIONS OTM			Equity Index	(																				
(09/20)	Equity Index Product	Exhibit 5 .		Truist Bank JJKC32MCHND171265ZC	0609/18/2019	.09/10/2020	.09/10/2020	Expiration	957	3,021,313	3157.0665		۵۵	۵	Ω			. (29,015).	Ω		0(38,845)	0	0	
S&P 500 INDEX OPTIONS OTM (09/20)	Equity Index Product	Exhibit 5	Equity Index	Truist Bank JJKC32MCHND17126520	6 10/00/2010	09/28/2020	00/28/2020	Expiration	1,600	4,965,316	3103.3222	54.184	0	0	0	54 194		(144,835)	0		0 (54, 184)	0	0	
S&P 500 INDEX OPTIONS OTM	Equity muck frounct	LXIIIDIT 3 .	Equity Index	( Julia Charle	0 10/03/2013	03/ 20/ 2020	03/20/2020	. Lxpii atioii	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		100.3222							(144,000)			y(34, 104)			
(10/20)	Equity Index Product	Exhibit 5 .	Equity muon	Wells Fargo KB1H1DSPRFMYMCUFXTO	9 10/23/2019	10/14/2020	10/13/2020	Exercise	1,078	3,368,427	3124.7008	48,583	0		٥٥			(81,563)	0		0(19,315)	0	0	
S&P 500 INDEX OPTIONS OTM			Equity Index	(																				
(11/20)	Equity Index Product	Exhibit 5 .	Food Act Today	Wells Fargo KB1H1DSPRFMYMCUFXTO	9 11/13/2019	_11/02/2020	.11/02/2020	Expiration	1,400	4,504,922	3217.8016	61,510	0	Ω	0	61,510		. (44,805).	0		0(61,510)	0	0	
S&P 500 INDEX OPTIONS OTM (11/20)	Equity Index Product	Exhibit 5 .	Equity Index	Wells Fargo KB1H1DSPRFMYMCUFXTO	19 12/11/2010	11/25/2020	.11/25/2020	Expiration	1,500	4,948,067	3298.7115		0		^			.(24,330).	0		0(52,779)	Λ.	0	
S&P 500 INDEX OPTIONS OTM	Equity Huex Houdet	LAIIIDIT 3.	Equity Index	(		11/23/2020									J			, 24, 550).						
(12/20)	Equity Index Product	Exhibit 5 .	,,	Wells Fargo KB1H1DSPRFMYMCUFXTO	9 01/03/2020	12/21/2020	12/21/2020	Expiration	1,000	3,373,950	3373.95	0	37,848	0	0	37,848		0	0		0(37,848)	0	0	
				Excluding Variable Annuity Guara				Call Options a	nd Warrants			1,091,052	(73,927)	764,021	0	1,017,125		, 170, 168)	0		0 (253, 104)	0	0	XXX
0079999999. Subtota	I - Purchased Options	- Hedging	Effective E	Excluding Variable Annuity Guara	ntees Unde	er SSAP N	lo.108					1,091,052	(73,927)	764,021	0	1,017,125	XXX (	, 170, 168)	0		0 (253, 104)	0	0	XXX
				/ariable Annuity Guarantees Und								0	0	0	0	0	XXX	0	0		0 0	0	0	XXX
	I - Purchased Options			, , , , , , , , , , , , , , , , , , , ,								0	0	0	0	0	XXX	0	0		0 0	0	0	XXX
	I - Purchased Options											0	0	0	0	0	XXX	0	0		0 0	0	0	XXX
	I - Purchased Options											0	n	n	n	n	XXX	0	0		0 0	n	n	XXX
	I - Purchased Options											0	0	0	0		XXX	0	0		0 0	0	0	XXX
	urchased Options - Cal		and Warra	nts								1,091,052	(73,927)	764.021	0	1,017,125		. 170. 168)	0		0 (253, 104)	0	0	XXX
	urchased Options - Cal		and vvalla	1110								1,091,032	(13,921)	704,021	0	1,017,123	XXX	, 170, 100)	0		0 (255, 104)	0	0	XXX
	urchased Options - Pul urchased Options - Ca											0	0	0	0	0	XXX	U	0		0 0	0	0	XXX
	urchased Options - Ca urchased Options - Flo											٧			- 0	0	XXX	0	0		0	0		XXX
												0		0	0	0		0	ů		0	0	0	
	urchased Options - Col											0	0	0	0		XXX	0	0		0	0	0	XXX
	urchased Options - Oth	ner										0	0	0	0		XXX	0	0		0 0	0	0	XXX
04999999999999999999999999999999999999												1,091,052	(73,927)	764,021	0	1,017,125	,	, 170, 168)	0		0 (253, 104)	0	0	XXX
				uding Variable Annuity Guarante			08					0	0	0	0	0	XXX	0	0		0 0	0	0	XXX
				able Annuity Guarantees Under S	SSAP No.10	08						0	0	0	0	0	XXX	0	0		0 0	0	0	XXX
	ıl - Written Options - He											0	0	0	0	0	XXX	0	0		0 0	0	0	XXX
07799999999999999999999999999999999999	I - Written Options - Re	eplications										0	0	0	0	0	XXX	0	0		0 0	0	0	XXX
0849999999. Subtota	I - Written Options - In	come Gene	eration									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

Showing all Options, Caps, Floors, Collars, Swaps an	a Forwards 1	erminate	ea During	Current Y	ear								
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
	Cumulative												
Description Description	Prior Year(s) Cu												
of Item(s) Strike		nitial Cost											Hedge
Hedged, Date of Indicate Price,		of Un-	Considera-		D 1/	l I.		T	Current	Gain	Adjustment	Gain	Effectiveness
Used for Schedule Type(s) Maturity Exercise, Rate or Income / of Termina- Expiration, Number Index		liscounted Premium	tion Received	Current	Book/ Adjusted		Valuation	Total Foreign Exchange	Year's (Amortiza-	(Loss) on	to Carrying Value of	(Loss) on	at Inception and at
Income / of or or Termina- Expiration, Number Index Generation Exhibit Risk(s) Exchange, Counterparty Trade Expira- tion Maturity or of Notional Received		Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description or Replicated Identifier (a) or Central Clearinghouse Date tion Date Sale Contracts Amount (Paid)		Paid	Termination	Income			(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
091999999. Subtotal - Written Ootions - Other	0		0	n		XXX	0	0	0	rtocogriizod	0	0	XXX
092999999. Total Written Options - Call Options and Warrants	0	0	0	0		XXX	0	0	0	0	0	0	XXX
093999999. Total Written Options - Put Options	0	0	0	0		XXX	0	0	0	0	0	0	XXX
094999999. Total Written Options - Caps	0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
095999999. Total Written Options - Floors	0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
096999999. Total Written Options - Collars	0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
097999999. Total Written Options - Other	0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
098999999. Total Written Options	0	0	0	0		XXX	0	0	0	0	0	0	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
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108	0	0	0	0		XXX	0	0	0	0	0	0	XXX
1169999999. Subtotal - Swaps - Hedging Other	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
128999999. Subtotal - Swaps - Income Generation	0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
134999999. Subtotal - Swaps - Other	0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
135999999. Total Swaps - Interest Rate	0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
136999999. Total Swaps - Credit Default	0	0	0	0		XXX	0	0	0	0	0	0	XXX
1379999999. Total Swaps - Foreign Exchange	0	0	0	0		XXX	0	0	0	0	0	0	XXX
138999999. Total Swaps - Total Return	0	0	0	0		XXX	0	0	0	0	0	0	XXX
139999999. Total Swaps - Other	0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
140999999. Total Swaps	0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
147999999. 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		XXX	0	0	0	0	0	0	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108	1,091,052	(73,927)	764,021	0	1,017,125		(1, 170, 168)	0	0	(253, 104	0	0	XXX
169999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108	0	0	0	0		XXX	0	0	0	0	0	0	XXX
1709999999. Subtotal - Hedging Other	0	0	0	0	0	XXX	0	0	0	0	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		XXX	0	0	0	0	0	0	XXX
1739999999. Subtotal - Other	0	0	0	0		XXX	0	0	0	0	0	0	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives	0	0	0	0		XXX	0	0	0	0	0	0	XXX
175999999 - Totals	1,091,052	(73,927)	764,021	0	1,017,125	XXX	(1, 170, 168)	0	0	(253, 104	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
Г		

# 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  $\bf N$   $\bf O$   $\bf N$   $\bf E$ 

## **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			
		Credit		5	6	7	8	9	10		
	Master	Support	Fair Value of	Contracts With	Contracts With						
Description of Exchange,	Agreement	Annex	Acceptable	Book/Adjusted	Book/Adjusted	Exposure Net of	Contracts With	Contracts With	Exposure	Potential	Off-Balance
Counterparty or Central Clearinghouse	(Y or N)	(Y or N)	Collateral	Carrying Value >0	Carrying Value <0	Collateral	Fair Value >0	Fair Value <0	Net of Collateral	Exposure	Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	0	0	0	0	0
Truist Bank JJKC32MCHWDI71265Z06	У	N	0	3,226,204	0	3,226,204	3,226,204	0	3,226,204	0	0
Wells Fargo KB1H1DSPRFNYMCUFXTO9	У	N	0	1,307,292	0	1,307,292	1,307,292	0	1,307,292	0	0
029999999. Total NAIC 1 Designation			0	4,533,495	0	4,533,495	4,533,495	0	4,533,495	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Tra	aded)		0	0	0	0	0	0	0	0	0
		·····									
				<u> </u>							
						•					
099999999 - Gross Totals			0	4,533,495	0	4,533,495	4,533,495	0	4,533,495	0	0
1. Offset per SSAP No. 64		,		0	0	,,	,,,,,,		, , , , , , , , , , , , , , , , , , , ,		
2. Net after right of offset per SSAP No. 64				4,533,495	0						

# Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To **NONE** 

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

## NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned NONE

## **SCHEDULE E - PART 1 - CASH**

1	2	3	4	5	6	7
			Amount of Interest	Amount of Interest		
		Rate of	Received During	Accrued December 31		
Depository	Code	Interest	Year	of Current Year	Balance	*
Bank of America Chicago, IL		0.000	0	0	1, 187, 622	XXX.
Bank of New York Mellon New York, NY		0.000	0	0	2,234,545	XXX
Federal Home Loan Bank Indianapolis, IN		0.000	0	0	2,700,024	XXX
JP Morgan Chase New York, NY		0.000	0	0	1,559,720	XXX
The Northern Trust Company Chicago, IL		0.000	0	0		
PNC Bank Pittsburgh, PA		0.000	0	0	4,957,895	XXX
US Bank Philadelphia, PA		0.000	0	0		
Wells Fargo Philadelphia, PA		0.000	0	0		
Key Bank Cleveland, OH		0.000	0	0	26,416	XXX
Bank of Guam Hagata, Guam	. SD	0.000	0	0	73,521	XXX
Illnois National Bank	. SD	0.000	0	0	128,754	XXX
0199998 Deposits in 0 depositories which do not exceed the						
allowable limit in any one depository (See instructions) - open						
depositories	XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	49, 183, 018	XXX
0299998 Deposits in 0 depositories which do not exceed the						
allowable limit in any one depository (See instructions) - suspended						
depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	49, 183, 018	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
						ļ
0599999 Total - Cash	XXX	XXX	0	0	49,183,018	XXX

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

- 4		10 11 20 01 221 0011 0111 21 210 21 210 21 210 21 210 21 210 21 210 21 210 21 210 21 210 21 210 21 210 21 210 21 210 21 210 21 21 21 21 21 21 21 21 21 21 21 21 21										
	1.	January	32,909,452	4.	April	39,966,336	7.	July	52,837,430	10.	October	41,488,467
	2.	February	(28, 297, 473)	5.	May	52,852,448	8.	August	49,455,845	11.	November	38,777,568
	3.	March	29,574,192	6.	June	32,900,701	9.	September	38, 144, 180	12.	December	49,183,018

## **SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7 Book/Adjusted	8 Amount of Interest	9 Amount Received
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year
UNITED STATES TREASURY	A Chillian C		12/22/2020	0.000	01/19/2021	1,999,934	0	
0199999. Subtotal - Bonds - U.S. Gove						1,999,934	0	
0599999. Total - U.S. Government Bon						1,999,934	0	
1099999. Total - All Other Government						0	0	
1799999. Total - U.S. States, Territories						0	0	
2499999. Total - U.S. Political Subdivis						0	0	
3199999. Total - U.S. Special Revenue						0	0	
3899999. Total - Industrial and Miscella	aneous (Unaffiliated) Bonds					0	0	
4899999. Total - Hybrid Securities						0	0	
5599999. Total - Parent, Subsidiaries a						0	0	
6099999. Subtotal - SVO Identified Fun						0	0	
3599999. Subtotal - Unaffiliated Bank L	Loans					0	0	
7699999. Total - Issuer Obligations						1,999,934	0	
7799999. Total - Residential Mortgage-						0	0	
7899999. Total - Commercial Mortgage						0	0	
7999999. Total - Other Loan-Backed ar						0	0	
8099999. Total - SVO Identified Funds						0	0	
3199999. Total - Affiliated Bank Loans						0	0	
8299999. Total - Unaffiliated Bank Loar	ns					0	0	
8399999. Total Bonds						1,999,934	0	
BNY CASH RESERVE FUND			12/28/2020	2.400		2,664,204	0	
DREYFUS CASH MGT INST			02/26/2016	0.070			1	
8499999. Subtotal - Sweep Accounts		<u>,                                      </u>				2,764,304	1	
1846V-41-9 FIRST AMER:TRS OBG V				0.010		0	0	
8142B-50-0 GOLDMAN:FS TRS I INST			12/31/202012/31/2020	0.010		34,800,758 5,815,106	271	
4975H-29-6 WELLSFARGO:TRS+ MM		0	12/31/2020	0.010			0	
	arket Mutual Funds - as Identified by the SVO			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		40.616.848	292	8,
1846V-62-5 FIRST AMER: INS PRM OBL Z	· · · · · · · · · · · · · · · · · · ·		12/30/2020	0.060		473,488	3	
65278-70-1 NORTHERN INST:US GS SHS			12/17/2020	0.020		2,993,914	49	9,8
4975P-40-5 WELLSFARGO:GOVT MM I			06/21/2016	0.010		110,000	1	
3699999. Subtotal - All Other Money M	larket Mutual Funds	<u>,                                     </u>				3,577,401	54	10,
					· · · · · · · · · · · · · · · · · · ·			
					·····			
3899999 - Total Cash Equivalents				ļ		48,958,487	348	19,3
10131 Casii Lyuivaleilis						40,938,487	348	19,

Book/Adjusted Carrying Value by NAIC Designa	tion Category Footnote:	<b>)</b> :			
1A .\$1,999,934 1B\$0	1C\$0	0 1D\$0	1E\$0	1F\$0	1G\$0
2A\$0 2B\$0	2C\$0	0			
3A\$0 3B\$0	3C\$0	0			
4A\$0 4B\$0	4C\$0	0			
5A\$0 5B\$0	5C\$0	0			
6\$0					

## **SCHEDULE E - PART 3 - SPECIAL DEPOSITS**

		1	2	Deposits Benefit of All I		All Other Spec	rial Danasits
				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.	AlabamaAL			0	0	0	0
2.	AlaskaAK			0	0	0	0
3.	ArizonaAZ			0	0	0	0
4.	Arkansas	0 B	Life Insurance		124,970		
5. 6.	California CA Colorado CO	D	workers compensation	0	0	11,038,014	12,906,953
7.	Connecticut			0	0	0	0
8.	DelawareDE			0	0	0	0
9.	District of ColumbiaDC			0	0	0	0
10.	FloridaFL		Life Insurance		1,432,272	0	0
11.	GeorgiaGA		Life Insurance		90,147	131,492	141,802
12. 13.	HawaiiHI	·····		0	0	0	٥
14.	Illinois JL	0	Life Insurance		1,905,108	0	0
15.	IndianaIN	0.	Life Insurance, Life Insurance, 2008	, ,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
			Permitted Insurance Practice Requirement		12,510,630	0	0
16.	lowaIA			0	0	0	0
17.	KansasKS KentuckyKY	•		0 0	0	0	0
18. 19.	Louisiana LA	······		0	 ი I	0	 n
20.	Maine ME			0	0	0	0
21.	MarylandMD			0	0	0	0
22.	MassachusettsMA	0	Life Insurance		214,945	0	0
23.	MichiganMI	ļ		0	0	0	0
24.	Minnesota			0	0	0	0
25.	MississippiMS MissouriMO	0	Life Insurance	0 648.827	677.086		0
26. 27.	Montana MT	0	Life msurance	040,627	000, 770		
28.	Nebraska NE			0	0	0	0
29.	NevadaNV			0	0	0	0
30.	New HampshireNH			0	0	0	0
31.	New JerseyNJ	·····		0	0	0	0
32.	New MexicoNM	В	Life Insurance	642,263	682,537	0	0
33.	New YorkNY		I if a language	0	0	0	0
34. 35.	North CarolinaNC  North DakotaND	0	Life Insurance	847,515 0	882,327 0	404,439 . 0	436,149
36.	Ohio OH	***************************************		0	0	0	0
37.	Oklahoma OK			0	0	0	0
38.	OregonOR			0	0	0	0
39.	PennsylvaniaPA			0	0	0	0
40.	Rhode IslandRI			0	0	0	0
41.	South Carolina SC			0	0	0	0
42. 43.	South DakotaSD TennesseeTN		Life Insurance		0	0	0
44.	TexasTX				0	0	0
45.	UtahUT				0	0	0
46.	VermontVT	· · · · · · · · · · · · · · · · · · ·			0	0	0
47.	VirginiaVA	0	Life Insurance	, , , , , , , , , , , , , , , , , , ,	642,325	0	0
48.	WashingtonWA			0	0	0	0
49. 50	West VirginiaWV WisconsinWI				0	0	0
50. 51.	WyomingWY				0	0	 n
52.	American SamoaAS				0	0	0
53.	GuamGU	ST	Life Insurance	50,548	50,548		0
54.	Puerto RicoPR	В	Life Insurance. State Deposit Requirement	1,635,431	1,713,398		1, 121,005
55.	U.S. Virgin IslandsVI	0	Life Insurance		524,349	512,626	551,679
56.	Northern Mariana IslandsMP				0	0	0
57. 58.	CanadaCAN Aggregate Alien and OtherOT	XXX	XXX	0 0	0	1,134,357,118	1,435,078,148
58. 59.	Subtotal	XXX	XXX	20,408,239	21,464,700	1, 134, 337, 118	1,450,237,736
	DETAILS OF WRITE-INS	7000	7000	25, 100,200	, 101,100	., , 101, 110	.,,, 100
5801.	FHLB Stock	S		0	0	18,948,300	18,948,300
	Discretionary Trust Supporting					, , , , , , , , , , , , ,	,- ,
Ì	Assumed Reinsurance Business (SHIP)				۔	407 507 105	400 45: 50-
E000	ONA C+	0			0	137,567,185	160 , 154 , 707
	CNA Structured Settlements Inc Summary of remaining write-ins for	0		0	0	672,736,257	853,558,686
5090.	Line 58 from overflow page	XXX	xxx	0	0	305,105,376	402,416,455
5899.	Totals (Lines 5801 thru 5803 plus	VVV	VVV	0	0	1,134,357,118	1 425 070 140
L	5898)(Line 58 above)	XXX	XXX	l 0	U	1, 104,007,118	1,435,078,148

## **ALPHABETICAL INDEX**

## **ANNUAL STATEMENT BLANK**

Analysis of Increase in Reserves During The Year	7.1
Analysis of Operations By Lines of Business	6
Asset Valuation Reserve Default Component	30
Asset Valuation Reserve Equity	33
Asset Valuation Reserve Replications (Synthetic) Assets	36
Asset Valuation Reserve	29
Assets	2
Cash Flow	5
Exhibit 1 - Part 1 - Premiums and Annuity Considerations for Life and Accident and Health Contracts	9
Exhibit 1 - Part 2 - Dividends and Coupons Applied, Reinsurance Commissions and Expense	10
Exhibit 2 - General Expenses	
Exhibit 3 - Taxes, Licenses and Fees (Excluding Federal Income Taxes)	11
Exhibit 4 - Dividends or Refunds	
Exhibit 5 - Aggregate Reserve for Life Contracts	
Exhibit 5 - Interrogatories	
Exhibit 5A - Changes in Bases of Valuation During The Year	
Exhibit 6 - Aggregate Reserves for Accident and Health Contracts	
Exhibit 7 - Deposit-Type Contracts	
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 1	16
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 2	
Exhibit of Capital Gains (Losses)	8
Exhibit of Life Insurance	25
Exhibit of Net Investment Income	8
Exhibit of Nonadmitted Assets	
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values	27
Five-Year Historical Data	
Form for Calculating the Interest Maintenance Reserve (IMR)	28
General Interrogatories	20
Jurat Page	1
Liabilities, Surplus and Other Funds	
Life Insurance (State Page)	24
Notes To Financial Statements	19
Overflow Page For Write-ins	
Schedule A - Part 1	
Schedule A - Part 2	
Schedule A - Part 3	
Schedule A - Verification Between Years	SI02
Schedule B - Part 1	
Schedule B - Part 2	
Schedule B - Part 3	
Schedule B - Verification Between Years	
Schedule BA - Part 1	
Schedule BA - Part 2	
Schedule BA - Part 3	
Schedule BA - Verification Between Years	
Schedule D - Part 1	
Schedule D - Part 1A - Section 1	
Schedule D - Part 1A - Section 2	
Schedule D - Part 2 - Section 1	
Schedule D - Part 2 - Section 2	
Schedule D - Part 3	
Schedule D - Part 4	
Schedule D - Part 5	
Schedule D - Part 6 - Section 1	
Schedule D - Part 6 - Section 2	
Schedule D - Summary By Country	
Schedule D - Verification Between Years	
Schedule DA - Part 1	
Schedule DA - Verification Between Years	SI10

#### **ANNUAL STATEMENT BLANK (Continued)**

Schedule DB - Part A - Section 1	E18
Schedule DB - Part A - Section 2	E19
Schedule DB - Part A - Verification Between Years	SI11
Schedule DB - Part B - Section 1	E20
Schedule DB - Part B - Section 2	E21
Schedule DB - Part B - Verification Between Years	SI11
Schedule DB - Part C - Section 1	SI12
Schedule DB - Part C - Section 2	SI13
Schedule DB - Part D - Section 1	E22
Schedule DB - Part D - Section 2	E23
Schedule DB - Part E	E24
Schedule DB - Verification	SI14
Schedule DL - Part 1	E25
Schedule DL - Part 2	E26
Schedule E - Part 1 - Cash	E27
Schedule E - Part 2 - Cash Equivalents	E28
Schedule E - Part 2 - Verification Between Years	SI15
Schedule E - Part 3 - Special Deposits	E29
Schedule F	37
Schedule H - Accident and Health Exhibit - Part 1	38
Schedule H - Part 2, Part 3 and Part 4	39
Schedule H - Part 5 - Health Claims	40
Schedule S - Part 1 - Section 1	41
Schedule S - Part 1 - Section 2	42
Schedule S - Part 2	43
Schedule S - Part 3 - Section 1	44
Schedule S - Part 3 - Section 2	45
Schedule S - Part 4	46
Schedule S - Part 5	47
Schedule S - Part 6	48
Schedule S - Part 7	49
Schedule T - Part 2 Interstate Compact	51
Schedule T - Premiums and Annuity Considerations	50
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group	52
Schedule Y - Part 1A - Detail of Insurance Holding Company System	53
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates	54
Summary Investment Schedule	SI01
Summary of Operations	4
Supplemental Exhibits and Schedules Interrogatories	55