6 6 1 3 3 2 0 2 0 2 0 1 0 0 1 0 0

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

Wilton Reassurance Company

NAIC Group Code 4213 (Current) 4213 (Prior) NAIC Company Code 66133 Employer's ID Number 41-1760577

Organized under the Laws of Minnnesota, State of Domicile or Port of Entry MN

Country of Domicile United States of America

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

Incorporated/Organized 12/04/1900 Commenced Business 02/15/1901

Statutory Home Office Fifth Ave Towers, 100 S 5th St STE 1075 (Street and Number), Minneapolis, MN, US 55402 (City or Town, State, Country and Zip Code)

Main Administrative Office 20 Glover Avenue 4th Floor (Street and Number)

Norwalk, CT, US 06850 (City or Town, State, Country and Zip Code), 203-762-4400 (Area Code) (Telephone Number)

Mail Address 20 Glover Avenue 4th Floor (Street and Number or P.O. Box), Norwalk, CT, US 06850 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 20 Glover Avenue 4th Floor (Street and Number)

Norwalk, CT, US 06850 (City or Town, State, Country and Zip Code), 203-762-4400 (Area Code) (Telephone Number)

Internet Website Address www.wiltonre.com

Statutory Statement Contact Stacy Packer (Name), 203-762-4466 (Area Code) (Telephone Number)

annualstatement-contact@wiltonre.com (E-mail Address), 203-762-4467 (FAX Number)

OFFICERS

Chief Executive Officer	Michael Elliott Fleitz	SVP, Chief Financial Officer	Steven Daniel Lash
SVP, General Counsel and Secretary	Mark Raymond Sarlitto		

OTHER

Robert Charles Fahr, VP, Controller

DIRECTORS OR TRUSTEES

Chris Conrad Stroup	Enrico John Treglia	Mark Raymond Sarlitto
Michael Elliott Fleitz	Steven Daniel Lash	Andrew John Wood

State of Connecticut
County of Fairfield SS:

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

Michael Elliott Fleitz	Mark Raymond Sarlitto	Steven Daniel Lash
Chief Executive Officer	SVP, General Counsel and Secretary	SVP, Chief Financial Officer

Subscribed and sworn to before me this 19 day of February 2021

Michelle Weiss
Notary Public
August 31, 2022

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

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)	14,924,937,205		14,924,937,205	15,173,722,801
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	244,442,554		244,442,554	187,820,115
	2.2 Common stocks	432,326,525		432,326,525	509,305,238
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	906,647,907		906,647,907	983,233,315
	3.2 Other than first liens			0	0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)			0	0
	4.2 Properties held for the production of income (less $ encumbrances)			0	0
	4.3 Properties held for sale (less $ encumbrances)			0	0
5.	Cash ($ 21,250,194 , Schedule E - Part 1), cash equivalents ($ 321,959,448 , Schedule E - Part 2) and short-term investments ($ 799,971 , Schedule DA)	344,009,614		344,009,614	275,689,256
6.	Contract loans (including $ premium notes)	84,023,002	44,891	83,978,111	87,372,273
7.	Derivatives (Schedule DB)			0	0
8.	Other invested assets (Schedule BA)	920,641,923		920,641,923	546,722,625
9.	Receivables for securities	2,331,910		2,331,910	3,119,522
10.	Securities lending reinvested collateral assets (Schedule DL)			0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	17,859,360,640	44,891	17,859,315,749	17,766,985,144
13.	Title plants less $ charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	141,074,510		141,074,510	143,207,722
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	29,237,714		29,237,714	28,463,924
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	371,101		371,101	0
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	16,346		16,346	93,676
	16.2 Funds held by or deposited with reinsured companies	34,951,621		34,951,621	100,382,510
	16.3 Other amounts receivable under reinsurance contracts	28,440,814		28,440,814	26,568,551
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	126,501,035		126,501,035	15,670,566
18.2	Net deferred tax asset	82,784,319	66,647,421	16,136,898	36,392,073
19.	Guaranty funds receivable or on deposit			0	0
20.	Electronic data processing equipment and software			0	0
21.	Furniture and equipment, including health care delivery assets ($)			0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates			0	0
24.	Health care ($) and other amounts receivable			0	0
25.	Aggregate write-ins for other than invested assets	216,096,733	0	216,096,733	228,813,252
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	18,518,834,833	66,692,312	18,452,142,521	18,346,577,418
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28.	Total (Lines 26 and 27)	18,518,834,833	66,692,312	18,452,142,521	18,346,577,418
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Reinsurance receivable	174,178,499		174,178,499	179,317,749
2502.	Receivable on call options withheld by ceding company	21,589,629		21,589,629	24,950,302
2503.	Modified Coinsurance Receivable	18,045,236		18,045,236	22,719,002
2598.	Summary of remaining write-ins for Line 25 from overflow page	2,283,369	0	2,283,369	1,826,199
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	216,096,733	0	216,096,733	228,813,252

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 2,151,703,360 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 4,780,793,848 Modco Reserve)	2,151,703,363	1,838,172,376
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	1,459,268,851	3,140,560,392
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	13,392,520	13,548,967
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	94,935,049	96,021,485
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	67,258,882	81,720,061
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid (Exhibit 4, Line 10)	0	0
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 $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 1,754,007 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	1,946,788	3,546,333
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	5,821,795	9,000,959
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	5,745,435	(6,183,489)
	9.3 Other amounts payable on reinsurance, including $ 70,135,946 assumed and $ 152,227,631 ceded	222,363,577	68,531,512
	9.4 Interest maintenance reserve (IMR, Line 6)	131,743,840	67,648,116
10.	Commissions to agents due or accrued-life and annuity contracts $ accident and health $ and deposit-type contract funds $		
11.	Commissions and expense allowances payable on reinsurance assumed	(821,425)	848,144
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	170,975,115	221,497,723
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	619,379	431,005
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	288,892	298,697
17.	Amounts withheld or retained by reporting entity as agent or trustee	(1,282)	
18.	Amounts held for agents' account, including $ agents' credit balances	386,591	252,333
19.	Remittances and items not allocated	(19,443,680)	10,976,815
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		165,000,000
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	128,482,855	89,834,950
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	3,336	3,156
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 1,837,035,046) reinsurers	13,081,324,070	11,434,056,767
	24.04 Payable to parent, subsidiaries and affiliates	30,338,143	3,162,213
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	29,192,435	30,673,012
	24.08 Derivatives	0	0
	24.09 Payable for securities	386,346	19,036,916
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	231,764,559	214,388,560
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	17,807,675,435	17,503,027,003
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	17,807,675,435	17,503,027,003
29.	Common capital stock	1,000,030	1,000,030
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	300,000,000	300,000,000
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	185,419,199	185,419,199
34.	Aggregate write-ins for special surplus funds	361,543,789	378,751,489
35.	Unassigned funds (surplus)	(203,495,932)	(21,620,303)
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	643,467,056	842,550,385
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	644,467,086	843,550,415
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	18,452,142,521	18,346,577,418
	DETAILS OF WRITE-INS		
2501.	Reinsurance Payable	174,178,499	179,317,750
2502.	Payable on call options withheld by ceding company	21,589,629	24,950,302
2503.	Contingency reserve	15,333,125	15,441,829
2598.	Summary of remaining write-ins for Line 25 from overflow page	20,663,306	(5,321,321)
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	231,764,559	214,388,560
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)	0	0
3401.	Unamortized gain as a result of reinsurance	361,543,789	378,751,489
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	361,543,789	378,751,489

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	(1,224,371,773)	340,555,957
2.	Considerations for supplementary contracts with life contingencies	1,974,506	1,783,109
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	705,640,645	772,701,251
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	11,943,701	6,492,836
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	41,615,027	30,446,721
7.	Reserve adjustments on reinsurance ceded	(248,606,537)	(102,636,755)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0
	8.2 Charges and fees for deposit-type contracts	0	0
	8.3 Aggregate write-ins for miscellaneous income	262,680,722	120,604,856
9.	Total (Lines 1 to 8.3)	(449,123,709)	1,169,947,975
10.	Death benefits	277,018,716	244,981,560
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,427,858	2,266,014
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	484,583	151,859
13.	Disability benefits and benefits under accident and health contracts	277,615,705	335,451,017
14.	Coupons, guaranteed annual pure endowments and similar benefits	9,063	12,249
15.	Surrender benefits and withdrawals for life contracts	48,660,031	49,369,363
16.	Group conversions	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	3,810,707	2,988,383
18.	Payments on supplementary contracts with life contingencies	6,265,925	6,709,711
19.	Increase in aggregate reserves for life and accident and health contracts	(1,721,295,064)	(172,613,867)
20.	Totals (Lines 10 to 19)	(1,106,002,476)	469,316,289
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	0	0
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	232,134,845	4,619,194
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	150,437,621	165,170,652
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	384,248	254,433
25.	Increase in loading on deferred and uncollected premiums	(107,751)	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0	0
27.	Aggregate write-ins for deductions	475,382,244	429,281,639
28.	Totals (Lines 20 to 27)	(247,771,269)	1,068,642,207
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(201,352,440)	101,305,768
30.	Dividends to policyholders and refunds to members	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(201,352,440)	101,305,768
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(164,676,608)	(1,505,791)
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)	(36,675,832)	102,811,559
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 1,989,087 (excluding taxes of $ 20,202,654 transferred to the IMR)	(1,454,922)	(16,438,895)
35.	Net income (Line 33 plus Line 34)	(38,130,754)	86,372,664
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	843,550,416	950,182,077
37.	Net income (Line 35)	(38,130,754)	86,372,664
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 289,285	(85,169,660)	(3,657,745)
39.	Change in net unrealized foreign exchange capital gain (loss)		
40.	Change in net deferred income tax	(69,439,573)	(4,647,813)
41.	Change in nonadmitted assets	49,512,442	32,509,509
42.	Change in liability for reinsurance in unauthorized and certified companies	(180)	(159)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0
44.	Change in asset valuation reserve	(38,647,906)	(18,688,034)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)	0	0
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		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in	0	(175,000,000)
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance	(17,207,699)	(18,223,294)
52.	Dividends to stockholders		
53.	Aggregate write-ins for gains and losses in surplus	0	(5,296,789)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(199,083,330)	(106,631,661)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	644,467,086	843,550,416
	DETAILS OF WRITE-INS		
08.301.	MODCO Adjustment	260,671,695	115,586,509
08.302.	Misc income	941,547	5,529,145
08.303.	Amortization of Deferred Gain - Assumption Re	610,310	
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	457,170	(510,798)
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	262,680,722	120,604,856
2701.	Funds held interest ceded	475,371,741	414,215,229
2702.	Misc other expenses	119,207	0
2703.	Contingency reserve	(108,704)	15,066,410
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	475,382,244	429,281,639
5301.	Fair Value Adjustment for Call Option in Funds Withheld Acct		(5,296,789)
5302.			
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	0	(5,296,789)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	(1,214,977,291)	327,681,450
2.	Net investment income	704,013,092	779,609,071
3.	Miscellaneous income	369,726,638	98,670,437
4.	Total (Lines 1 through 3)	(141,237,561)	1,205,960,958
5.	Benefit and loss related payments	375,181,999	752,860,765
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	910,342,761	517,260,690
8.	Dividends paid to policyholders	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	(22,375,189)	(65,812,524)
10.	Total (Lines 5 through 9)	1,263,149,571	1,204,308,931
11.	Net cash from operations (Line 4 minus Line 10)	(1,404,387,132)	1,652,027
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	1,823,412,064	2,196,968,421
	12.2 Stocks	89,754,108	105,147,841
	12.3 Mortgage loans	98,366,160	111,780,076
	12.4 Real estate	0	0
	12.5 Other invested assets	31,719,320	95,209,918
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	2,475
	12.7 Miscellaneous proceeds	787,612	142,907,176
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,044,039,263	2,652,015,907
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	1,618,326,917	1,787,109,386
	13.2 Stocks	152,971,182	186,849,411
	13.3 Mortgage loans	34,500,000	100,099,619
	13.4 Real estate	0	0
	13.5 Other invested assets	249,609,023	309,511,913
	13.6 Miscellaneous applications	18,650,570	140,032,631
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,074,057,692	2,523,602,959
14.	Net increase (decrease) in contract loans and premium notes	(3,432,921)	(5,450,111)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(26,585,508)	133,863,059
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	(175,000,000)
	16.3 Borrowed funds	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(156,447)	(86)
	16.5 Dividends to stockholders	165,000,000	(165,000,000)
	16.6 Other cash provided (applied)	1,664,449,445	(134,719,576)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	1,499,292,998	(144,719,662)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	68,320,358	(9,204,576)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	275,689,255	284,893,831
	19.2 End of year (Line 18 plus Line 19.1)	344,009,613	275,689,255

Note: Supplemental disclosures of cash flow information for non-cash transactions:

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	(1,224,371,774)	207,640,337	(137)	5,810,616		(1,437,822,590)			0
2.	Considerations for supplementary contracts with life contingencies	1,974,506	XXX	XXX	1,974,506		XXX	XXX		XXX
3.	Net investment income	705,640,643	313,881,594	135,097	277,875,241		113,748,711			0
4.	Amortization of Interest Maintenance Reserve (IMR)	11,943,701	7,919,850	3,514	4,519,152		(498,815)			0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0		0	XXX		0
6.	Commissions and expense allowances on reinsurance ceded	41,615,024	258,084,191	(3)	10,274,237		(226,743,401)	XXX	0	0
7.	Reserve adjustments on reinsurance ceded	(248,606,538)	(238,762,145)	8,448	(9,852,841)		0	XXX		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	XXX		0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0		XXX	XXX		0
	8.3 Aggregate write-ins for miscellaneous income	262,680,724	262,673,387	0	0	0	7,337	0	0	0
9.	Totals (Lines 1 to 8.3)	(449,123,714)	811,437,214	146,919	290,600,911	0	(1,551,308,758)	0	0	0
10.	Death benefits	277,018,714	276,940,836	2,550	75,328		XXX	XXX		0
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,427,857	1,427,857	0	0		XXX	XXX		0
12.	Annuity benefits	484,583	XXX	XXX	484,583		XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	277,615,705	2,457,348	0	268		275,158,089	XXX		0
14.	Coupons, guaranteed annual pure endowments and similar benefits	9,063	0	0	9,063		0	XXX		0
15.	Surrender benefits and withdrawals for life contracts	48,660,031	47,873,217	0	786,814		XXX	XXX		0
16.	Group conversions	0	0	0	0		0	XXX		0
17.	Interest and adjustments on contract or deposit-type contract funds	3,810,707	2,392,618	125	1,280,390		137,574	XXX		0
18.	Payments on supplementary contracts with life contingencies	6,265,925	0	0	6,265,925		XXX	XXX		0
19.	Increase in aggregate reserves for life and accident and health contracts	(1,721,295,066)	(44,434,914)	538,495	3,892,895		(1,681,291,542)	XXX		0
20.	Totals (Lines 10 to 19)	(1,106,002,481)	286,656,962	541,170	12,795,266	0	(1,405,995,879)	XXX	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	0	0	0	0		0	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	232,134,843	242,440,507	0	3,609,148		(13,914,812)	XXX	0	0
23.	General insurance expenses and fraternal expenses	150,437,622	111,581,995	22,973	10,396,327		28,436,327			0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	384,249	285,680	65	29,288		69,216			0
25.	Increase in loading on deferred and uncollected premiums	(107,751)	(107,751)	0	0		0	XXX		0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0		0	XXX		0
27.	Aggregate write-ins for deductions	475,382,245	174,092,275	0	278,503,228	0	22,786,742	0	0	0
28.	Totals (Lines 20 to 27)	(247,771,273)	814,949,668	564,208	305,333,257	0	(1,368,618,406)	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(201,352,441)	(3,512,454)	(417,289)	(14,732,346)	0	(182,690,352)	0	0	0
30.	Dividends to policyholders and refunds to members	0	0	0	0		0	XXX		0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(201,352,441)	(3,512,454)	(417,289)	(14,732,346)	0	(182,690,352)	0	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	(164,676,609)	(38,887,225)	(111,117)	(41,407,117)		(84,271,150)			0
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)	(36,675,832)	35,374,771	(306,172)	26,674,771	0	(98,419,202)	0	0	0
34.	Policies/certificates in force end of year	1,251,157	1,185,953	198	9,143		55,863	XXX		0
	DETAILS OF WRITE-INS									
08.301.	Modco adjustment	260,671,697	260,671,697							
08.302.	Misc income	941,547	934,210				7,337			
08.303.	Amortization of Deferred Gain - Assumption Re	610,310	610,310							
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	457,170	457,170	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	262,680,724	262,673,387	0	0	0	7,337	0	0	0
2701.	Funds held interest ceded	475,371,742	174,124,320		278,460,680		22,786,742			
2702.	Misc other expenses	119,207	76,659		42,548					
2703.	Contingency reserve	(108,704)	(108,704)							
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	475,382,245	174,092,275	0	278,503,228	0	22,786,742	0	0	0

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

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1.	Premiums for life contracts (a)	207,640,337		21,744,024	83,808,448		98,661,471					3,426,394	
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	313,881,594		19,255,226	40,571,661		251,453,674					2,601,033	
4.	Amortization of Interest Maintenance Reserve (IMR)	7,919,850		484,167	1,055,300		6,316,373					64,010	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0											
6.	Commissions and expense allowances on reinsurance ceded	258,084,191	0	5,536,514	226,385,901		15,643,487					10,518,289	
7.	Reserve adjustments on reinsurance ceded	(238,762,145)		(7,934,754)	(1,805,928)		(81,857,984)			(148,384,948)		1,221,469	
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0											
	8.2 Charges and fees for deposit-type contracts	0											
	8.3 Aggregate write-ins for miscellaneous income	262,673,387	0	882,454	25	0	113,405,960	0	0	148,384,948	0	0	0
9.	Totals (Lines 1 to 8.3)	811,437,214	0	39,967,631	350,015,407	0	403,622,981	0	0	0	0	17,831,195	0
10.	Death benefits	276,940,836		18,708,742	84,790,471		169,108,485					4,333,138	
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,427,857		748,256	114		644,473					35,014	
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	2,457,348		42,739	1,081,441		1,115,055					218,113	
14.	Coupons, guaranteed annual pure endowments and similar benefits	0											
15.	Surrender benefits and withdrawals for life contracts	47,873,217		4,519,996	277,821		42,275,614					799,786	
16.	Group conversions	0											
17.	Interest and adjustments on contract or deposit-type contract funds	2,392,618		200,007	457,267		1,480,009					255,335	
18.	Payments on supplementary contracts with life contingencies	0											
19.	Increase in aggregate reserves for life and accident and health contracts	(44,434,914)		(8,149,575)	(15,368,156)		(18,800,444)					(2,116,739)	
20.	Totals (Lines 10 to 19)	286,656,962	0	16,070,165	71,238,958	0	195,823,192	0	0	0	0	3,524,647	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	0	0										XXX
22.	Commissions and expense allowances on reinsurance assumed	242,440,507	0	7,485,902	211,508,956		11,836,076					11,609,573	
23.	General insurance expenses	111,581,995		9,065,688	18,168,925		83,447,820					899,562	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	285,680		17,465	38,066		227,840					2,309	
25.	Increase in loading on deferred and uncollected premiums	(107,751)		(107,751)									
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0											
27.	Aggregate write-ins for deductions	174,092,275	0	1,407,511	(49,054)	0	172,733,818	0	0	0	0	0	0
28.	Totals (Lines 20 to 27)	814,949,668	0	33,938,980	300,905,851	0	464,068,746	0	0	0	0	16,036,091	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(3,512,454)	0	6,028,651	49,109,556	0	(60,445,765)	0	0	0	0	1,795,104	0
30.	Dividends to policyholders and refunds to members	0											
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(3,512,454)	0	6,028,651	49,109,556	0	(60,445,765)	0	0	0	0	1,795,104	0
32.	Federal income taxes incurred (excluding tax on capital gains)	(38,887,225)		(2,377,305)	(5,181,626)		(31,013,999)					(314,295)	
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)	35,374,771	0	8,405,956	54,291,182	0	(29,431,766)	0	0	0	0	2,109,399	0
34.	Policies/certificates in force end of year	1,185,953		70,546	185,745		920,335					9,327	
	DETAILS OF WRITE-INS												
08.301.	Modco Adjustment	260,671,697					112,286,749			148,384,948			
08.302.	Misc Income	934,210		882,454	25		51,731						
08.303.	Amortization of Deferred Gain - Assumption Re	610,310					610,310						
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	457,170	0	0	0	0	457,170	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	262,673,387	0	882,454	25	0	113,405,960	0	0	148,384,948	0	0	0
2701.	Funds held interest ceded	174,124,320		1,407,511	(49,078)	0	172,765,887						
2702.	Misc other expenses	76,659		0	24		76,635						
2703.	Contingency reserve	(108,704)					(108,704)						
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	174,092,275	0	1,407,511	(49,054)	0	172,733,818	0	0	0	0	0	0

(a) Include premium amounts for preneed plans included in Line 1

(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.

(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)

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1.	Premiums for life contracts (b)	(137)	(137)							
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	135,097	78,637	56,460						
4.	Amortization of Interest Maintenance Reserve (IMR)	3,514	2,045	1,469						
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0								
6.	Commissions and expense allowances on reinsurance ceded	(3)	(3)							
7.	Reserve adjustments on reinsurance ceded	8,448	8,448							
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0								
	8.2 Charges and fees for deposit-type contracts	0								
	8.3 Aggregate write-ins for miscellaneous income	0	0	0	0	0	0	0	0	0
9.	Totals (Lines 1 to 8.3)	146,919	88,990	57,929	0	0	0	0	0	0
10.	Death benefits	2,550	2,550							
11.	Matured endowments (excluding guaranteed annual pure endowments)	0								
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	0								
14.	Coupons, guaranteed annual pure endowments and similar benefits	0								
15.	Surrender benefits and withdrawals for life contracts	0								
16.	Group conversions	0								
17.	Interest and adjustments on contract or deposit-type contract funds	125	125							
18.	Payments on supplementary contracts with life contingencies	0								
19.	Increase in aggregate reserves for life and accident and health contracts	538,495	601,457	(62,962)						
20.	Totals (Lines 10 to 19)	541,170	604,132	(62,962)	0	0	0	0	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	0								XXX
22.	Commissions and expense allowances on reinsurance assumed	0								
23.	General insurance expenses	22,973	13,372	9,601						
24.	Insurance taxes, licenses and fees, excluding federal income taxes	65	38	27						
25.	Increase in loading on deferred and uncollected premiums	0								
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0								
27.	Aggregate write-ins for deductions	0	0	0	0	0	0	0	0	0
28.	Totals (Lines 20 to 27)	564,208	617,542	(53,334)	0	0	0	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(417,289)	(528,552)	111,263	0	0	0	0	0	0
30.	Dividends to policyholders and refunds to members	0								
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(417,289)	(528,552)	111,263	0	0	0	0	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	(111,117)	(140,744)	29,627						
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)	(306,172)	(387,808)	81,636	0	0	0	0	0	0
34.	Policies/certificates in force end of year	198	115	83						
	DETAILS OF WRITE-INS									
08.301.										
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
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	0	0	0	0	0	0	0	0	0
2701.										
2702.										
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0	0	0	0	0	0	0

(a) Includes the following amounts for FEGLI/SGLI: Line 1 ..... , Line 10 ..... , Line 16 ..... , Line 23 ..... , Line 24 .....

(b) Include premium amounts for preneed plans included in Line 1 .....

(c) 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. .....

(d) 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 - INDIVIDUAL ANNUITIES [a]

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Premiums for individual annuity contracts	5,810,616	4,969,612				841,004	
2.	Considerations for supplementary contracts with life contingencies	1,974,506	XXX	XXX	XXX	XXX	1,974,506	XXX
3.	Net investment income	277,875,241	2,579,503				275,295,738	
4.	Amortization of Interest Maintenance Reserve (IMR)	4,519,152	41,948				4,477,204	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0						
6.	Commissions and expense allowances on reinsurance ceded	10,274,237	3,084				10,271,153	
7.	Reserve adjustments on reinsurance ceded	(9,852,841)	(16,687,978)				6,835,137	
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0						
	8.2 Charges and fees for deposit-type contracts	0						
	8.3 Aggregate write-ins for miscellaneous income	0	0	0	0	0	0	0
9.	Totals (Lines 1 to 8.3)	290,600,911	(9,093,831)	0	0	0	299,694,742	0
10.	Death benefits	75,328	75,328					
11.	Matured endowments (excluding guaranteed annual pure endowments)	0						
12.	Annuity benefits	484,583	484,583					
13.	Disability benefits and benefits under accident and health contracts	268	268					
14.	Coupons, guaranteed annual pure endowments and similar benefits	9,063					9,063	
15.	Surrender benefits and withdrawals for life contracts	786,814	786,814					
16.	Group conversions	0						
17.	Interest and adjustments on contract or deposit-type contract funds	1,280,390					1,280,390	
18.	Payments on supplementary contracts with life contingencies	6,265,925					6,265,925	
19.	Increase in aggregate reserves for life and accident and health contracts	3,892,895	3,241,900				650,995	
20.	Totals (Lines 10 to 19)	12,795,266	4,588,893	0	0	0	8,206,373	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	0						
22.	Commissions and expense allowances on reinsurance assumed	3,609,148	230,296				3,378,852	
23.	General insurance expenses	10,396,327	127,204				10,269,123	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	29,288	272				29,016	
25.	Increase in loading on deferred and uncollected premiums	0						
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0						
27.	Aggregate write-ins for deductions	278,503,228	0	0	0	0	278,503,228	0
28.	Totals (Lines 20 to 27)	305,333,257	4,946,665	0	0	0	300,386,592	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(14,732,346)	(14,040,496)	0	0	0	(691,850)	0
30.	Dividends to policyholders and refunds to members	0						
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(14,732,346)	(14,040,496)	0	0	0	(691,850)	0
32.	Federal income taxes incurred (excluding tax on capital gains)	(41,407,117)	(39,462,586)				(1,944,531)	
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)	26,674,771	25,422,090	0	0	0	1,252,681	0
34.	Policies/certificates in force end of year	9,143	763				8,380	
	DETAILS OF WRITE-INS							
08.301.								
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.	Funds withheld interest ceded	278,460,680					278,460,680	
2702.	Misc other expenses	42,548					42,548	
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	278,503,228	0	0	0	0	278,503,228	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 which columns are affected.

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

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Premiums for group annuity contracts							
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income							
4.	Amortization of Interest Maintenance Reserve (IMR)							
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded							
7.	Reserve adjustments on reinsurance ceded							
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income							
9.	Totals (Lines 1 to 8.3)							
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits							
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts							
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds							
18.	Payments on supplementary contracts with life contingencies							
19.	Increase in aggregate reserves for life and accident and health contracts							
20.	Totals (Lines 10 to 19)							
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)							
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses							
24.	Insurance taxes, licenses and fees, excluding federal income taxes							
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance							
27.	Aggregate write-ins for deductions							
28.	Totals (Lines 20 to 27)							
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)							
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)							
32.	Federal income taxes incurred (excluding tax on capital gains)							
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)							
34.	Policies/certificates in force end of year							
	DETAILS OF WRITE-INS							
08.301.								
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.								
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)							

NONE

(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)

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1.	Premiums for accident and health contracts	(1,437,822,590)											(1,438,090,688)	268,098
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	113,748,711											113,633,027	115,684
4.	Amortization of Interest Maintenance Reserve (IMR)	(498,815)											(498,308)	(507)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0												
6.	Commissions and expense allowances on reinsurance ceded	(226,743,401)									0		(226,743,401)	
7.	Reserve adjustments on reinsurance ceded	0												
8.	Miscellaneous Income:													
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0												
	8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income	7,337	0	0	0	0	0	0	0	0	0	0	7,337	0
9.	Totals (Lines 1 to 8.3)	(1,551,308,758)	0	0	0	0	0	0	0	0	0	0	(1,551,692,033)	383,275
10.	Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	275,158,089											274,770,729	387,360
14.	Coupons, guaranteed annual pure endowments and similar benefits	0												
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions	0												
17.	Interest and adjustments on contract or deposit-type contract funds	137,574											137,574	
18.	Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19.	Increase in aggregate reserves for life and accident and health contracts	(1,681,291,542)											(1,680,583,323)	(708,219)
20.	Totals (Lines 10 to 19)	(1,405,995,879)	0	0	0	0	0	0	0	0	0	0	(1,405,675,020)	(320,859)
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	0									0			
22.	Commissions and expense allowances on reinsurance assumed	(13,914,812)									0		(13,963,119)	48,307
23.	General insurance expenses	28,436,327											28,429,989	6,338
24.	Insurance taxes, licenses and fees, excluding federal income taxes	69,216											69,146	70
25.	Increase in loading on deferred and uncollected premiums	0												
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0												
27.	Aggregate write-ins for deductions	22,786,742	0	0	0	0	0	0	0	0	0	0	22,786,742	0
28.	Totals (Lines 20 to 27)	(1,368,618,406)	0	0	0	0	0	0	0	0	0	0	(1,368,352,262)	(266,144)
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	(182,690,352)	0	0	0	0	0	0	0	0	0	0	(183,339,771)	649,419
30.	Dividends to policyholders and refunds to members	0												
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(182,690,352)	0	0	0	0	0	0	0	0	0	0	(183,339,771)	649,419
32.	Federal income taxes incurred (excluding tax on capital gains)	(84,271,150)											(84,570,710)	299,560
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)	(98,419,202)	0	0	0	0	0	0	0	0	0	0	(98,769,061)	349,859
34.	Policies/certificates in force end of year	55,863											55,806	57
	DETAILS OF WRITE-INS													
08.301.	Misc income	7,337											7,337	
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	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	7,337	0	0	0	0	0	0	0	0	0	0	7,337	0
2701.	Funds held interest ceded	22,786,742											22,786,742	
2702.														
2703.														
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	22,786,742	0	0	0	0	0	0	0	0	0	0	22,786,742	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 INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL LIFE INSURANCE (a)

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (b) (N/A Fratermal)	11 Other Individual Life	12 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1.	Reserve December 31 of prior year	1,780,954,634	0	412,438,421	339,482,773	0	982,384,178	0	0	0	0	46,649,262	0
2.	Tabular net premiums or considerations	251,538,956		52,787,369	122,155,760	0	62,797,219	0	0	0	0	13,798,608	0
3.	Present value of disability claims incurred	0		0	0	0	0	0	0	0	0	0	0
4.	Tabular interest	91,204,900		9,183,895	15,293,268	0	65,705,553	0	0	0	0	1,022,184	0
5.	Tabular less actual reserve released	3,742,545		0	2,634,372	0	1,108,173	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
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)	382,502,164		(5,996,313)	(649,339)	0	388,377,099	0	0	0	0	770,717	0
8.	Totals (Lines 1 to 7)	2,509,943,199	0	468,413,372	478,916,834	0	1,500,372,222	0	0	0	0	62,240,771	0
9.	Tabular cost	274,521,951		55,766,229	110,715,906	0	94,122,391	0	0	0	0	13,917,425	0
10.	Reserves released by death	62,604,463		3,015,529	10,464,299	0	49,150,923	0	0	0	0	(26,288)	0
11.	Reserves released by other terminations (net)	80,002,011		4,705,863	34,405,465	0	39,965,724	0	0	0	0	924,959	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	2,196,496		0	1,081,441	0	1,115,055	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
14.	Total Deductions (Lines 9 to 13)	419,324,921	0	63,487,621	156,667,111	0	184,354,093	0	0	0	0	14,816,096	0
15.	Reserve December 31 of current year	2,090,618,278	0	404,925,751	322,249,723	0	1,316,018,129	0	0	0	0	47,424,675	0
	Cash Surrender Value and Policy Loans												
16.	CSV Ending balance December 31, current year	1,766,909,132		165,823,872	10,536,525	0	1,587,117,242	0	0	0	0	3,431,493	
17.	Amount Available for Policy Loans Based upon Line 16 CSV	1,683,065,339		155,375,546	10,536,525	0	1,513,721,775	0	0	0	0	3,431,493	

(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 - GROUP LIFE INSURANCE [a]

(N/A Fraternal)

		1 Total	2 Whole Life	3 Term Life	4 Variable Life	5 Universal Life	6 Variable Universal Life	7 Credit Life [b]	8 Other Group Life	9 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves)									
	(Net of Reinsurance Ceded)									
1.	Reserve December 31 of prior year	105,594	68,305	37,289	0	0	0	0	0	0
2.	Tabular net premiums or considerations	16,256	251	16,005	0	0	0	0	0	0
3.	Present value of disability claims incurred	0	0	0	0	0	0	0	0	0
4.	Tabular interest	3,566	2,083	1,483	0	0	0	0	0	0
5.	Tabular less actual reserve released	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
7.	Other increases (net)	0	0	0	0	0	0	0	0	0
8.	Totals (Lines 1 to 7)	125,416	70,639	54,777	0	0	0	0	0	0
9.	Tabular cost	44,852	33,493	11,359	0	0	0	0	0	0
10.	Reserves released by death	61	61	0	0	0	0	0	0	0
11.	Reserves released by other terminations (net)	18,759	14,974	3,785	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)	63,672	48,528	15,144	0	0	0	0	0	0
15.	Reserve December 31 of current year	61,744	22,111	39,633	0	0	0	0	0	0
	Cash Surrender Value and Policy Loans									
16.	CSV Ending balance December 31, current year	22,059	22,059	0	0	0	0	0	0	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	22,059	22,059	0	0	0	0	0	0	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.

(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	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	57,112,148	55,775,989	0	0	0	1,336,159	0
2.	Tabular net premiums or considerations	2,620,325	645,819	0	0	0	1,974,506	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	3,305,483	605,091	0	0	0	2,700,392	
5.	Tabular less actual reserve released	(745,107)	(525,031)	0	0	0	(220,076)	
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	
7.	Other increases (net)	6,174,621	3,739,810	0	0	0	2,434,811	
8.	Totals (Lines 1 to 7)	68,467,470	60,241,678	0	0	0	8,225,792	0
9.	Tabular cost	0						
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	1,186,408	1,186,408	0	0	0	0	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	6,257,721	19,085	0	0	0	6,238,636	0
13.	Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0
14.	Total Deductions (Lines 9 to 13)	7,444,129	1,205,493	0	0	0	6,238,636	0
15.	Reserve December 31 of current year	61,023,341	59,036,185	0	0	0	1,987,156	0
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	14,974,170	14,974,170	0	0	0	0	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	14,800,099	14,800,099	0	0	0	0	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 INCREASE IN RESERVES DURING THE YEAR - GROUP ANNUITIES (a)

(N/A Fraternal)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year							
2.	Tabular net premiums or considerations							
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest							
5.	Tabular less actual reserve released							
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)							
8.	Totals (Lines 1 to 7)							
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)							
12.	Annuity, supplementary contract and disability payments involving life contingencies							
13.	Net transfers to or (from) Separate Accounts							
14.	Total Deductions (Lines 9 to 13)							
15.	Reserve December 31 of current year							
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year							
17.	Amount Available for Policy Loans Based upon Line 16 CSV							

NONE

(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 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 52,290,977	52,192,508
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 600,018,050	595,432,718
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 10,222,847	10,382,139
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	335,758	335,758
2.21	Common stocks of affiliates	10,000,000	
3.	Mortgage loans	(c) 34,100,466	33,731,706
4.	Real estate	(d)	
5	Contract loans	9,628,518	9,397,692
6	Cash, cash equivalents and short-term investments	(e) 1,072,448	977,706
7	Derivative instruments	(f)	
8.	Other invested assets	41,886,472	44,585,633
9.	Aggregate write-ins for investment income	679,499	1,830,849
10.	Total gross investment income	760,235,036	748,866,708
11.	Investment expenses		(g) 22,339,878
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13.	Interest expense		(h) 20,625,000
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		261,185
16.	Total deductions (Lines 11 through 15)		43,226,063
17.	Net investment income (Line 10 minus Line 16)		705,640,645
	DETAILS OF WRITE-INS		
0901.	Misc Income	679,499	1,830,849
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	679,499	1,830,849
1501.	Misc interest paid		261,185
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		261,185

(a) Includes $ 66,940,978 accrual of discount less $ 50,192,970 amortization of premium and less $ 4,064,711 paid for accrued interest on purchases.

(b) Includes $ 19 accrual of discount less $ 487 amortization of premium and less $ 1 paid for accrued dividends on purchases.

(c) Includes $ 190,429 accrual of discount less $ 11,920,311 amortization of premium and less $ 0 paid for accrued interest on purchases.

(d) Includes $ for company's occupancy of its own buildings; and excludes $ interest on encumbrances.

(e) Includes $ 63,882 accrual of discount less $ 0 amortization of premium and less $ 1,373 paid for accrued interest on purchases.

(f) Includes $ accrual of discount less $ amortization of premium.

(g) Includes $ investment expenses and $ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ interest on surplus notes and $ interest on capital notes.

(i) Includes $ depreciation on real estate and $ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	11,326,722	0	11,326,722	0	0
1.1	Bonds exempt from U.S. tax			0		
1.2	Other bonds (unaffiliated)	94,275,561	(9,489,680)	84,785,882	(816,146)	0
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	(2,950,962)	0	(2,950,962)	0	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	5,636,005	0	5,636,005	0	0
2.21	Common stocks of affiliates	0	0	0	(86,257,922)	0
3.	Mortgage loans	(989,366)	0	(989,366)	0	0
4.	Real estate		0	0		0
5.	Contract loans			0		
6.	Cash, cash equivalents and short-term investments	(25,748)	0	(25,748)	(158)	0
7.	Derivative instruments			0		
8.	Other invested assets	2,232	(1,047,484)	(1,045,253)	2,193,851	0
9.	Aggregate write-ins for capital gains (losses)	0	0	0	0	0
10.	Total capital gains (losses)	107,274,443	(10,537,164)	96,737,279	(84,880,375)	0
	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	0	0	0	0	0

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

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
FIRST YEAR (other than single)												
1. Uncollected	678		678									
2. Deferred and accrued	0											
3. Deferred , accrued and uncollected:												
3.1 Direct	0											
3.2 Reinsurance assumed	709		709									
3.3 Reinsurance ceded	31		31									
3.4 Net (Line 1 + Line 2)	678	0	678	0	0	0	0	0	0	0	0	0
4. Advance	0											
5. Line 3.4 - Line 4	678	0	678	0	0	0	0	0	0	0	0	0
6. Collected during year:												
6.1 Direct	0											
6.2 Reinsurance assumed	2,324,545		2,324,521	24								
6.3 Reinsurance ceded	168,491		168,479	12								
6.4 Net	2,156,054	0	2,156,042	12	0	0	0	0	0	0	0	0
7. Line 5 + Line 6.4	2,156,732	0	2,156,720	12	0	0	0	0	0	0	0	0
8. Prior year (uncollected + deferred and accrued - advance)	142,303	0	142,303	0	0	0	0	0	0	0	0	0
9. First year premiums and considerations:												
9.1 Direct	0											
9.2 Reinsurance assumed	2,166,086		2,166,062	24								
9.3 Reinsurance ceded	151,657		151,645	12								
9.4 Net (Line 7 - Line 8)	2,014,429	0	2,014,417	12	0	0	0	0	0	0	0	0
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	0											
10.2 Reinsurance assumed	175,386		175,386									
10.3 Reinsurance ceded	91,632		91,632									
10.4 Net	83,754	0	83,754	0	0	0	0	0	0	0	0	0
RENEWAL												
11. Uncollected	24,991,993		28,679,681							(3,687,688)		
12. Deferred and accrued	263,350		263,350									
13. Deferred, accrued and uncollected:												
13.1 Direct	0											
13.2 Reinsurance assumed	47,452,745		54,828,119							(7,375,374)		
13.3 Reinsurance ceded	22,197,402		25,885,088							(3,687,686)		
13.4 Net (Line 11 + Line 12)	25,255,343	0	28,943,031	0	0	0	0	0	0	(3,687,688)	0	0
14. Advance	1,946,788		192,781							1,754,007		
15. Line 13.4 - Line 14	23,308,555	0	28,750,250	0	0	0	0	0	0	(5,441,695)	0	0
16. Collected during year:												
16.1 Direct	0											
16.2 Reinsurance assumed	949,191,134		802,880,132	6,433,637		(273)		3,651		139,873,987		
16.3 Reinsurance ceded	2,166,702,276		585,029,029	623,033		(136)		733		1,581,049,617		
16.4 Net	(1,217,511,142)	0	217,851,103	5,810,604	0	(137)	0	2,918	0	(1,441,175,630)	0	0
17. Line 15 + Line 16.4	(1,194,202,587)	0	246,601,353	5,810,604	0	(137)	0	2,918	0	(1,446,617,325)	0	0
18. Prior year (uncollected + deferred and accrued - advance)	32,267,372	0	41,059,188	0	0	0	0	0	0	(8,791,816)	0	0
19. Renewal premiums and considerations:												
19.1 Direct	0											
19.2 Reinsurance assumed	948,094,266		803,874,836	6,433,637		(273)		3,651		137,782,415		
19.3 Reinsurance ceded	2,174,564,223		598,332,670	623,033		(136)		733		1,575,607,923		
19.4 Net (Line 17 - Line 18)	(1,226,469,957)	0	205,542,166	5,810,604	0	(137)	0	2,918	0	(1,437,825,508)	0	0
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	0	0	0	0	0	0	0	0	0	0	0	0
20.2 Reinsurance assumed	950,435,738	0	806,216,284	6,433,661	0	(273)	0	3,651	0	137,782,415	0	0
20.3 Reinsurance ceded	2,174,807,512	0	598,575,947	623,045	0	(136)	0	733	0	1,575,607,923	0	0
20.4 Net (Lines 9.4 + 10.4 + 19.4)	(1,224,371,774)	0	207,640,337	5,810,616	0	(137)	0	2,918	0	(1,437,825,508)	0	0

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

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21. To pay renewal premiums	0											
22. All other	0											
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded	166,849		166,849									
23.2 Reinsurance assumed	1,630,568		1,630,568									
23.3 Net ceded less assumed	(1,463,719)	0	(1,463,719)	0	0	0	0	0	0	0	0	0
24. Single:												
24.1 Reinsurance ceded	0											
24.2 Reinsurance assumed	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	41,448,179		257,917,378	10,274,205		(3)		17		(226,743,418)		
25.2 Reinsurance assumed	230,504,276		240,809,985	3,609,103				84		(13,914,896)		
25.3 Net ceded less assumed	(189,056,097)	0	17,107,393	6,665,102	0	(3)	0	(67)	0	(212,828,522)	0	0
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	41,615,028	0	258,084,227	10,274,205	0	(3)	0	17	0	(226,743,418)	0	0
26.2 Reinsurance assumed (Page 6, Line 22)	232,134,844	0	242,440,553	3,609,103	0	0	0	84	0	(13,914,896)	0	0
26.3 Net ceded less assumed	(190,519,816)	0	15,643,674	6,665,102	0	(3)	0	(67)	0	(212,828,522)	0	0
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	0											
28. Single	0											
29. Renewal	0											
30. Deposit-type contract funds	0											
31. Totals (to agree with Page 6, Line 21)	0	0	0	0	0	0	0	0	0	0	0	0

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
1.	Rent	1,598,192		332,165				1,930,357
2.	Salaries and wages	94,262,659		19,591,366				113,854,025
3.11	Contributions for benefit plans for employees	4,907,289		1,019,921				5,927,210
3.12	Contributions for benefit plans for agents	0		0				0
3.21	Payments to employees under non-funded benefit plans	0		0				0
3.22	Payments to agents under non-funded benefit plans	0		0				0
3.31	Other employee welfare	0		0				0
3.32	Other agent welfare	0		0				0
4.1	Legal fees and expenses	1,463,158		304,100				1,767,258
4.2	Medical examination fees	0		0				0
4.3	Inspection report fees	0		0				0
4.4	Fees of public accountants and consulting actuaries	5,931,112		1,232,711				7,163,823
4.5	Expense of investigation and settlement of policy claims	6,971	3,081,267	0				3,088,238
5.1	Traveling expenses	495,175		102,916				598,091
5.2	Advertising	0		0				0
5.3	Postage, express, telegraph and telephone	517,429		107,541				624,970
5.4	Printing and stationery	264,992		55,075				320,067
5.5	Cost or depreciation of furniture and equipment	0		0				0
5.6	Rental of equipment	141,637		29,438				171,075
5.7	Cost or depreciation of EDP equipment and software	10,235,415		2,127,309				12,362,724
6.1	Books and periodicals	0		0				0
6.2	Bureau and association fees	360,920		75,013				435,933
6.3	Insurance, except on real estate	116,977		24,312				141,289
6.4	Miscellaneous losses	0		0				0
6.5	Collection and bank service charges	788,460		163,872				952,332
6.6	Sundry general expenses	910,908		189,321				1,100,229
6.7	Group service and administration fees	0		0				0
6.8	Reimbursements by uninsured plans	0		0				0
7.1	Agency expense allowance	0		0				0
7.2	Agents' balances charged off (less $ recovered)	0		0				0
7.3	Agency conferences other than local meetings	0		0				0
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		0
8.2	Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		0
9.1	Real estate expenses							0
9.2	Investment expenses not included elsewhere					22,339,878		22,339,878
9.3	Aggregate write-ins for expenses	0	0	0	0	0	0	0
10.	General expenses incurred	122,001,294	3,081,267	25,355,060	0	22,339,878	(b) 0	(a) 172,777,499
11.	General expenses unpaid Dec. 31, prior year	215,214,130		648,593		5,635,000		221,497,723
12.	General expenses unpaid Dec. 31, current year	136,509,291		28,371,824		6,094,000		170,975,115
13.	Amounts receivable relating to uninsured plans, prior year							0
14.	Amounts receivable relating to uninsured plans, current year							0
15.	General expenses paid during year (Lines 10+11-12-13+14)	200,706,133	3,081,267	(2,368,171)	0	21,880,878	0	223,300,107
	DETAILS OF WRITE-INS							
09.301.								
09.302.								
09.303.								
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	0	0	0	0	0	0	0
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	0	0	0	0	0	0	0

(a) Includes management fees of $ ..... to affiliates and $ ..... to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):

1. Charitable .....$ ..... ; 2. Institutional ..$ ..... ; 3. Recreational and Health .$ ..... ; 4. Educational .....$ .....
5. Religious .....$ ..... ; 6. Membership .$ ..... ; 7. Other .....$ ..... ; 8. Total .....$ 0

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

		Insurance			4	5	6
		1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes	0	0				0
2.	State insurance department licenses and fees	105,335	23,143				128,478
3.	State taxes on premiums	7,325	1,609				8,934
4.	Other state taxes, including $ for employee benefits	213	47				260
5.	U.S. Social Security taxes	0	0				0
6.	All other taxes	202,159	44,417				246,576
7.	Taxes, licenses and fees incurred	315,032	69,216	0	0	0	384,248
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	351,699	79,306				431,005
9.	Taxes, licenses and fees unpaid Dec. 31, current year	507,809	111,570				619,379
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	158,922	36,952	0	0	0	195,874

EXHIBIT 4 - DIVIDENDS OR REFUNDS

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

NONE

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001. AE 3.00% CRVM ANB IDB 1953-1955	82,642		82,642		
0100002. AE 3.00% ILL ANB CRF 1948-1956	6,477		6,477		
0100003. AE 3.00% NLP ANB CRF 1926-1988	4,233,063		4,233,063		
0100004. AE 3.00% NLP ANB IDB 1941-1955	30,086		30,086		
0100005. AE 3.50% CRVM ANB IDB 1926-1967	119,110		119,110		
0100006. AE 3.50% ILL ANB CRF 1939-1961	13,960		13,960		
0100007. AE 3.50% NLP ANB CRF 1927-1986	1,521,948		1,521,948		
0100008. AE 3.50% NLP ANB IDB 1933-1969	428,957		428,957		
0100009. AE 4.00% CRVM ANB IDB 1925-1947	246,601		246,601		
0100010. AM (5) 2.75% NLP ANB CRF 1944-1946	16,903		16,903		
0100011. AM (5) 3.00% ILL ANB CRF 1942-1947	258,491		258,491		
0100012. AM (5) 3.00% NLP ANB CRF 1942-1985	985,165		985,165		
0100013. AM (5) 3.00% NLP ANB IDB 1945-1961	12,506		12,506		
0100014. AppStdOrd 2.50% NLP ANB CRF 1959-1963	133,685		133,685		
0100015. AppStdOrd 3.00% NLP ANB CRF 1957-1963	961,671		961,671		
0100016. 41 CSI 3.00% CRVM ANB IDB 1956-1967	99,146		99,146		
0100017. 41 CSI 3.00% NLP ANB IDB 1948-1977	866,645		866,645		
0100018. 41 CSO 2.00% NLP ANB CRF 1954-1968	120,047		120,047		
0100019. 41 CSO 2.00% NLP ANB IDB 1955-1959	146,958		146,958		
0100020. 41 CSO 2.50% CRVM ANB CRF 1954-1962	754,777		754,777		
0100021. 41 CSO 2.50% CRVM ANB IDB 1947-2004	820,638		820,638		
0100022. 41 CSO 2.50% NLP ANB CRF 1946-1983	6,471,325		6,471,325		
0100023. 41 CSO 2.50% NLP ANB IDB 1931-1968	767,690		767,690		
0100024. 41 CSO 2.75% CRVM ANB CRF 1954-1974	480,422		480,422		
0100025. 41 CSO 2.75% CRVM ANB IDB 1960-1960	8,564		8,564		
0100026. 41 CSO 2.75% NLP ANB CRF 1954-1963	449,481		449,481		
0100027. 41 CSO 2.75% NLP ANB IDB 1956-1961	3,937		3,937		
0100028. 41 CSO 3.00% CRVM ANB CRF 1948-1974	285,773		285,773		
0100029. 41 CSO 3.00% CRVM ANB IDB 1939-1980	7,182,108		7,182,108		
0100030. 41 CSO 3.00% FPT ANB IDB 1953-1967	21,786		21,786		
0100031. 41 CSO 3.00% NLP ANB CRF 1937-1979	7,181,034		7,181,034		
0100032. 41 CSO 3.00% NLP ANB IDB 1949-1980	629,188		629,188		
0100033. 41 CSO 3.50% CRVM ANB IDB 1948-1981	1,167,959		1,167,959		
0100034. 41 CSO 3.50% NLP ANB CRF 1954-1977	1,434,888		1,434,888		
0100035. 41 CSO 3.50% NLP ANB IDB 1941-1965	329,693		329,693		
0100036. 58 CET 2.00% NLP ANB IDB 1965-1965	7,231		7,231		
0100037. 58 CET 2.25% CRVM ANB IDB 1964-1972	5,191		5,191		
0100038. 58 CET 2.25% NLP ANB IDB 1965-1981	94,346		94,346		
0100039. 58 CET 2.50% CRVM ALB IDB 1965-1996	46,895		46,895		
0100040. 58 CET 2.50% CRVM ANB CRF 1963-1963	21,362		21,362		
0100041. 58 CET 2.50% CRVM ANB IDB 1966-1985	34,569		34,569		
0100042. 58 CET 2.50% NLP ALB IDB 1977-1982	4,454		4,454		
0100043. 58 CET 2.50% NLP ANB CRF 1971-1973	10,202		10,202		
0100044. 58 CET 2.50% NLP ANB IDB 1963-1981	167,242		167,242		
0100045. 58 CET 2.75% CRVM ANB IDB 1971-1975	2,752		2,752		
0100046. 58 CET 2.75% NLP ANB CRF 1977-1978	15,662		15,662		
0100047. 58 CET 2.75% NLP ANB IDB 1963-1978	193,212		193,212		
0100048. 58 CET 3.00% CRVM ALB CRF 1968-1969	4,721		4,721		
0100049. 58 CET 3.00% CRVM ALB IDB 1960-1984	154,782		154,782		
0100050. 58 CET 3.00% CRVM ANB CRF 1964-1982	43,514		43,514		
0100051. 58 CET 3.00% CRVM ANB IDB 1949-1987	770,701		770,701		
0100052. 58 CET 3.00% NLP ALB CRF 1966-1985	24,535		24,535		
0100053. 58 CET 3.00% NLP ALB IDB 1960-1986	507,908		507,908		
0100054. 58 CET 3.00% NLP ANB CRF 1966-1982	38,776		38,776		
0100055. 58 CET 3.00% NLP ANB IDB 1964-1999	451,808		451,808		
0100056. 58 CET 3.50% CRVM ALB CRF 1971-1973	114,876		114,876		
0100057. 58 CET 3.50% CRVM ALB IDB 1966-2002	84,217		84,217		
0100058. 58 CET 3.50% CRVM ANB CRF 1967-1988	158,939		158,939		
0100059. 58 CET 3.50% CRVM ANB IDB 1965-1994	1,096,695		1,096,695		
0100060. 58 CET 3.50% NLP ALB IDB 1970-1994	77,233		77,233		
0100061. 58 CET 3.50% NLP ANB CRF 1980-1980	7,075		7,075		
0100062. 58 CET 3.50% NLP ANB IDB 1964-1989	211,593		211,593		
0100063. 58 CET 3.75% CRVM ALB IDB 1975-1981	19,634		19,634		
0100064. 58 CET 4.00% CRVM ALB IDB 1978-1988	207,847		207,847		
0100065. 58 CET 4.00% CRVM ANB CNF 1980-1980	1,048		1,048		
0100066. 58 CET 4.00% CRVM ANB CRF 1986-1986	2,288		2,288		
0100067. 58 CET 4.00% CRVM ANB IDB 1977-1996	32,799		32,799		
0100068. 58 CET 4.00% NJ ANB IDB 1980-1982	2,625		2,625		
0100069. 58 CET 4.00% NLP ALB IDB 1979-1988	151,098		151,098		
0100070. 58 CET 4.00% NLP ANB CRF 1977-1989	111,637		111,637		
0100071. 58 CET 4.00% NLP ANB IDB 1966-1989	74,281		74,281		
0100072. 58 CET 4.50% CRVM ALB IDB 1980-1980	11		11		
0100073. 58 CET 4.50% CRVM ANB CRF 1981-1981	1,827		1,827		
0100074. 58 CET 4.50% CRVM ANB IDB 1964-1981	49,116		49,116		
0100075. 58 CET 4.50% NLP ALB IDB 1981-1981	1,979		1,979		
0100076. 58 CET 4.50% NLP ANB IDB 1975-1988	145,279		145,279		
0100077. 58 CET 5.50% CRVM ANB IDB 1982-1998	141,096		141,096		
0100078. 58 CET 5.50% NLP ANB IDB 1985-1985	5,433		5,433		
0100079. 58 CET 6.00% CRVM ALB IDB 1985-1985	1,209		1,209		
0100080. 58 CET 6.00% CRVM ANB IDB 1983-1986	60,663		60,663		
0100081. 58 CSO (130%) 3.50% NLP ALB CNF 2005-2008	3,030		3,030		
0100082. 58 CSO 2.00% CRVM ANB CRF 1965-1965	7,990		7,990		
0100083. 58 CSO 2.00% NLP ANB IDB 1981-1981	555		555		
0100084. 58 CSO 2.25% CRVM ANB CRF 1966-1977	2,755,283		2,755,283		
0100085. 58 CSO 2.25% NLP ANB CRF 1964-1988	1,729,626		1,729,626		
0100086. 58 CSO 2.50% CRVM ALB CRF 1962-1984	1,357,066		1,357,066		
0100087. 58 CSO 2.50% CRVM ALB IDB 1963-1988	563,844		563,844		
0100088. 58 CSO 2.50% CRVM ANB CRF 1963-1971	1,029,497		1,029,497		
0100089. 58 CSO 2.50% CRVM ANB IDB 1961-1986	479,594		479,594		
0100090. 58 CSO 2.50% NLP ALB CRF 1966-1983	83,177		83,177		
0100091. 58 CSO 2.50% NLP ANB CRF 1963-1977	1,803,588		1,803,588		
0100092. 58 CSO 2.50% NLP ANB IDB 1942-1984	2,400,776		2,400,776		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100093. 58 CSO 2.75% CRVM ANB CRF 1963-1977	750,038		750,038		
0100094. 58 CSO 2.75% CRVM ANB IDB 1965-1980	52,785		52,785		
0100095. 58 CSO 2.75% NLP ANB CRF 1948-1989	1,652,257		1,652,257		
0100096. 58 CSO 2.75% NLP ANB IDB 1966-1966	3,456		3,456		
0100097. 58 CSO 3.00% CRVM ALB CRF 1948-1988	2,006,568		2,006,568		
0100098. 58 CSO 3.00% CRVM ALB IDB 1960-2006	4,542,709		4,542,709		
0100099. 58 CSO 3.00% CRVM ANB CRF 1959-1988	2,792,055		2,792,055		
0100100. 58 CSO 3.00% CRVM ANB IDB 1956-1995	31,808,404		31,808,404		
0100101. 58 CSO 3.00% NLP ALB CRF 1956-1993	2,801,618		2,801,618		
0100102. 58 CSO 3.00% NLP ALB IDB 1958-1994	8,648,379		8,648,379		
0100103. 58 CSO 3.00% NLP ANB CNF 1983-1996	5,910		5,910		
0100104. 58 CSO 3.00% NLP ANB CRF 1927-1988	2,997,517		2,997,517		
0100105. 58 CSO 3.00% NLP ANB IDB 1962-2010	1,553,691		1,553,691		
0100106. 58 CSO 3.50% CRVM ALB CRF 1962-1983	2,269,870		2,269,870		
0100107. 58 CSO 3.50% CRVM ALB IDB 1961-2020	3,652,800		3,652,800		
0100108. 58 CSO 3.50% CRVM ANB CRF 1955-1988	8,375,581		8,364,934		10,647
0100109. 58 CSO 3.50% CRVM ANB IDB 1961-2015	7,447,422		7,447,422		
0100110. 58 CSO 3.50% NJ ANB CRF 1975-1988	114,806		114,806		
0100111. 58 CSO 3.50% NJ ANB IDB 1969-1984	542,768		542,768		
0100112. 58 CSO 3.50% NLP ALB CRF 1973-1982	131,900		131,900		
0100113. 58 CSO 3.50% NLP ALB IDB 1965-2004	384,077		384,077		
0100114. 58 CSO 3.50% NLP ANB CNF 1974-1991	40,354		40,354		
0100115. 58 CSO 3.50% NLP ANB CRF 1957-1989	10,551,773		10,551,773		
0100116. 58 CSO 3.50% NLP ANB IDB 1929-2013	2,270,457		2,270,457		
0100117. 58 CSO 3.75% CRVM ALB IDB 1975-1982	7,564		7,564		
0100118. 58 CSO 4.00% CRVM ALB CRF 1980-1989	547,342		547,342		
0100119. 58 CSO 4.00% CRVM ALB IDB 1965-2000	25,874,524		25,874,524		
0100120. 58 CSO 4.00% CRVM ANB CNF 1979-1987	143,758		143,758		
0100121. 58 CSO 4.00% CRVM ANB CRF 1975-1997	848,231		848,231		
0100122. 58 CSO 4.00% CRVM ANB IDB 1957-2000	24,551,966		24,551,966		
0100123. 58 CSO 4.00% ILL ALB IDB 1980-1984	407,128		407,128		
0100124. 58 CSO 4.00% NJ ANB CRF 1975-1976	110,327		66,209		44,118
0100125. 58 CSO 4.00% NJ ANB IDB 1981-1987	228,902		228,902		
0100126. 58 CSO 4.00% NLP ALB IDB 1970-2012	7,198,618		7,198,618		
0100127. 58 CSO 4.00% NLP ANB CNF 1980-1983	725		725		
0100128. 58 CSO 4.00% NLP ANB CRF 1949-1988	2,943,691		2,943,577		114
0100129. 58 CSO 4.00% NLP ANB IDB 1975-2018	1,931,857		1,931,857		
0100130. 58 CSO 4.50% CRVM ALB CRF 1980-1983	511,168		511,168		
0100131. 58 CSO 4.50% CRVM ALB IDB 1980-1988	489,786		489,786		
0100132. 58 CSO 4.50% CRVM ANB CRF 1972-1988	3,330,722		3,330,722		
0100133. 58 CSO 4.50% CRVM ANB IDB 1980-2000	9,227,706		9,227,706		
0100134. 58 CSO 4.50% FPT ANB IDB 1984-1986	134,075		134,075		
0100135. 58 CSO 4.50% ILL ALB IDB 1981-1987	890,846		890,846		
0100136. 58 CSO 4.50% MOD ANB CRF 1980-1988	1,985,914		1,985,914		
0100137. 58 CSO 4.50% NJ ANB IDB 1983-1987	107,169		107,169		
0100138. 58 CSO 4.50% NLP ALB IDB 1972-1992	153,766		153,766		
0100139. 58 CSO 4.50% NLP ANB CNF 1983-1987	304,817		304,817		
0100140. 58 CSO 4.50% NLP ANB CRF 1974-1988	648,510		645,952		2,558
0100141. 58 CSO 4.50% NLP ANB IDB 1980-1995	825,386		825,386		
0100142. 58 CSO 5.50% CRVM ALB IDB 1986-1992	36,490,868		36,490,868		
0100143. 58 CSO 5.50% CRVM ANB CRF 1981-1995	171,376		171,376		
0100144. 58 CSO 5.50% CRVM ANB IDB 1980-1999	3,364,519		3,364,519		
0100145. 58 CSO 5.50% ILL ALB IDB 1982-1983	63,328		63,328		
0100146. 58 CSO 5.50% NLP ALB IDB 1983-1988	106,230		106,230		
0100147. 58 CSO 5.50% NLP ANB IDB 1960-1985	185,314		185,314		
0100148. 58 CSO 6.00% CRVM ALB IDB 1983-1986	9,770,337		9,770,337		
0100149. 58 CSO 6.00% CRVM ANB IDB 1983-1986	5,740,157		5,740,157		
0100150. 58 CSO 7.00% CRVM ALB CRF 1974-1978	3		3		
0100151. 58 CSO 8.25% CRVM ANB IDB 1984-1990	990,382		990,382		
0100152. 58 CET 4.25% NLP ALB IDB 1975-1988	21,413		21,413		
0100153. 58 CSO 4.25% CRVM ALB IDB 1974-1989	255,782		255,782		
0100154. 60 CSG 3.00% NLP ANB CRF 1988-1989	3,031				3,031
0100155. 61 CET 3.00% CRVM ANB IDB 1968-1982	83,047		83,047		
0100156. 61 CET 3.50% CRVM ANB IDB 1966-1987	121,422		121,422		
0100157. 61 CSI 3.00% CRVM ANB IDB 1959-1979	780,748		780,748		
0100158. 61 CSI 3.50% CRVM ANB IDB 1968-1986	56,166		56,166		
0100159. 61 CSI 5.50% CRVM ANB IDB 1988-1988	165		165		
0100160. 80 CET 2.50% CRVM ALB IDB 1958-1958	8,621		8,621		
0100161. 80 CET 4.00% CRVM ALB IDB 2006-2008	38,000		38,000		
0100162. 80 CET 4.00% CRVM ANB IDB 2006-2006	322		322		
0100163. 80 CET 4.00% NLP ANB IDB 1989-2004	363,608		363,608		
0100164. 80 CET 4.50% CRVM ALB IDB 1991-2005	1,155,615		1,155,615		
0100165. 80 CET 4.50% CRVM ANB IDB 1998-2005	29,057		29,057		
0100166. 80 CET 4.50% NLP ANB IDB 1988-1999	19,276		19,276		
0100167. 80 CET 5.00% CRVM ALB IDB 1988-2002	212,085		212,085		
0100168. 80 CET 5.00% CRVM ANB IDB 1993-1998	29,701		29,701		
0100169. 80 CET 5.00% NLP ALB CRF 1984-1988	850		850		
0100170. 80 CET 5.00% NLP ANB IDB 1985-1990	5,860		5,860		
0100171. 80 CET 5.50% CRVM ALB IDB 1987-1992	8,011,834		8,011,834		
0100172. 80 CET 5.50% CRVM ANB IDB 1988-1999	61,688		61,688		
0100173. 80 CET 5.50% NLP ANB IDB 1990-1992	1,882		1,882		
0100174. 80 CET 6.00% CRVM ALB IDB 1984-1986	45,506		45,506		
0100175. 80 CET 6.00% NLP ANB IDB 1991-1996	4,377		4,377		
0100176. 80 CSO 2.50% CRVM ALB IDB 1958-1962	17,181		17,181		
0100177. 80 CSO 2.50% CRVM ANB IDB 1996-1998	49,422		49,422		
0100178. 80 CSO 2.50% NLP ALB IDB 1960-1960	13,508		13,508		
0100179. 80 CSO 3.00% CRVM ALB IDB 1986-2003	236,357		236,357		
0100180. 80 CSO 3.00% CRVM ANB CRF 1990-1991	7,105		7,105		
0100181. 80 CSO 3.00% CRVM ANB IDB 1991-1997	83,791		83,791		
0100182. 80 CSO 3.50% NLP ALB IDB 1986-1994	37,124		37,124		
0100183. 80 CSO 3.94% CRVM ALB IDB 1996-1998	232,763		232,763		
0100184. 80 CSO 4.00% CRVM ALB CNF 2006-2008	33,149,936		33,149,936		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100185. 80 CSO 4.00% CRVM ALB IDB 1976-2012	520,221,263		520,221,263		
0100186. 80 CSO 4.00% CRVM ANB CNF 2006-2016	29,773,612		29,773,612		
0100187. 80 CSO 4.00% CRVM ANB CRF 1983-2000	1,652,736		1,652,736		
0100188. 80 CSO 4.00% CRVM ANB IDB 1983-2001	225,152,403		225,152,403		
0100189. 80 CSO 4.00% NLP ANB IDB 1986-2019	16,960,820		16,960,820		
0100190. 80 CSO 4.50% CRVM -	(175,192)		(175,192)		
0100191. 80 CSO 4.50% CRVM ALB CNF 1995-2005	22,076,582		22,076,582		
0100192. 80 CSO 4.50% CRVM ALB CRF 1985-1985	16,554		16,554		
0100193. 80 CSO 4.50% CRVM ALB IDB 1965-2013	4,832,135,857		4,832,135,857		
0100194. 80 CSO 4.50% CRVM ANB CNF 1995-2005	194,628,748		194,628,748		
0100195. 80 CSO 4.50% CRVM ANB CRF 1995-1999	63,811		63,811		
0100196. 80 CSO 4.50% CRVM ANB IDB 1984-2007	126,941,167		126,941,167		
0100197. 80 CSO 4.50% NLP ALB IDB 1974-2005	2,219,352		2,219,352		
0100198. 80 CSO 4.50% NLP ANB IDB 1986-2005	6,254,120		6,254,120		
0100199. 80 CSO 5.00% CRVM ALB CNF 1993-1994	45,697		45,697		
0100200. 80 CSO 5.00% CRVM ALB CRF 1982-1991	1,440,757		1,440,757		
0100201. 80 CSO 5.00% CRVM ALB IDB 1986-2013	209,846,522		209,846,522		
0100202. 80 CSO 5.00% CRVM ANB CNF 1993-1994	(1,932)		(1,932)		
0100203. 80 CSO 5.00% CRVM ANB CRF 1984-1999	848,797		848,797		
0100204. 80 CSO 5.00% CRVM ANB IDB 1984-2013	117,438,456		117,438,456		
0100205. 80 CSO 5.00% NLP ALB CRF 1993-1993	1,695		1,695		
0100206. 80 CSO 5.00% NLP ALB IDB 1972-2006	4,085,373		4,085,373		
0100207. 80 CSO 5.00% NLP ANB CRF 1991-1997	2,292		2,292		
0100208. 80 CSO 5.00% NLP ANB IDB 1992-1997	4,967,785		4,967,785		
0100209. 80 CSO 5.50% CRVM ALB CNF 1991-1992	19,396		19,396		
0100210. 80 CSO 5.50% CRVM ALB CRF 1991-1991	3,994		3,994		
0100211. 80 CSO 5.50% CRVM ALB IDB 1970-2015	166,848,551		166,848,551		
0100212. 80 CSO 5.50% CRVM ANB CNF 1988-1992	78,787		78,787		
0100213. 80 CSO 5.50% CRVM ANB CRF 1987-1997	896,913		896,913		
0100214. 80 CSO 5.50% CRVM ANB IDB 1985-2007	22,938,234		22,938,234		
0100215. 80 CSO 5.50% NLP ALB IDB 1973-2012	4,191,828		4,191,828		
0100216. 80 CSO 5.50% NLP ANB CNF 1986-1999	3,482,004		3,482,004		
0100217. 80 CSO 5.50% NLP ANB CRF 1990-1992	4,843		4,843		
0100218. 80 CSO 5.50% NLP ANB IDB 1986-2005	25,184,802		25,184,802		
0100219. 80 CSO 6.00% CRVM ALB IDB 1983-2000	8,761,746		8,761,746		
0100220. 80 CSO 6.00% CRVM ANB IDB 1984-2005	8,771,605		8,771,605		
0100221. 80 CSO 6.00% NLP ANB IDB 1983-1986	101,969		101,969		
0100222. 80 CSO 7.00% CRVM ANB IDB 1988-1989	5,570		5,570		
0100223. 80 CSO S/U 4.00% CRVM ALB IDB 2006-2009	95,319,326		95,319,326		
0100224. 80 CSO S/U 4.00% CRVM ANB IDB 2006-2016	15,942,649		15,942,649		
0100225. 80 CSO S/U 4.00% NLP ANB IDB 2006-2007	6,301		6,301		
0100226. 80 CSO S/U 4.50% CRVM ALB IDB 1996-2013	153,226,885		153,226,885		
0100227. 80 CSO S/U 4.50% CRVM ANB IDB 1995-2006	99,416,155		99,416,155		
0100228. 80 CSO S/U 4.50% NLP ANB IDB 2002-2003	226		226		
0100229. 80 CSO S/U 5.00% CRVM ANB IDB 1994-1999	405		405		
0100230. 80 CSO S/U 5.50% CRVM ANB IDB 1987-1995	13,128		13,128		
0100231. 80 CSO S/U 5.50% NLP ANB IDB 1989-1989	373		373		
0100232. 80 CSO S/U 6.00% CRVM ANB IDB 1984-1984	861		861		
0100233. 80 CET 4.00% NLP ALB CNF 2006-2007	29,715		29,715		
0100234. 80 CET 4.50% NLP ALB CNF 2005-2005	5,762		5,762		
0100235. 80 CSO 4.00% NLP ALB CNF 2006-2006	2,106		2,106		
0100236. 80 CET 4.00% NLP ALB IDB 1989-1993	39,860		39,860		
0100237. 80 CET 4.50% NLP ALB IDB 1983-1991	174,310		174,310		
0100238. 80 CSO 4.25% CRVM ALB IDB 1986-1995	1,554,990		1,554,990		
0100239. 80 CSO 4.75% CRVM ALB IDB 1984-1991	11,346,449		11,346,449		
0100240. 80 CSO 4.00% CRVM ALB IDB ISL 1997-1997	542,156		542,156		
0100241. 2001 CSO 3.50% CRVM ANB CNF 2013-2013	69,835		69,835		
0100242. 2001 CSO 3.50% CRVM ANB IDB 2013-2019	802,227		802,227		
0100243. 2001 CSO 3.50% NLP ALB IDB 2013-2018	98,869		98,869		
0100244. 2001 CSO 4.00% CRVM ALB CNF 2006-2020	394,685,527		394,685,527		
0100245. 2001 CSO 4.00% CRVM ALB IDB 2006-2016	227,298,534		227,298,534		
0100246. 2001 CSO 4.00% CRVM ANB CNF 2006-2019	21,007,131		21,007,131		
0100247. 2001 CSO 4.00% CRVM ANB IDB 2006-2012	505,617		505,617		
0100248. 2001 CSO 4.00% NLP ALB IDB 2006-2012	2,043,893		2,043,893		
0100249. 2001 CSO 4.00% NLP ANB IDB 2006-2020	7,733,486		7,733,486		
0100250. 2001 CSO 4.50% CRVM ALB CNF 2004-2005	8,833,459		8,833,459		
0100251. 2001 CSO 4.50% CRVM ALB IDB 2005-2005	9,707,068		9,707,068		
0100252. 2001 CSO 4.50% CRVM ANB CNF 2004-2005	250,521		250,521		
0100253. 2001 CSO 4.50% NLP ALB IDB 2004-2005	926,955		926,955		
0100254. 2001 CSO 4.50% NLP ANB IDB 2004-2005	830,555		830,555		
0100255. 2001 CSO S/U 3.50% CRVM ALB IDB 2013-2019	10,155,288		10,155,288		
0100256. 2001 CSO S/U 3.50% CRVM ANB IDB 2013-2018	279,232		279,232		
0100257. 2001 CSO S/U 4.00% CRVM ALB CNF 2006-2009	29,328		29,328		
0100258. 2001 CSO S/U 4.00% CRVM ALB IDB 2006-2019	151,788,863		151,788,863		
0100259. 2001 CSO S/U 4.00% CRVM ANB IDB 2006-2019	125,919,503		125,919,503		
0100260. 2001 CSO S/U 4.50% CRVM ALB IDB 2004-2005	19,974,151		19,974,151		
0100261. 2001 CSO S/U 4.50% CRVM ANB IDB 2004-2006	35,358,956		35,358,956		
0100262. 2001 CSO 3.50% CRVM ALB CNF 2013-2014	5,056,034		5,056,034		
0100263. 2001 CSO 4.00% NLP ANB 2011-2011	14,889		14,889		
0100264. Factors 1962-2013	512,471		512,471		
0100265. Fund Value 1991-2012	1,044,708		1,044,708		
0100266. Unearned COI 1983-2012	4,641,370		4,641,370		
0100267. Unearned Premium 1965-2019	1,107,347		1,107,347		
0199997. Totals (Gross)	8,302,854,152	0	8,302,793,684	0	60,468
0199998. Reinsurance ceded	6,309,988,876		6,309,958,642		30,234
0199999. Life Insurance: Totals (Net)	1,992,865,276	0	1,992,835,042	0	30,234
0200001. 71 GAM 6.25% SS 1983-1983	417,963	XXX		XXX	417,963
0200002. 71 IAM 10.00% Def 1980-1982	4,948,884	XXX	4,948,884	XXX	
0200003. 71 IAM 4.50% Def 1980-1980	126,886	XXX	126,886	XXX	
0200004. 71 IAM 5.50% Def 1980-1981	3,161,167	XXX	3,161,167	XXX	
0200005. 71 IAM 6.00% Def 1950-1979	7,747,191	XXX	7,747,191	XXX	
0200006. 71 IAM 8.00% Def 1984-1984	12,113	XXX	12,113	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200007. 71 IAM 8.25% Def 1981-1983	860,715	XXX	860,715	XXX	
0200008. 71 IAM 8.50% Def 1984-1984	2,023,961	XXX	2,023,961	XXX	
0200009. 71 IAM 8.75% Def 1983-1983	3,199,488	XXX	3,199,488	XXX	
0200010. 71 IAM 9.00% Def 1981-1981	10,087	XXX	10,087	XXX	
0200011. 71 IAM 9.25% Def 1982-1982	604,699	XXX	604,699	XXX	
0200012. 83 GAM 4.75% SS 1998-1999	593	XXX		XXX	593
0200013. 83 GAM 5.00% SS 1996-1996	1,681	XXX		XXX	1,681
0200014. 83 GAM 5.25% SS 1997-1997	75	XXX		XXX	75
0200015. 83 GAM 5.75% SS 1992-1992	5,085	XXX		XXX	5,085
0200016. 83 GAM 6.00% SS 1976-1991	568,942	XXX		XXX	568,942
0200017. 83 GAM 6.25% SS 1980-1999	141,069,392	XXX		XXX	141,069,392
0200018. 83 IAM 4.25% SS 2005-2005	488,700	XXX	488,700	XXX	
0200019. 83 IAM 4.50% Def 1999-1999	97,055	XXX	97,055	XXX	
0200020. 83 IAM 4.75% Def 1994-1998	320,455	XXX	320,455	XXX	
0200021. 83 IAM 4.75% SS 1994-2005	12,796,505	XXX	12,796,505	XXX	
0200022. 83 IAM 5.00% Def 1993-1997	2,015,202	XXX	2,015,202	XXX	
0200023. 83 IAM 5.00% SS 1993-2002	14,025,525	XXX	14,025,525	XXX	
0200024. 83 IAM 5.25% Def 1994-1999	1,498,134	XXX	1,498,134	XXX	
0200025. 83 IAM 5.25% SS 1992-2000	9,970,144	XXX	9,970,144	XXX	
0200026. 83 IAM 5.50% Def 1993-1997	3,243,390	XXX	3,243,390	XXX	
0200027. 83 IAM 5.50% SS 1991-2000	5,384,254	XXX	5,384,254	XXX	
0200028. 83 IAM 5.75% Def 1993-1995	724,140	XXX	724,140	XXX	
0200029. 83 IAM 5.75% SS 1992-1992	2,401,430	XXX	2,401,430	XXX	
0200030. 83 IAM 6.00% Def 1991-1995	2,899,987	XXX	2,899,987	XXX	
0200031. 83 IAM 6.00% SS 1987-2003	44,983,317	XXX	44,983,317	XXX	
0200032. 83 IAM 6.25% Def 1987-1992	3,180,924	XXX	3,180,924	XXX	
0200033. 83 IAM 6.25% SS 1984-2002	5,338,981,060	XXX	5,338,981,060	XXX	
0200034. 83 IAM 6.50% Def 1987-1990	4,957,281	XXX	4,957,281	XXX	
0200035. 83 IAM 6.50% Imm 1994-1994	21,071	XXX	21,071	XXX	
0200036. 83 IAM 6.75% Def 1986-1991	3,402,863	XXX	3,402,863	XXX	
0200037. 83 IAM 6.75% Imm 1996-1997	122,531	XXX	122,531	XXX	
0200038. 83 IAM 7.00% Def 1988-1989	4,979,144	XXX	4,979,144	XXX	
0200039. 83 IAM 7.00% Imm 1993-1993	8,936	XXX	8,936	XXX	
0200040. 83 IAM 7.25% Def 1986-1986	2,480,643	XXX	2,480,643	XXX	
0200041. 83 IAM 8.25% Imm 1991-1991	71,298	XXX	71,298	XXX	
0200042. 83 IAM 8.50% Def 1985-1985	2,336,959	XXX	2,336,959	XXX	
0200043. 96 A2000F 5.00% SS 2002-2002	2,697	XXX	2,697	XXX	
0200044. 96 A2000F 5.25% SS 2000-2000	3,401	XXX	3,401	XXX	
0200045. 96 A2000F 6.25% SS 2000-2002	1,954,272	XXX	1,954,272	XXX	
0200046. 96 A2000M 4.75% SS 1999-1999	1,071	XXX	1,071	XXX	
0200047. 96 A2000M 5.00% SS 2002-2002	2,044	XXX	2,044	XXX	
0200048. 96 A2000M 6.25% SS 1999-2002	1,453,601	XXX	1,453,601	XXX	
0200049. A2000 4.00% Def 2005-2005	300	XXX	300	XXX	
0200050. A2000 4.50% Def 2003-2005	73,999	XXX	73,999	XXX	
0200051. A2000 4.75% Def 2000-2008	212,897	XXX	212,897	XXX	
0200052. A2000 5.00% Def 2003-2009	155,813	XXX	155,813	XXX	
0200053. A2000 5.25% Imm 2010-2010	63,753	XXX	63,753	XXX	
0200054. A2000 5.50% Def 2001-2002	602,542	XXX	602,542	XXX	
0200055. A2000 5.75% Def 2000-2000	1,084,096	XXX	1,084,096	XXX	
0200056. A2000 6.25% Imm 1998-1998	6,544	XXX	6,544	XXX	
0200057. A2000 6.50% Imm 2002-2002	18,759	XXX	18,759	XXX	
0200058. A2000 6.75% Imm 2001-2001	16,622	XXX	16,622	XXX	
0200059. Fund Value 1979-1991	4,150,334	XXX	4,150,334	XXX	
0299997. Totals (Gross)	5,635,952,615	XXX	5,493,888,884	XXX	142,063,731
0299998. Reinsurance ceded	5,576,586,920	XXX	5,434,523,189	XXX	142,063,731
0299999. Annuities: Totals (Net)	59,365,695	XXX	59,365,695	XXX	0
0300001. 1949A 3.00% Imm 1978-1978	3,028		3,028		
0300002. 71 IAM 6.00% Imm 1979-1979	432		432		
0300003. 71 IAM 7.50% Imm 1984-1986	8,076		8,076		
0300004. 71 IAM 8.00% Imm 1989-1990	13,619		13,619		
0300005. 83 IAM 4.50% Imm 1992-1992	5,336		5,336		
0300006. 83 IAM 5.00% Imm 1994-2008	281,396		281,396		
0300007. 83 IAM 5.50% Imm 1993-1993	4,746		4,746		
0300008. 83 IAM 6.00% Imm 1985-2003	18,578		18,578		
0300009. 83 IAM 6.25% Imm 1999-1999	1,080		1,080		
0300010. 83 IAM 7.25% Imm 1990-1990	10,758		10,758		
0300011. 83 IAM 8.00% Imm 1985-1992	43,926		43,926		
0300012. A2000 4.00% Imm 2013-2020	348,256		348,256		
0300013. A2000 4.25% Imm 2012-2012	24,073		24,073		
0300014. A2000 5.00% Imm 1999-2011	73,913		73,913		
0300015. A2000 5.25% Imm 2005-2006	108,482		108,482		
0300016. A2000 5.50% Imm 1985-2008	421,235		421,235		
0300017. A2000 6.00% Imm 2009-2009	131,017		131,017		
0300018. A2000 6.25% Imm 1999-1999	7,775		7,775		
0300019. A2000 6.75% Imm 2001-2001	44,165		44,165		
0300020. A2000 7.00% Imm 2000-2000	29,880		29,880		
0300021. A2012 4.50% Imm 2014-2014	77,870		77,870		
0399997. Totals (Gross)	1,657,641	0	1,657,641	0	0
0399998. Reinsurance ceded	0				
0399999. SCWLC: Totals (Net)	1,657,641	0	1,657,641	0	0
0400001. 59 ADB / 58 CET 4.50% ANB 1982-1988	139,724		139,724		
0400002. 59 ADB / 58 CSO 3.00% ALB -	925		925		
0400003. 59 ADB / 58 CSO 3.00% ANB 1976-1976	856		856		
0400004. 59 ADB / 58 CSO 3.50% ALB 1958-1974	1,082		1,082		
0400005. 59 ADB / 58 CSO 3.50% ANB 1956-1974	1,958		1,958		
0400006. 59 ADB / 58 CSO 4.00% ALB 1974-1985	6,553		6,553		
0400007. 59 ADB / 58 CSO 4.00% ANB 1975-1979	2,948		2,948		
0400008. 59 ADB / 58 CSO 4.50% ALB 1980-1982	1,675		1,675		
0400009. 59 ADB / 58 CSO 4.50% ANB 1980-1982	4,221		4,221		
0400010. 59 ADB / 58 CSO 5.50% ANB 1993-2008	46,356		46,356		
0400011. 59 ADB / 80 CSO 4.00% ALB 1981-2010	233,564		233,564		
0400012. 59 ADB / 80 CSO 4.00% ANB 2007-2014	120		120		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0400013. 59 ADB / 80 CSO 4.50% ALB 1996-2013	775,928		775,928		
0400014. 59 ADB / 80 CSO 4.50% ANB 1995-2005	159		159		
0400015. 59 ADB / 80 CSO 5.00% ANB 1989-2001	3,021		3,021		
0400016. 59 ADB / 80 CSO 5.50% ALB 1987-1992	962		962		
0400017. 59 ADB / 80 CSO 5.50% ANB 1987-1992	8,277		8,277		
0400018. 59 ADB / 80 CSO 6.00% ALB 1983-1986	646		646		
0400019. 59 ADB / 80 CSO 6.00% ANB 1983-1986	6,289		6,289		
0400020. 59 ADB / 2001 CSO 3.50% ALB 2013-2019	44,721		44,721		
0400021. 59 ADB / 2001 CSO 4.00% ALB 2006-2012	822,299		822,299		
0400022. 59 ADB / 2001 CSO 4.50% ALB 2004-2006	149,775		149,775		
0400023. 59 ADB / Unearned COI 1990-1996	40		40		
0400024. CIR / 80 CSO 4.00% ALB 2006-2009	964,124		964,124		
0400025. CIR / 80 CSO 4.50% ALB 1999-2005	449,857		449,857		
0400026. Unearned COI 1982-2008	(9,172)		(9,172)		
0400027. Unearned Premium 2002-2018	1,012,544		1,012,544		
0499997. Totals (Gross)	4,669,452	0	4,669,452	0	0
0499998. Reinsurance ceded	624,954		624,954		
0499999. Accidental Death Benefits: Totals (Net)	4,044,498	0	4,044,498	0	0
0500001. 52 DIS / 58 CSO 3.00% ALB 2005-2013	596,507		596,507		
0500002. 52 DIS / 58 CSO 3.00% ANB 1975-2013	308,341		308,341		
0500003. 52 DIS / 58 CSO 3.50% ALB 1969-1974	548		548		
0500004. 52 DIS / 58 CSO 3.50% ANB 1958-1974	7,410		7,410		
0500005. 52 DIS / 58 CSO 4.00% ALB 1975-1979	1,738		1,738		
0500006. 52 DIS / 58 CSO 4.00% ANB 1975-1988	13,460		13,460		
0500007. 52 DIS / 58 CSO 4.50% ALB 1980-1982	1,662		1,662		
0500008. 52 DIS / 58 CSO 4.50% ANB 1980-1982	28,438		28,438		
0500009. 52 DIS / 58 CSO 5.50% ANB 1990-2016	1,765,245		1,765,245		
0500010. 52 DIS / 80 CSO 3.00% ALB 2000-2003	1,869		1,869		
0500011. 52 DIS / 80 CSO 4.00% ALB 2006-2010	5,687,392		5,687,392		
0500012. 52 DIS / 80 CSO 4.00% ANB 1983-2020	852,989		852,989		
0500013. 52 DIS / 80 CSO 4.50% ALB 1983-2006	10,449,941		10,449,941		
0500014. 52 DIS / 80 CSO 4.50% ANB 1988-2005	601,151		601,151		
0500015. 52 DIS / 80 CSO 5.00% ALB 1991-1997	6,917		6,917		
0500016. 52 DIS / 80 CSO 5.00% ANB 1993-1994	12,252		12,252		
0500017. 52 DIS / 80 CSO 5.50% ALB 1987-1992	12,659		12,659		
0500018. 52 DIS / 80 CSO 5.50% ANB 1987-1992	40,624		40,624		
0500019. 52 DIS / 80 CSO 6.00% ALB 1983-1986	8,154		8,154		
0500020. 52 DIS / 80 CSO 6.00% ANB 1983-1986	18,034		18,034		
0500021. 52 DIS / 2001 CSO 3.50% ALB 2013-2019	10		10		
0500022. 52 DIS / 2001 CSO 4.00% ALB 2006-2019	1,952		1,952		
0500023. 52 DIS / 2001 CSO 4.50% ALB 2005-2006	312,996		312,996		
0500024. 58 DIS / 58 CSO 4.00% ALB 1973-1988	378,555		378,555		
0500025. 58 DIS / 58 CSO 5.50% ALB 1980-1986	37,262		37,262		
0500026. 85 CIDA / 80 CSO 4.00% ALB 2006-2010	1,169,297		1,169,297		
0500027. 85 CIDA / 80 CSO 4.50% ALB 1989-2008	4,505,574		4,505,574		
0500028. 85 CIDA / 80 CSO 5.50% ALB 1987-1991	28,573		28,573		
0500029. 85 CIDA / 80 CSO 6.00% ALB 1986-1986	934		934		
0500030. Unearned COI 1981-2008	(64,132)		(64,132)		
0500031. Unearned Premium 2002-2018	475,495		475,495		
0599997. Totals (Gross)	27,261,847	0	27,261,847	0	0
0599998. Reinsurance ceded	3,461,039		3,461,039		
0599999. Disability-Active Lives: Totals (Net)	23,800,808	0	23,800,808	0	0
0600001. 52 DIS / 58 CSO 3.00% ALB 2005-2013	1,507		1,507		
0600002. 52 DIS / 58 CSO 3.00% ANB 1981-2004	826,299		826,299		
0600003. 52 DIS / 58 CSO 4.00% ALB 1983-1988	154,109		154,109		
0600004. 52 DIS / 58 CSO 4.00% ANB 1981-1988	1,849,509		1,849,509		
0600005. 52 DIS / 58 CSO 4.50% ANB 1982-1987	478,405		478,405		
0600006. 52 DIS / 58 CSO 5.00% ALB 1967-1982	65,261		65,261		
0600007. 52 DIS / 58 CSO 5.00% ANB 1958-1982	1,099,174		1,099,174		
0600008. 52 DIS / 58 CSO 5.50% ALB 1987-1988	37,759		37,759		
0600009. 52 DIS / 58 CSO 5.50% ANB 1990-2006	4,447,146		4,447,146		
0600010. 52 DIS / 58 CSO 6.00% ALB 1986-1986	31,939		31,939		
0600011. 52 DIS / 80 CET 5.50% ALB 1989-1990	43,499		43,499		
0600012. 52 DIS / 80 CSO 4.00% ALB 1993-2008	449,388		449,388		
0600013. 52 DIS / 80 CSO 4.00% ANB 1984-1995	6,659,510		6,659,510		
0600014. 52 DIS / 80 CSO 4.50% ALB 1989-2008	4,401,664		4,401,664		
0600015. 52 DIS / 80 CSO 4.50% ANB 1986-2012	1,793,245		1,793,245		
0600016. 52 DIS / 80 CSO 5.00% ALB 1983-1994	138,835		138,835		
0600017. 52 DIS / 80 CSO 5.00% ANB 1983-1994	2,487,668		2,487,668		
0600018. 52 DIS / 80 CSO 5.50% ALB 1989-1992	241,076		241,076		
0600019. 52 DIS / 80 CSO 5.50% ANB 1992-1992	84,584		84,584		
0600020. 52 DIS / 80 CSO 6.00% ALB 1984-1984	16,277		16,277		
0600021. 52 DIS / 80 CSO 6.00% ANB 1985-1987	143,896		143,896		
0600022. 52 DIS / 2001 CSO 4.00% ALB 2006-2009	13,608		13,608		
0600023. 52 DIS / 2001 CSO 4.50% ALB 2005-2012	87,895		87,895		
0600024. 85 CIDA / 80 CSO 4.00% ALB 2004-2008	116,339		116,339		
0600025. 85 CIDA / 80 CSO 4.50% ALB 2001-2006	30,232		30,232		
0600026. 85 CIDA / 2001 CSO 4.50% ANB 2006-2006	35		35		
0699997. Totals (Gross)	25,698,859	0	25,698,859	0	0
0699998. Reinsurance ceded	4,372,227		4,372,227		
0699999. Disability-Disabled Lives: Totals (Net)	21,326,632	0	21,326,632	0	0
0700001. Annuitization Bonus	430,078		430,078		
0700002. Cash Value in Excess of Reserves	247,768		247,768		
0700003. Deficiency Reserve	62,155,233		62,092,454		62,779
0700004. Immediate Payment of Claims	553,000		553,000		
0700005. Nondeduction of Deferred Fractional Premiums	42,456		42,456		
0700006. Refund of Gross Premiums	15,960		15,960		
0700007. Refund of Premium on Death Reserve	32,336,706		32,336,463		243
0700008. Substandard Extra Reserve	1,035		1,035		
0799997. Totals (Gross)	95,782,236	0	95,719,214	0	63,022
0799998. Reinsurance ceded	47,139,426		47,107,915		31,511

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0799999. Miscellaneous Reserves: Totals (Net)	48,642,810	0	48,611,299	0	31,511
9999999. Totals (Net) - Page 3, Line 1	2,151,703,360	0	2,151,641,615	0	61,745

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance $ ..... ; Annuities $ .....221,395,829 ; Supplementary Contracts with Life Contingencies $ ..... ; Accidental Death Benefits $ ..... ; Disability - Active Lives $ ..... ; Disability - Disabled Lives $ ..... ; Miscellaneous Reserves $ ..... .

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? ..... Yes [ ] No [X]

1.2 If not, state which kind is issued.

Company does not write direct business

2.1 Does the reporting entity at present issue both participating and non-participating contracts? ..... Yes [ ] No [X]

2.2 If not, state which kind is issued.

Company does not wirte direct business

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? ..... Yes [X] No [ ]

If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]

If so, state:

4.1 Amount of insurance? ..... $

4.2 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 ..... $

5. If 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.

6. Does 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 If so, state the amount of reserve on such contracts on the basis actually held: ..... $ 2,591,138,645

6.2 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: ..... $ 3,158,532,693

Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]

7.1 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:

8. Does 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 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $

8.2 State the amount of reserves established for this business: ..... $

8.3 Identify where the reserves are reported in the blank:

9. 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 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $

9.2 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	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
NONE			
9999999 - Total (Column 4, only)			

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

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health Benefits Plan						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only		Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	19,264,263											19,183,813	80,450
2.	Additional contract reserves (b)	2,181,768,706											2,180,293,624	1,475,082
3.	Additional actuarial reserves-Asset/Liability analysis	60,000,000											60,000,000	
4.	Reserve for future contingent benefits	0												
5.	Reserve for rate credits	0												
6.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
7.	Totals (Gross)	2,261,032,969	0	0	0	0	0	0	0	0	0	0	2,259,477,437	1,555,532
8.	Reinsurance ceded	1,129,738,718											1,129,738,718	
9.	Totals (Net)	1,131,294,251	0	0	0	0	0	0	0	0	0	0	1,129,738,719	1,555,532
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	654,756,674											653,564,148	1,192,526
11.	Additional actuarial reserves-Asset/Liability analysis	0												
12.	Reserve for future contingent benefits	0												
13.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
14.	Totals (Gross)	654,756,674	0	0	0	0	0	0	0	0	0	0	653,564,148	1,192,526
15.	Reinsurance ceded	326,782,074											326,782,074	
16.	Totals (Net)	327,974,600	0	0	0	0	0	0	0	0	0	0	326,782,074	1,192,526
17.	TOTAL (Net)	1,459,268,851	0	0	0	0	0	0	0	0	0	0	1,456,520,793	2,748,058
18.	TABULAR FUND INTEREST	109,803,998											109,680,335	123,663
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)	0	0	0	0	0	0	0	0	0	0	0	0	0
1301.														
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0	0	0	0	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.

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

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	0	0	0	0	0	0
2. Deposits received during the year	0					
3. Investment earnings credited to the account	0					
4. Other net change in reserves	0					
5. Fees and other charges assessed	0					
6. Surrender charges	0					
7. Net surrender or withdrawal payments	0					
8. Other net transfers to or (from) Separate Accounts	0					
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	0	0	0	0	0	0
10. Reinsurance balance at the beginning of the year	13,548,967	0	0	2,356,971	9,495,799	1,696,197
11. Net change in reinsurance assumed	(43,979,971)		(43,581,518)	308,215	(307,646)	(399,022)
12. Net change in reinsurance ceded	(43,823,524)		(43,581,518)	28,111	(187,358)	(82,759)
13. Reinsurance balance at the end of the year (Lines 10+11-12)	13,392,520	0	0	2,637,075	9,375,511	1,379,934
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	13,392,520	0	0	2,637,075	9,375,511	1,379,934

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct	0										
	1.2 Reinsurance assumed	0										
	1.3 Reinsurance ceded	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										
	2.12 Reinsurance assumed	262,563		262,563								
	2.13 Reinsurance ceded	167,500		167,500								
	2.14 Net	95,063	0	(b) 95,063	(b) 0	0	(b) 0	(b) 0	0	0	0	0
2.2 Other	2.21 Direct	1,751,109		1,751,109								
	2.22 Reinsurance assumed	178,965,761		140,701,672	75,328	1,527,249						36,661,512
	2.23 Reinsurance ceded	86,341,169		67,905,199								18,435,970
	2.24 Net	94,375,701	0	(b) 74,547,582	(b) 75,328	1,527,249	(b) 0	(b) 0	0	(b) 0	(b) 0	(b) 18,225,542
3. Incurred but unreported:												
	3.1 Direct	240,423		240,423								
	3.2 Reinsurance assumed	141,865,084		44,640,704				56,564		6,202		97,161,614
	3.3 Reinsurance ceded	74,382,340		26,208,269				39,595				48,134,476
	3.4 Net	67,723,167	0	(b) 18,672,858	(b) 0	0	(b) 0	(b) 16,969	0	(b) 6,202	(b) 0	(b) 49,027,138
4. TOTALS	4.1 Direct	1,991,532	0	1,991,532	0	0	0	0	0	0	0	0
	4.2 Reinsurance assumed	321,093,408	0	185,604,939	75,328	1,527,249	0	56,564	0	6,202	0	133,823,126
	4.3 Reinsurance ceded	160,891,009	0	94,280,968	0	0	0	39,595	0	0	0	66,570,446
	4.4 Net	162,193,931	(a) 0	(a) 93,315,503	75,328	1,527,249	0	(a) 16,969	0	6,202	0	67,252,680

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ ..... in Column 2, $ ..... in Column 3 and $ ..... in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance $ .....
Individual Annuities $ ..... , Credit Life (Group and Individual) $ ..... , and Group Life $ ..... , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ .....
Credit (Group and Individual) Accident and Health $ ..... , and Other Accident and Health $ ..... are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	4,860,523		4,860,523								
1.2 Reinsurance assumed	1,352,006,403		566,699,813	451,338,659	6,530,702						327,437,229
1.3 Reinsurance ceded	774,996,044		286,116,480	450,929,404	132,199						37,817,961
1.4 Net	(d) 581,870,882	0	285,443,856	409,255	6,398,503	0	0	0	0	0	289,619,268
2. Liability December 31, current year from Part 1:											
2.1 Direct	1,991,532	0	1,991,532	0	0	0	0	0	0	0	0
2.2 Reinsurance assumed	321,093,408	0	185,604,939	75,328	1,527,249	0	56,564	0	6,202	0	133,823,126
2.3 Reinsurance ceded	160,891,009	0	94,280,968	0	0	0	39,595	0	0	0	66,570,446
2.4 Net	162,193,931	0	93,315,503	75,328	1,527,249	0	16,969	0	6,202	0	67,252,680
3. Amounts recoverable from reinsurers December 31, current year	119,486		119,486								
4. Liability December 31, prior year:											
4.1 Direct	0	0	0	0	0	0	0	0	0	0	0
4.2 Reinsurance assumed	264,350,520	0	180,922,870	0	1,659,527	0	48,062	0	1,192	0	81,718,869
4.3 Reinsurance ceded	86,608,974	0	86,575,331	0	0	0	33,643	0	0	0	0
4.4 Net	177,741,546	0	94,347,539	0	1,659,527	0	14,419	0	1,192	0	81,718,869
5. Amounts recoverable from reinsurers December 31, prior year	93,676		93,676								
6. Incurred Benefits											
6.1 Direct	6,852,055	0	6,852,055	0	0	0	0	0	0	0	0
6.2 Reinsurance assumed	1,408,749,291	0	571,381,882	451,413,987	6,398,424	0	8,502	0	5,010	0	379,541,486
6.3 Reinsurance ceded	849,303,889	0	293,847,927	450,929,404	132,199	0	5,952	0	0	0	104,388,407
6.4 Net	566,297,457	0	284,386,010	484,583	6,266,225	0	2,550	0	5,010	0	275,153,079

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ ..... in Line 1.1, $ ..... in Line 1.4.
$ ..... in Line 6.1, and $ ..... in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ ..... in Line 1.1, $ 1,427,858 in Line 1.4.
$ ..... in Line 6.1, and $ 1,427,858 in Line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ ..... in Line 1.1, $ ..... in Line 1.4.
$ ..... in Line 6.1, and $ ..... in Line 6.4.

(d) Includes $ ..... premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			0
	2.2 Common stocks			0
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			0
	3.2 Other than first liens			0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			0
	4.2 Properties held for the production of income			0
	4.3 Properties held for sale			0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			0
6.	Contract loans	44,891	83,650	38,759
7.	Derivatives (Schedule DB)			0
8.	Other invested assets (Schedule BA)			0
9.	Receivables for securities			0
10.	Securities lending reinvested collateral assets (Schedule DL)			0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	44,891	83,650	38,759
13.	Title plants (for Title insurers only)			0
14.	Investment income due and accrued			0
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection			0
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			0
	15.3 Accrued retrospective premiums and contracts subject to redetermination			0
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			0
	16.2 Funds held by or deposited with reinsured companies			0
	16.3 Other amounts receivable under reinsurance contracts			0
17.	Amounts receivable relating to uninsured plans			0
18.1	Current federal and foreign income tax recoverable and interest thereon			0
18.2	Net deferred tax asset	66,647,421	116,121,104	49,473,683
19.	Guaranty funds receivable or on deposit			0
20.	Electronic data processing equipment and software			0
21.	Furniture and equipment, including health care delivery assets			0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0
23.	Receivables from parent, subsidiaries and affiliates			0
24.	Health care and other amounts receivable			0
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)	66,692,312	116,204,754	49,512,442
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0
28.	Total (Lines 26 and 27)	66,692,312	116,204,754	49,512,442
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	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

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Wilton Reassurance Company (the Company) are presented on the basis of accounting practices prescribed or permitted by the Minnesota Department of Commerce (the Department).

The Department recognizes only statutory accounting practices prescribed or permitted by the State of Minnesota for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the Minnesota 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.

There were no permitted or prescribed adjustments to NAIC SAP for 2020 and 2019.

	SSAP #	F/S Page	F/S Line #	2020	2019
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$ (38,130,754)	$ 86,372,664
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ (38,130,754)	$ 86,372,664
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 644,467,086	$ 843,550,415
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 644,467,086	$ 843,550,415

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.

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 has no investment in subsidiaries, controlled and affiliated companies that is not addressed in either 1C(3) or 1C(8).

(8) The Company has 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) The Company did not hold any derivative instruments.

(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.

Notes to the Financial Statements

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

(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. The accident and health component is not material to the overall business.

(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 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

(1) In September 2006, Wilton Re U.S. Holdings, Inc., a non-insurance holding company incorporated in Delaware and the Company's immediate parent company (Wilton U.S. Holdings), acquired all of the equity in three New York domestic stock life insurance companies (American Life Insurance Company of New York, North American Company for Life and Health Insurance of New York, and Utica National Life Insurance Company (together, referred to as the NY Acquired Companies). On September 27, 2006, Wilton U.S. Holdings contributed all of its interests in the NY Acquired Companies to the Company. Subsequently, the NY Acquired Companies were merged with American Life Insurance Company of New York being the surviving company to such merger. The surviving company was renamed "Wilton Reassurance Life Company of New York" (WRNY). WRNY is licensed in 50 states, the District of Columbia and the US Virgin Islands and has no employees.

Effective July 1, 2007 the Company acquired all of the issued and outstanding stock of Keystone State Life Insurance Company, a Pennsylvania stock life insurance company (Keystone Life). On December 31, 2007, Keystone Life was merged into WRNY with WRNY the surviving company to such merger.

On March 2, 2009 the Company completed the purchase of 100% of the outstanding capital stock of Texas Life Insurance Company, a Texas stock life insurance company (TLIC). TLIC is licensed in 49 states and the District of Columbia. It sells a variety of life products. A dividend of $30,000,000 was declared and paid to the Company concurrent with the closing of the TLIC acquisition.

On July 1, 2014, the Company acquired all of the outstanding common shares of Conseco Life Insurance Company, an Indiana stock life insurance company (CLIC), for an aggregate purchase price of $259,724,577. The resulting goodwill was $56,523,732 (to be amortized on a straight-line basis over ten years). Licensed in 49 states and the District of Columbia. Effective July 7, 2015, Conseco Life Insurance Company was renamed Wilco Life Insurance Company (Wilco).

On August 1, 2014, the Company acquired all the outstanding common shares of Continental Assurance Company, an Illinois stock life insurance company (CAC), for an aggregate purchase price of $237,701,702 resulting in a balance of recorded negative goodwill on the purchase of $16,702,985 (to be accreted on a straight-line basis over ten years). Licensed in all 50 states and the District of Columbia, CAC's retained business consists primarily of payout annuities, structured settlements and group retirement annuities, both participating and non-participating. CAC files both Insulated and Non-Insulated Separate Account Statements. Effective February 19, 2015, Continental Assurance Company was renamed Wilcac Life insurance Company (Wilcac).

Effective December 31, 2020, Wilco was merged with and into Wilcac with Wilcac being the surviving company.

(2) The transactions described in Note 3(A)(1) above have been accounted for by the Company as statutory purchases.

(1)	(2)	(3)	(4)	(5)	(6)	(7)
Purchased Entity	Acquisition Date	Cost of Acquired Entity	Original Amount of Admitted Goodwill	Admitted Goodwill as of the Reporting Date	Amount of Goodwill Amortized During the Reporting Period	Admitted Goodwill as a % of SCA BACV, Gross of Admitted Goodwill
Wilcac Life Insurance Company	08/01/2014	$ 318,193,008	$ 39,820,747	$ 13,959,151	$ (4,025,837)	6.200 %

(3) At December 31, 2020, the Company's aggregate amount of goodwill was $13,959,151 (none of which was not admitted due to admissible asset limitations applicable to the Company).

At December 31, 2019, the Company's aggregate amount of goodwill was $17,984,987 (none of which was not admitted due to admissible asset limitations applicable to the Company).

B. Statutory Merger - Not Applicable

C. Assumption Reinsurance

Effective July 1, 2020, the Company has reinsured from Transamerica Premier Life Insurance Company (TPLIC) and Transamerica Life Insurance Company (TALIC) a block of Life Owned Life Insurance policies (LOLI) on an assumptive reinsurance basis. The block consists of single premium universal life policies originally issued on December 30, 1997. Approximately 695 policies with a cash value of $354 million was assumed by the Company. The Company has issued certificates to the existing policyholders, who have accepted the certificates. There was no Goodwill associated with the transaction.

D. Impairment Loss - Not Applicable

4. Discontinued Operations

A. Discontinued Operation Disposed of or Classified as Held for Sale - Not Applicable

B. Change in Plan of Sale of Discontinued Operation - Not Applicable

C. Nature of Any Significant Continuing Involvement with Discontinued Operations After Disposal - Not Applicable

D. Equity Interest Retained in the Discontinued Operation After Disposal - Not Applicable

Notes to the Financial Statements

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) One new mortgage was purchased in 2020 with an average interest rate of 4.9%. 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: 3.7% to 8.6%

(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: 65.5%.

(3) Taxes, assessments and any amounts advanced and not included in mortgage loan total - Not Applicable

(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		Commerical			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$	$	$	$	$ 906,647,908	$	$ 906,647,908
(b) 30 - 59 days past due							
(c) 60 - 89 days past due							
(d) 90 - 179 days past due							
(e) 180+ days past due							
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. Interest Reduced							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Number of loans							
(c) Percent reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	$	$	$	$	$ 327,582,816	$	$ 327,582,816
b. Prior Year							
1. Recorded Investment							
(a) Current	$	$	$	$	$ 983,233,315	$	$ 983,233,315
(b) 30 - 59 days past due							
(c) 60 - 89 days past due							
(d) 90 - 179 days past due							
(e) 180+ days past due							
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. Interest Reduced							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Number of loans							
(c) Percent reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	$	$	$	$	$	$	$

(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

Notes to the Financial Statements

5. Investments (Continued)

(9) Policy for recognizing interest income and impaired loans - Not Applicable

B. Debt Restructuring - Not Applicable

C. Reverse Mortgages - Not Applicable

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 had 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:

	(1)	(2)		(3)
		Other-Than-Temporary Impairment Recognized in Loss		
	Amortized Cost Basis Before Other-Than-Temporary Impairment	(2a) Interest	(2b) Noninterest	Fair Value 1 - (2a + 2b)
OTTI Recognized 1st Quarter				
a. Intent to sell	$ 1,719,096	$	$ 326,579	$ 1,392,517
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	$ 1,719,096	$	$ 326,579	$ 1,392,517
OTTI Recognized 2nd Quarter				
d. Intent to sell	$ 442,675	$	$ 780	$ 441,895
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	$ 442,675	$	$ 780	$ 441,895
OTTI Recognized 3rd Quarter				
g. Intent to sell	$ 3,266,315	$	$ 1,486,746	$ 1,779,569
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	$ 3,266,315	$	$ 1,486,746	$ 1,779,569
OTTI Recognized 4th Quarter				
j. Intent to sell	$ 767,442	$	$ 71,384	$ 696,058
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	$ 767,442	$	$ 71,384	$ 696,058
m. Annual aggregate total		$	$ 1,885,489	

(3) 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

The Company has securities with an other-than-temporary impairment, recognized in the current reporting period, on the basis that the present value of future cash flows expected to be collected is less than the amortized cost basis.

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
61762TAK2	$ 2,013,677	$ 1,081,200	$ 932,477	$ 1,081,200	$ 265,054	12/31/2020
2254585R5	1,268,358	1,129,698	138,660	1,129,698	1,155,866	09/30/2020
12543PAC7	4,267,304	4,005,357	261,947	4,005,357	3,882,836	09/30/2020
12668A2M6	2,608,575	2,438,463	170,112	2,438,463	2,550,910	09/30/2020
170255AN3	6,137,230	5,841,557	295,673	5,841,557	5,880,487	09/30/2020
46627MAU1	2,631,292	2,458,847	172,445	2,458,847	2,472,773	09/30/2020
12544DAX7	2,248,047	2,017,616	230,431	2,017,616	2,061,201	09/30/2020
02149CAD3	2,145,675	1,992,991	152,684	1,992,991	1,884,195	09/30/2020
225458F78	1,994,192	1,894,646	99,546	1,894,646	1,835,570	06/30/2020
93935EAC8	348,138	247,749	100,389	247,749	242,278	06/30/2020
Total			$ 2,554,364			

Notes to the Financial Statements

5. Investments (Continued)

(4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss

All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss are summarized below by the length of time that individual securities have been in a continuous loss position:

a. The aggregate amount of unrealized losses:

1. Less than 12 months	$	36,601,474
2. 12 months or longer		19,465,655

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months	$	636,141,416
2. 12 months or longer		300,240,108

(5) All securities are reviewed, at least quarterly, to determine if an other-than-temporary impairment should be recognized and, if so, the reason for the impairment.

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 other-than-temporary may include the following: projected cash flows; pre-payment 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.

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

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

Notes to the Financial Statements

5. Investments (Continued)

L. Restricted Assets

(1) Restricted assets (including pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted, Current Year: (1) Total General Account (G/A)	(2) G/A Supporting Separate Account (S/A) Activity	(3) Total S/A Restricted Assets	(4) S/A Assets Supporting G/A Activity	(5) Total (1 + 3)	(6) Total From Prior Year	(7) Increase / (Decrease) (5 - 6)	Current Year: (8) Total Nonadmitted Restricted	(9) Total Admitted Restricted (5-8)	(10) Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	(11) Admitted Restricted to Total Admitted 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	10,000,000				10,000,000	10,000,000	–		10,000,000	0.054	0.054
j. On deposit with states	6,511,159				6,511,159	6,508,527	2,632		6,511,159	0.035	0.035
k. On deposit with other regulatory bodies											
l. Pledged as collateral to FHLB (including assets backing funding agreements)	15,104,264				15,104,264	20,543,697	(5,439,433)		15,104,264	0.081	0.082
m. Pledged as collateral not captured in other categories	25,863,544				25,863,544	27,361,340	(1,497,796)		25,863,544	0.139	0.140
n. Other restricted assets											
o. Total restricted assets	$ 57,478,967	$	$	$	$ 57,478,967	$ 64,413,564	$ (6,934,597)	$	$ 57,478,967	0.310 %	0.311 %

(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)

Description of Assets	Gross (Admitted & Nonadmitted) Restricted, Current Year: (1) Total General Account (G/A)	(2) G/A Supporting Separate Account (S/A) Activity	(3) Total S/A Restricted Assets	(4) S/A Assets Supporting G/A Activity	(5) Total (1 + 3)	(6) Total From Prior Year	(7) Increase/ (Decrease) (5 - 6)	(8) Total Current Year Admitted Restricted	Percentage: (9) Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	(10) Admitted Restricted to Total Admitted Assets, %
Letter of Credit Facility Wells Fargo	$ 25,863,544	$	$	$	$ 25,863,544	$ 27,361,340	$ (1,497,796)	$ 25,863,544	0.139 %	0.140 %
Total	$ 25,863,544	$	$	$	$ 25,863,544	$ 27,361,340	$ (1,497,796)	$ 25,863,544	0.139 %	0.140 %

(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 - Not Applicable

M. Working Capital Finance Investments - Not Applicable

N. Offsetting and Netting of Assets and Liabilities - Not Applicable

O. 5GI Securities - Not Applicable

P. Short Sales - Not Applicable

Notes to the Financial Statements

5. Investments (Continued)

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	4	
(2) Aggregate amount of investment income	$ 7,904,333	$

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 - Not Applicable

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives - Not Applicable

B. Derivatives under SSAP No. 108 - Derivative Hedging Variable Annuity Guarantees (Life/Fraternal Only) - Not Applicable

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	$ 125,322,113	$ 210,498	$ 125,532,611	$ 182,620,677	$	$ 182,620,677	$ (57,298,564)	$ 210,498	$ (57,088,066)
(b) Statutory valuation allowance adjustments									
(c) Adjusted gross deferred tax assets (1a - 1b)	125,322,113	210,498	125,532,611	182,620,677		182,620,677	(57,298,564)	210,498	(57,088,066)
(d) Deferred tax assets nonadmitted	66,436,923	210,498	66,647,421	116,121,104		116,121,104	(49,684,181)	210,498	(49,473,683)
(e) Subtotal net admitted deferred tax asset (1c - 1d)	$ 58,885,190	$ –	$ 58,885,190	$ 66,499,573	$	$ 66,499,573	$ (7,614,383)	$ –	$ (7,614,383)
(f) Deferred tax liabilities	42,748,291		42,748,291	28,730,371	1,377,130	30,107,501	14,017,920	(1,377,130)	12,640,790
(g) Net admitted deferred tax asset/(net deferred tax liability) (1e - 1f)	$ 16,136,899	$ –	$ 16,136,899	$ 37,769,202	$ (1,377,130)	$ 36,392,072	$ (21,632,303)	$ 1,377,130	$ (20,255,173)

(2) Admission calculation components SSAP No. 101

The amount by tax character, and the change in such, of admitting adjusted gross DTAs as the result of the application of SSAP 101, Income Taxes – A Replacement of SSAP 10R and SSAP10 is as follows:

	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) Federal income taxes paid in prior years recoverable through loss carrybacks	$	$	$	$	$	$	$	$	$
(b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	16,136,898		16,136,898	36,392,072		36,392,072	(20,255,174)		(20,255,174)
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	16,136,898		16,136,898	36,392,072		36,392,072	(20,255,174)		(20,255,174)
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	94,249,527	XXX	XXX	121,073,752	XXX	XXX	(26,824,225)
(c) Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	42,748,291		42,748,291	28,730,371	1,377,130	30,107,501	14,017,920	(1,377,130)	12,640,790
(d) Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 58,885,189	$	$ 58,885,189	$ 65,122,443	$ 1,377,130	$ 66,499,573	$ (6,237,254)	$ (1,377,130)	$ (7,614,384)

(3) Ratio used as basis of admissibility

The ratio used to determine the amount of adjusted gross DTAs, expected to be realized and the amount of adjusted capital and surplus used to determine the percentage threshold limitation under SSAP 101 are as follows:

Notes to the Financial Statements

9. Income Taxes (Continued)

	2020	2019
(a) Ratio percentage used to determine recovery period and threshold limitation amount	424.763 %	563.983 %
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 628,330,182	$ 807,158,348

(4) Impact of tax-planning strategies

(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage

	2020		2019		Change	
	(1)	(2)	(3)	(4)	(5)	(6)
	Ordinary	Capital	Ordinary	Capital	Ordinary (Col. 1-3)	Capital (Col. 2-4)
1. Adjusted gross DTAs amount from Note 9A1(c)	$ 125,322,113	$ 210,498	$ 182,620,677	$	$ (57,298,564)	$ 210,498
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	%	%	%	%	%	%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	$ 58,885,190	$ –	$ 66,499,573	$	$ (7,614,383)	$ –
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	%	%	%	%	%	%

(b) Use of reinsurance-related tax-planning strategies

Does the company's tax-planning strategies include the use of reinsurance? NO

B. Regarding Deferred Tax Liabilities That Are Not Recognized - Not Applicable

C. Major Components of Current Income Taxes Incurred

Current income taxes incurred consist of the following major components:

Current income taxes incurred consist of the following major components:	(1) 2020	(2) 2019	(3) Change (1-2)
1. Current Income Tax			
(a) Federal	$ (164,676,607)	$ (1,505,791)	$ (163,170,816)
(b) Foreign			
(c) Subtotal	$ (164,676,607)	$ (1,505,791)	$ (163,170,816)
(d) Federal income tax on net capital gains	22,191,741	14,006,161	8,185,580
(e) Utilization of capital loss carry-forwards			
(f) Other			
(g) Federal and foreign income taxes incurred	$ (142,484,866)	$ 12,500,370	$ (154,985,236)

Notes to the Financial Statements

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	55,384,081	91,284,329	(35,900,248)
(4)	Investments			
(5)	Deferred acquisition costs	31,516,107	42,503,072	(10,986,965)
(6)	Policyholder dividends accrual			
(7)	Fixed assets			
(8)	Compensation and benefits accrual	35,191,407	45,596,956	(10,405,549)
(9)	Pension accrual			
(10)	Receivables - nonadmitted			
(11)	Net operating loss carry-forward			
(12)	Tax credit carry-forward			
(13)	Other (including items less than 5% of total ordinary tax assets)	3,230,518	3,236,320	(5,802)
(99)	Subtotal	$ 125,322,113	$ 182,620,677	$ (57,298,564)
(b)	Statutory valuation allowance adjustment			
(c)	Nonadmitted	66,436,923	116,121,104	(49,684,181)
(d)	Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 58,885,190	$ 66,499,573	$ (7,614,383)
(e)	Capital			
(1)	Investments	$ 210,498	$	$ 210,498
(2)	Net capital loss carry-forward			
(3)	Real estate			
(4)	Other (including items <5% of total capital tax assets)			
(99)	Subtotal	$ 210,498	$	$ 210,498
(f)	Statutory valuation allowance adjustment			
(g)	Nonadmitted	210,498		210,498
(h)	Admitted capital deferred tax assets (2e99 - 2f - 2g)	–		–
(i)	Admitted deferred tax assets (2d + 2h)	$ 58,885,190	$ 66,499,573	$ (7,614,383)

		(1) 2020	(2) 2019	(3) Change (1-2)
3.	Deferred Tax Liabilities			
(a)	Ordinary			
(1)	Investments	$ 42,670,360	$ 28,730,371	$ 13,939,989
(2)	Fixed assets			
(3)	Deferred and uncollected premium	77,931		77,931
(4)	Policyholder reserves			
(5)	Other (including items <5% of total ordinary tax liabilities)			
(99)	Subtotal	$ 42,748,291	$ 28,730,371	$ 14,017,920
(b)	Capital			
(1)	Investments	$	$ 1,377,130	$ (1,377,130)
(2)	Real estate			
(3)	Other (including items <5% of total capital tax liabilities)			
(99)	Subtotal	$	$ 1,377,130	$ (1,377,130)
(c)	Deferred tax liabilities (3a99 + 3b99)	$ 42,748,291	$ 30,107,501	$ 12,640,790
4.	Net deferred tax assets/liabilities (2i - 3c)	$ 16,136,899	$ 36,392,072	$ (20,255,173)

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 including dividends received from subsidiaries of ($1,062,612), prior year return to provision adjustments totaling $1,946,136, a ceding commission-surplus adjustment of ($3,613,617), and a NOL carryback rate differential of ($45,238,014), all resulting in a rate increase of 45.85% to the enacted 21%.

E. Operating Loss and Tax Credit Carryforwards

(1) Unused loss carryforwards available - Not Applicable

(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 for 2018-2020. As of December 31, 2020, the company has an operating loss available for carryback. After applying the loss carryback to 2015-2018, the company expects a recoupment of $121,254,022. Because the provisions under the CARES Act do not extend beyond 2020, any remaining prior year taxes are not available for recoupment in the event of future losses.

(3) Deposits admitted under IRC Section 6603 - Not Applicable

Notes to the Financial Statements

9. Income Taxes (Continued)

F. Consolidated Federal Income Tax Return

(1) The Company, along with its life insurance affiliates, files a consolidated Federal income tax return. Companies included in the consolidated return for all or any part of calendar 2019 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 LLC

(2) The method of allocation among the companies is subject to written agreements approved by each Company's Board of Directors. With the exception of Redding Reassurance Company 3 LLC (Redding 3), tax allocations are based upon the separate return calculations with the credit for net losses granted when utilized on a separate company basis or in consolidation. Tax allocation between the Company and Redding 3 provides that the Company will be responsible for and pay the federal income tax liability of Redding 3 each year, as well as any tax liability incurred by Redding 3 on a stand-alone non-consolidated basis, and that the Company will not be obligated to make any payment to Redding 3 for any tax benefit generated thereby. Application of these provisions to the Company's statutory-basis financial statements results in reflection of an equal and offsetting deemed capital contributions or dividends to or from Redding 3, as the case may be, reflecting annually the tax attributes of Redding 3 undertaken by the Company. Aggregate deemed contributions made to the Company by Redding 3 were recognized in an aggregate amount of $9,279,209. For 2019, deemed distributions made to the Company by Redding 3 were recognized in an aggregate amount of $7,516,683. Intercompany tax balances are settled annually, except Texas Life, which is settled quarterly.

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 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 the ultimate parent corporation in the Company's holding company system.

B. The Company did not declare any dividends in 2020. The Company declared an extraordinary dividend of $175 million on December 3, 2019 which was paid on January 16, 2020.

The Company did not receive or accrue any subsidiary dividends in 2020. For the year ended December 31, 2019, the Company has recognized $45.0 million of investment income due to dividends received from subsidiaries (Wilco $25.0 million and WRNY $10.0 million) and accrued from Redding 3 ($10.0 million), paid on January 16, 2020.

C. Transactions With Related Party Who Are Not Reported on Schedule Y - Not Applicable

D. Amounts Due To or From Related Parties - Not Applicable

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 2019, the portion of the Company's General Expenses Due or Accrued attributable to the LTIP payable was $160.1 million and $210.2 million respectively.

On April 17, 2020, the Company settled $123.9 million with WRSI related to vested LTIP awards.

F. Guarantees or Contingencies - Not Applicable

G. All outstanding shares of the Company are owned by Wilton Re U.S.

H. Amount Deducted for Investment in Upstream Company - Not Applicable

I. The Company does not own an investment in any affiliated entity that exceeded 10% of admitted assets.

The Company owns all of the issued and outstanding capital stock of WRNY. As of December 31, 2020, the carrying value of the Company's investment in WRNY was less than 10% of the admitted assets of the Company. As of December 31, 2020, the stated value of WRNY's assets and liabilities were $874.8 million and $793.6 million, respectively. WRNY's statutory basis net loss for the twelve months ended December 31, 2020 was $(11.7) million. As of December 31, 2019 the carrying value of the Company's investment in WRNY was less than 10% of the admitted assets of the Company. As of December 31, 2019, the stated value of WRNY's assets and liabilities were $871.8 million and $768.0 million, respectively. WRNY's statutory basis net gain for the twelve months ended December 31, 2019 was $12.9 million.

The Company owns all of the issued and outstanding capital stock of TLIC. As of December 31, 2020, the carrying value of the Company's investment in TLIC was less than 10% of the admitted assets of the Company. As of December 31, 2020, the stated value of TLIC's assets and liabilities were $1,471.0 million and $1,353.9 million, respectively. TLIC's statutory basis net loss for the twelve months ended December 31, 2020 was $(4.0) million. As of December 31, 2019 the carrying value of the Company's investment in TLIC was less than 10% of the admitted assets of the Company. As of December 31, 2019, the stated value of TLIC's assets and liabilities were $1,351.3 million and $1,225.7 million, respectively. TLIC's statutory basis net income for the twelve months ended December 31, 2019 was $37.2 million.

Notes to the Financial Statements

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties (Continued)

Effective December 31, 2020, Wilco merged with, and into Wilcac. The Company owns all of the issued and outstanding capital stock of Wilcac. As of December 31, 2020, the carrying value of the Company's investment in Wilcac was less than 10% of the admitted assets of the Company. As of December 31, 2020, the stated value of Wilcac's assets and liabilities were $5,493.9 million and $5,283.8 million, respectively. Wilcac's statutory basis net loss for the twelve months ended December 31, 2020 was $(10.6) million. As of December 31, 2019 the carrying value of the Company's investment in the now merged Wilco and Wilcac was less than 10% of the admitted assets of the Company. As of December 31, 2019, the stated value of Wilcac's merged assets and liabilities were $5,654.9 million and $5,402.3 million, respectively. Wilcac's merged statutory basis net income for the twelve months ended December 31, 2019 was $8.3 million.

During 2018, the Company capitalized Redding 3 with cash and securities with a book adjusted carrying value of $90.3 million and Redding 3 issued $845.7 million of its face amount 6.00% Variable Funding Surplus notes, final maturity July 1, 2038 (the "Surplus Note") in exchange for an equivalent face amount of 6.00% Variable Credit-Linked Notes, final maturity July 1, 2038 (the "CLN") issued by Weston 2038 LL, an "orphan" special purpose Delaware limited liability company ("Weston") established by Redding 3 and Hannover Life Reassurance Company of America (Bermuda), Ltd. ("Hannover"). The principal amount of the Surplus Note will track the principal amount of the CLN; and the Surplus Note and the CLN will each accrue interest on the outstanding principal amount at 6.00% per annum, which amounts will be offset pursuant to a netting agreement.

Concurrently with the issuance of the CLN, Weston entered into a risk transfer agreement with Hannover pursuant to which, in exchange for a fee, Hannover will provide liquidity to Weston for any redemption/monetization of the CLN. As of July 27, 2018, AM Best assigned a Long-Term Issue Credit Rating of "a" to the CLN. Upon request by the Company for payment under the CLN, the CLN will be drawn down in the amount of such request and Hannover will back such request through operation of the risk transfer agreement. In connection with each draw, the outstanding principal balance of the Surplus Note and the CLN will be reduced by the amount of the draw and a 6.00% Funded Surplus Note (the "Funded Surplus Note") in the same amount of the draw will be issued by Redding 3 to Hannover.

Effective as of July 1, 2018, the Company recaptured certain risks ceded previously to Redding 2 and entered into a reinsurance agreement to cede these and certain other risks to Redding 3. In connection with this recapture and subsequent cession, certain settlement payments were made by Redding 3 to affiliates and assets were transferred in accordance with the terms of the underlying reinsurance agreements.

The Company and Redding 3 are party to a trust agreement to secure the performance of Redding 3's reinsurance obligations to the Company. The trust agreement is governed by New York law and requires that trust assets be invested in a manner generally consistent with the requirements of Section 60A.093(1)(2) of the Minnesota Insurance Code. As of December 31, 2020 and December 31, 2019 the statutory book value of collateral assets therein maintained was $1,500,434,870 and $1,579,259,098, respectively, including, without limitation, the Company's interests in the CLN .

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

(1) Not Applicable

(2) The monetary effect on net income and surplus

	Monetary Effect on NAIC SAP		Amount of Investment	
SCA Entity (Investments in Insurance SCA Entities)	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Per Audited Statutory Equity	If the Insurance SCA had Completed Statutory Financial Statements*
Wilton Reassurance Life Company of NY	$ 32,855	$ 855,859	$ 81,122,125	$ 80,366,266
Texas Life Insurance Company	–	19,966	117,049,734	117,029,768

* Per AP&P Manual (without permitted or prescribed practices)

Wilton Reassurance Life Company of NY
The Department recognizes only statutory accounting practices prescribed or permitted by the State of New York for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the New York 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. New York regulation 172 requires the Company to record a write-in asset of $855,859 and $888,744 related to the gross premiums for reinsurance paid beyond the paid-to date of the underlying policy at December 31, 2020 and December 31, 2019, respectively. These amounts would be refunded to the Company by the reinsurer in the event of policy termination.

Texas Life Insurance Company
The Texas Department of Insurance has adopted a prescribed accounting practice which differs from those found in NAIC SAP. Specifically, furniture and equipment are admitted under Texas prescribed accounting practices.

(3) Not Applicable

O. SCA and SSAP No. 48 Entity Loss Tracking - Not Applicable

11. Debt

A. Debt, Including Capital Notes - Not Applicable

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank of Des Moines (FHLB). The Company had no outstanding balances at December 31, 2020 or December 31, 2019. It is part of the Company's strategy to utilize any funds obtained from the FHLB for use in general operations and to account for them as borrowed money. The Company has determined the actual/estimated maximum borrowing capacity as $55,026,536. The Company calculated this amount in accordance with the Federal Home Loan Bank statement. The maximum amount of credit available may be limited by the Company's availability of qualifying collateral.

Notes to the Financial Statements

11. Debt (Continued)

(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	10,000,000	10,000,000	
	(c) Activity stock			
	(d) Excess stock			
	(e) Aggregate total (a+b+c+d)	$ 10,000,000	$ 10,000,000	$
	(f) Actual or estimated borrowing capacity as determined by the insurer	$ 55,026,536		
2.	Prior Year-End			
	(a) Member stock - Class A	$	$	$
	(b) Membership stock - Class B	10,000,000	10,000,000	
	(c) Activity stock			
	(d) Excess stock			
	(e) Aggregate total (a+b+c+d)	$ 10,000,000	$ 10,000,000	$
	(f) Actual or estimated borrowing capacity as determined by the insurer	$ 70,075,652		

(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	$ 10,000,000	$	$	$	$	$ 10,000,000

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

		(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1.	Current year total general and separate accounts total collateral pledged (Lines 2+3)	$ 17,769,948	$ 15,104,264	$
2.	Current year general account total collateral pledged	17,769,948	15,104,264	
3.	Current year separate accounts total collateral pledged			
4.	Prior year-end total general and separate accounts total collateral pledged	23,036,353	20,543,697	

(b) Maximum amount pledged during reporting period

		(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1.	Current year total general and separate accounts maximum collateral pledged (Lines 2+3)	$ 23,377,508	$ 20,620,000	$
2.	Current year general account maximum collateral pledged	23,377,508	20,620,000	
3.	Current year separate accounts maximum collateral pledged			
4.	Prior year-end total general and separate accounts maximum collateral pledged	23,458,102	20,575,829	

(4) Borrowing from FHLB

(a) Amount as of the reporting date - Not Applicable

(b) Maximum amount during reporting period (current year) - Not Applicable

(c) FHLB - Prepayment obligations

		Does the company have prepayment obligations under the following arrangements (YES/NO)?
1.	Debt	NO
2.	Funding agreements	NO
3.	Other	NO

Notes to the Financial Statements

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

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

A. Defined Benefit Plan - Not Applicable

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 - Not Applicable

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 1,000,000 shares of Class A common stock, $1.00 par value, and 30 shares of Class B common stock, $1.00 par value. All shares have been issued to Wilton Re U.S.

B. Dividend Rate of Preferred Stock - Not Applicable

C. The maximum amount of dividends which can be paid by Minnesota domestic insurance companies to shareholders in any twelve month period is subject to restrictions as per Section 60D.20 of the Minnesota Insurance Code.

D. The Company did not declare any dividends in 2020. An extraordinary dividend of $175 million was declared, approved by the Minnesota Department of Commerce and accrued at December 31, 2019. It was paid on January 16, 2020.

E. Per the terms of Section 60D.20 of the Minnesota Insurance Code, the Company can 'pay any dividend…to its shareholders as the directors deem prudent from the earned surplus (unassigned funds) of the insurer.' The unassigned funds as of December 31, 2020 were $(21.6) million.

F. Surplus Restrictions - Not Applicable

G. Surplus Advances - Not Applicable

H. Stock Held for Special Purposes - Not Applicable

I. The Company had $361,543,789 and $378,751,489 of special surplus funds at December 31, 2020 and December 31, 2019, respectively. This represents an increase in surplus resulting from the Company's 2018 reinsurance agreement to insure a block of Long-Term Care policies. As prescribed in SSAP Appendix A-791, paragraph 3, recognition of the surplus increase as income shall be reflected on a net of tax basis as earnings emerge from the business reinsured.

J. Unassigned Funds (Surplus)

The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and (losses) at December 31, 2020 and 2019, respectively, was $(226,933,882) and $(141,764,222).

K. Company-Issued Surplus Debentures or Similar Obligations

The Company issued a Surplus Note to Wilton Re U.S. in the amount of $300 million on November 16, 2015. The 30-year Note, and interest paid, was approved by the Minnesota Department of Commerce. The Note carries a 6.875% interest rate to be settled quarterly, pending appropriate approval from the Minnesota Department of Commerce.

1	2	3	4	5	6	7	8
Item Number	Date Issued	Interest Rate	Original Issue Amount of Note	Is Surplus Note Holder a Related Party (YES/NO)	Carrying Value of Note Prior Year	Carrying Value of Note Current Year	Unapproved Interest And/Or Principal
	11/16/2015	6.875 %	$ 300,000,000	Yes	$ 300,000,000	$ 300,000,000	$ –
Total	XXX	XXX	$ 300,000,000	XXX	$ 300,000,000	$ 300,000,000	$ –

1	9	10	11	12	13	14
Item Number	Current Year Interest Expense Recognized	Life-To-Date Interest Expense Recognized	Current Year Interest Offset Percentage (not including amounts paid to a 3rd party liquidity provider)	Current Year Principal Paid	Life-To-Date Principal Paid	Date of Maturity
	$ 20,625,000	$ 105,703,125	– %	$ –	$ –	11/16/2045
Total	$ 20,625,000	$ 105,703,125	XXX	$ –	$ –	XXX

Notes to the Financial Statements

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations (Continued)

1	15	16	17	18	19
Item Number	Are Surplus Note payments contractually linked? (YES/NO)	Surplus Note payments subject to administrative offsetting provisions? (YES/NO)	Were Surplus Note proceeds used to purchase an asset directly from the holder of the surplus note? (YES/NO)	Is Asset Issuer a Related Party (YES/NO)	Type of Assets Received Upon Issuance
	No	No	No	Yes	
Total	XXX	XXX	XXX	XXX	XXX

1	20	21	22
Item Number	Principal Amount of Assets Received Upon Issuance	Book/Adjusted Carry Value of Assets	Is Liquidity Source a Related Party to the Surplus Note Issuer? (YES/NO)
	$	$	
Total	$	$	XXX

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

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

The Company has committed to investing in several limited partnerships and joint ventures. As of December 31, 2020 the Company has committed $473,100,000 for investment and funded $153,917,854. The unfunded portion of the commitments is $319,182,146 however, the Company has cessions which include portions of the commitments and, as such, the net unfunded portion is $277,167,424.

(2) Nature and circumstances of guarantee - Not Applicable

(3) Aggregate compilation of guarantee obligations - Not Applicable

B. Assessments - 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

Various lawsuits against the Company may arise in the ordinary course of the Company's business. Contingent liabilities arising from litigation, income taxes and other matters are not considered material in relation to the financial position of the Company and no provisions have been made in the accompanying financial statements.

The Company has recognized impairments through a charge to operations on all assets for which it believes a loss is probable.

15. Leases

A. Lessee Operating Lease - Not Applicable

B. Lessor Leases - Not Applicable

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 - Not Applicable
2. Nature of Terms - Not Applicable
3. Exposure to Credit Related Losses - Not Applicable
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 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.

Notes to the Financial Statements

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities (Continued)

(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 - Not Applicable

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

A. ASO Plans - Not Applicable

B. ASC Plans - Not Applicable

C. Medicare or Other Similarly Structured Cost Based Reimbursement Contract - 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 has no liabilities and only has a limited number of assets that are measured and reported at fair value in the statement of financial position. The assets held and reported at fair value at December 31, 2020 comprise the following:

	Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a.	Assets at fair value					
	Bonds	$	$ 12,201,342	$	$	$ 12,201,342
	Preferred Stocks		53,999,999			53,999,999
	Other Invested Assets			96,823,093		96,823,093
	Total assets at fair value/NAV	$	$ 66,201,341	$ 96,823,093	$	$ 163,024,434
b.	Liabilities at fair value					
	Total liabilities at fair value	$	$	$	$	$

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

The table below presents reconciliation for all assets measured at fair value using significant unobservable inputs (Level 3) for the three months ended 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										
	Other Invested Assets	$ 98,580,812	$	$ (7,062,500)	$	$ (3,402,816)	$ 8,707,597	$	$	$	$ 96,823,093
	Total assets	$ 98,580,812	$	$ (7,062,500)	$	$ (3,402,816)	$ 8,707,597	$	$	$	$ 96,823,093
b.	Liabilities										
	Total liabilities	$	$	$	$	$	$	$	$	$	$

(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 owns a limited number of corporate bonds, preferred stocks and hybrid securities that are in or near default and as such are rated 6 by the NAIC. These securities are required to be reported at the lower of fair value or amortized cost. The fair values of these publicly-traded securities are based on quoted market prices from widely used pricing sources such as Interactive Data Corp (IDC) or Reuters\EJV, and also may be obtained from independent third party dealers. These securities would fall within Level 2 of the fair value hierarchy.

Other invested assets: As of December 31, 2020, the reported fair value of the Company's investments in Level 3, other invested assets, was $96,823,093 representing the Guggenheim Partners Opportunistic Investment Grade Securities Fund, LLC. The Guggenheim Partners Opportunistic Investment Grade Securities Fund, LLC is a private investment fund which is carried based on the Company's ownership percentage of the underlying investments' Net Asset Value and falls within Level 3 of the fair value hierarchy.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

(5) Derivatives - Not Applicable

B. Other Fair Value Disclosures - Not Applicable

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

As of December 31, 2020, the aggregate fair value of all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall were as follows:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 17,640,645,393	$ 14,924,937,205	$ 2,385,520,938	$ 14,325,185,064	$ 929,939,391	$	$
Commercial Mortgage Loans	955,769,780	906,647,908	–	–	955,769,780		
Preferred Stock	256,582,814	244,442,554	–	256,582,814	–		
Common Stocks	10,000,000	10,000,000	–	10,000,000	–		
Other Invested Assets	813,572,886	751,692,203	–	441,468,642	372,104,244		
Cash & Short-term Investments	344,009,471	344,009,614	343,209,643	799,828			

D. Not Practicable to Estimate Fair Value - Not Applicable

E. Nature and Risk of Investments Reported at NAV - Not Applicable

21. Other Items

A. Unusual or Infrequent Items - Not Applicable

B. Troubled Debt Restructuring - Not Applicable

C. Other Disclosures

In December 2018, 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 ongoing.

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

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%).

Management practices

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

As of December 31, 2020, the unrealized losses on the Company's subprime exposure are attributable to changes in asset values versus exposure to realized losses resulting from receiving less than anticipated cash flows or due to the potential sale of assets required to meet future cash flow requirements.

(2) Direct exposure through investments in subprime mortgage loans - Not Applicable

Notes to the Financial Statements

21. Other Items (Continued)

(3) Direct exposure through other investments

The Company had the following exposure to Subprime lending at December 31, 2020:

		Actual Cost	Book/Adjusted Carrying Value (Excluding Interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
a.	Residential mortgage-backed securities	$ 131,463,123	$ 131,240,606	$ 143,969,500	$
b.	Commercial mortgage-backed securities				
c.	Collateralized debt obligations	250,000	250,000	247,302	
d.	Structured securities	24,622,276	24,310,786	27,470,053	
e.	Equity investment in SCAs *	53,783,377	54,556,660	60,833,651	(100,476)
f.	Other assets				
g.	Total	$ 210,118,776	$ 210,358,052	$ 232,520,506	$ (100,476)

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

G. Retained Assets - Not Applicable

H. Insurance-Linked Securities (ILS) Contracts - Not Applicable

I. 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 26, 2021.

There were no material subsequent events to report.

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)

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)

(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)

B. Uncollectible Reinsurance - Not Applicable

C. Commutation of Reinsurance Reflected in Income and Expenses - Not Applicable

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 - Not Applicable

Notes to the Financial Statements

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?
NO

(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

Effective July 1, 2018, the Company reinsured from CNO's Bankers Life and Casualty Company, a closed blocks of long-term care business on a coinsurance basis and at December 31, 2020, was holding $117.7 million of loss and loss adjustment expense reserves.

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

A. Entities Participating in Pool - Not Applicable

B. Lines and Types of Business Subject to Pooling Agreement - Not Applicable

C. Not Applicable

D. Not Applicable

E. Not Applicable

F. Not Applicable

G. 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

A. Pharmaceutical Rebate Receivables - Not Applicable

B. Risk-Sharing Receivables - Not Applicable

29. Participating Policies - Not Applicable

30. Premium Deficiency Reserves - Not Applicable

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.

   The Company assumes business net of other inuring reinsurance. The reserve held by the Company is the reserve prior to the other reinsurance less the relevant reserve credit for the other reinsurance. Frequently the other reinsurance is paid annually regardless of the mode of the original contract. The Company limits the calculated reserve credit for the other reinsurance by limiting the reserve credit for the unearned premium portion to the lesser of the unearned reinsurance valuation net premium and the unearned reinsurance gross premium.

   Because of this difference in assumed and ceded modality, it is possible that the net reserve on a particular policy may be negative.

Notes to the Financial Statements

31. Reserves for Life Contracts and Annuity Contracts (Continued)

2. Extra premiums are charged for policies issued on substandard lives. These extra premiums are in addition to the gross premium for the true age. Reserves are determined by computing the regular reserves for the plan using the valuation mortality increased by any table ratings. Reserves for any flat extras are held at unearned premium. 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 and 2019, the Company had $4,497.6 million and $4,309.1 million respectively, of insurance in force in which the gross premiums 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 gross amount of $62.2 million and $61.5 million at yearend 2020 and 2019, respectively, and are reported as miscellaneous reserves in Exhibit 5.

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				Group	
Item	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life Group and Individual	Life Insurance	Annuities
Adjustment for MODCO Reserves	$ 4,850,444	$	$ 4,266,401	$ 584,043	$	$	$	$
Recapture of Americo and Other Treaties	(7,637,899)		(7,637,899)					
Assumed new blocks of business (Seaboard and LOLI)	391,464,241		385,873,663	5,590,578				
Change in Asset Adequacy Reserves	–		–	–				
Total	$ 388,676,786	$	$ 382,502,165	$ 6,174,621	$	$	$	$

There is $405,144,902 of UL reserves assumed on a modco basis from Protective Life, where we reflect zero reserves on Exhibit 5 and on page 7, but cash surrender value reported on page 7 lines 16 and 17 includes a corresponding $397,008,718. There is $378,640,729 of reserves ceded on a modco basis to WREB where we reflect the full reserves on Exhibit 5 and Page 7 but the cash surrender value of $280,724,687 is not included on page 7, lines 16 and 17.

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

A. Individual Annuities

		General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	Percent of Total
(1)	Subject to discretionary withdrawal					
	a. With market value adjustment	$	$	$	$	%
	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)	61,111,352			61,111,352	1.112
(2)	Not subject to discretionary withdrawal	5,434,435,176			5,434,435,176	98.888
(3)	Total (gross: direct + assumed)	5,495,546,528			5,495,546,528	100.000 %
(4)	Reinsurance ceded	5,434,523,189			5,434,523,189	
(5)	Total (net) (3 - 4)	$ 61,023,339	$	$	$ 61,023,339	
(6)	Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	$	$	$	$	

Notes to the Financial Statements

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

B. Group Annuities

		General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	Percent of Total
(1)	Subject to discretionary withdrawal					
	a. With market value adjustment	$	$	$	$	%
	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	142,063,732			142,063,732	100.000
(3)	Total (gross: direct + assumed)	142,063,732			142,063,732	100.000 %
(4)	Reinsurance ceded	142,063,732			142,063,732	
(5)	Total (net) (3 - 4)	$ –	$	$	$ –	
(6)	Amount included in B(1)b above that will move to B(1)e for the first time within the year after the statement date:	$	$	$	$	

C. Deposit-Type Contracts (no life contingencies)

		General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	Percent of Total
(1)	Subject to discretionary withdrawal					
	a. With market value adjustment	$	$	$	$	%
	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)	16,014,410			16,014,410	3.539
(2)	Not subject to discretionary withdrawal	436,456,687			436,456,687	96.461
(3)	Total (gross: direct + assumed)	452,471,097			452,471,097	100.000 %
(4)	Reinsurance ceded	439,078,575			439,078,575	
(5)	Total (net) (3 - 4)	$ 13,392,522	$	$	$ 13,392,522	
(6)	Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	$	$	$	$	

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

		Amount
	Life & Accident & Health Annual Statement	
(1)	Exhibit 5, annuities, total (net)	$ 59,365,698
(2)	Exhibit 5, supplementary contracts with life contingencies section, total (net)	1,657,641
(3)	Exhibit of Deposit-type Contracts, Line 14, Column 1	13,392,522
(4)	Subtotal	$ 74,415,861
	Separate Accounts Annual Statement	
(5)	Exhibit 3, Line 0299999, Column 2	
(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	
(11)	Subtotal	$
(12)	Combined total	$ 74,415,861

Notes to the Financial Statements

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

A. General Account

		Account Value	Cash Value	Reserve
(1)	Subject to discretionary withdrawal, surrender values or policy loans:			
	a. Term Policies with Cash Value	$	$ 28,030,046	$ 81,817,832
	b. Universal Life	5,972,255,974	5,954,739,076	5,645,091,074
	c. Universal Life with Secondary Guarantees	107,851,256	100,942,685	240,461,830
	d. Indexed Universal Life			
	e. Indexed Universal Life with Secondary Guarantees	557,089,605	513,426,741	572,805,575
	f. Indexed Life			
	g. Other Permanent Cash Value Life Insurance		417,296,804	455,881,905
	h. Variable Life			
	i. Variable Universal Life	4,378,683,106	4,378,683,106	1,636,416
	j. Miscellaneous Reserves		10,461,970	16,477,850
(2)	Not subject to discretionary withdrawal or no cash values			
	a. Term Policies without Cash Value	XXX	XXX	1,288,681,668
	b. Accidental Death Benefits	XXX	XXX	4,669,453
	c. Disability – Active Lives	XXX	XXX	27,261,847
	d. Disability – Disabled Lives	XXX	XXX	25,698,860
	e. Miscellaneous Reserves	XXX	XXX	95,782,235
(3)	Total (gross: direct + assumed)	11,015,879,941	11,403,580,428	8,456,266,545
(4)	Reinsurance Ceded	9,411,998,631	9,636,649,238	6,365,586,521
(5)	Total (net) (3) - (4)	$ 1,603,881,310	$ 1,766,931,190	$ 2,090,680,024

B. Separate Account with Guarantees - Not Applicable

C. Separate Account Nonguaranteed - Not Applicable

D. Reconciliation of Total Life Insurance Reserves

1. There is $419,397,715 of reserves assumed on a modco basis from Protective Life, where we reflect zero reserves on Exhibit 5, but the cash value reported on this line include the corresponding amount of $411,889,028 and the account value reporting on this line include the corresponding amount of $426,540,976.

2. There is $4,215,174,981 of reserves assumed on a modco basis from Transamerica, where we reflect zero reserves on Exhibit 5 on a gross basis, but the cash value and account value reported on this line include the corresponding amount of $4,215,174,981. A 100% of this amount is ceded to WREB.

		Amount
	Life & Accident & Health Annual Statement:	
(1)	Exhibit 5, Life Insurance Section, Total (net)	$ 1,992,865,275
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)	4,044,499
(3)	Exhibit 5, Disability – Active Lives Section, Total (net)	23,800,808
(4)	Exhibit 5, Disability – Disabled Lives Section, Total (net)	21,326,633
(5)	Exhibit 5, Miscellaneous Reserves Section, Total (net)	48,642,810
(6)	Subtotal	2,090,680,025
	Separate 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))	$ 2,090,680,025

1. There is $405,144,902 of reserves assumed on a modco basis from Protective Life, where we reflect zero reserves on Exhibit 5, but the cash value reported on this line include the corresponding amount of $397,008,718 and the account value reporting on this line include the corresponding amount of $412,172,582.
2. There is $4,378,683,106 of reserves assumed on a modco basis from Transamerica, where we reflect zero reserves on Exhibit 5 on a gross basis, but the cash value and account value reported on this line include the corresponding amount of $4,378,683,106. 100% of this amount is ceded to WREB.

Notes to the Financial Statements

34. Premiums and Annuity Considerations Deferred and Uncollected

A. Deferred and Uncollected Life Insurance Premiums and Annuity Considerations

Type	Gross	Net of Loading
(1) Industrial	$	$
(2) Ordinary new business		
(3) Ordinary renewal	29,237,714	29,237,714
(4) Credit life		
(5) Group life		
(6) Group annuity		
(7) Totals	$ 29,237,714	$ 29,237,714

35. Separate Accounts

A. Separate Account Activity - Not Applicable

B. General Nature and Characteristics of Separate Accounts Business - Not Applicable

C. Reconciliation of Net Transfers To or (From) Separate Accounts - Not Applicable

36. Loss/Claim Adjustment Expenses

- The balance in the liability for unpaid accident an health claim adjustment expenses as of December 31, 2020 and December 31, 2019 was $25.9 million and $31.0 million, respectively.
- The Company incurred, and paid, $3.1 million of claim adjustment expenses in the current year of which $2.6 million was attributable to events of prior years.
- The Company took into account estimated anticipated salvage and subrogation in its determination of the liability for unpaid claims/losses and chose not to make any reductions to the liability.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1, 1A and 2

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent, or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? ..... Yes [X] No [ ] N/A [ ]

1.3 State Regulating? ..... Minnesota

1.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ ] No [X]

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. .....

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [X]

2.2 If yes, date of change: .....

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2015

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2015

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/22/2017

3.4 By what department or departments?
Minnesota Department of Commerce .....

3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [X]

3.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [X]

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? ..... Yes [ ] No [X]
4.12 renewals? ..... Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? ..... Yes [ ] No [X]
4.22 renewals? ..... Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]
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 of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

6.1 Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [X]

6.2 If yes, give full information:
.....

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? ..... Yes [X] No [ ]

7.2 If yes,
7.21 State the percentage of foreign control; ..... 98.2 %
7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

1 Nationality	2 Type of Entity
Canadian	Corporation, Trust

GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

.....

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ ] No [X]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
.....	.....	.....	.....	.....	.....

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

Deloitte & Touche LLP
695 E. Main Street
Stamford, CT 06901

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

.....

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

.....

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? ..... Yes [X] No [ ] N/A [ ]

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 reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?

Robert L. Buckner, CFA, FSA, MAAA
20 Glover Ave., 4th Floor
Norwalk, CT 06850
VP, Valuation Actuary .....

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? ..... Yes [ ] No [X]

12.11 Name of real estate holding company .....

12.12 Number of parcels involved 0

12.13 Total book/adjusted carrying value ..... $ 0

12.2 If, yes provide explanation:

.....

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

.....

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? ..... Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? ..... Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? ..... Yes [ ] No [ ] N/A [ ]

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]

a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
c. Compliance with applicable governmental laws, rules and regulations;
d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
e. Accountability for adherence to the code.

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 [ ] No [X]

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

.....

14.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [ ] No [X]

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

.....

GENERAL INTERROGATORIES

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? ..... Yes [ ] No [X]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? ..... Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? ..... Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict with the official duties of such person? ..... Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? ..... Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

20.11 To directors or other officers ..... $ 0

20.12 To stockholders not officers ..... $ 0

20.13 Trustees, supreme or grand (Fraternal Only) ..... $ 0

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):

20.21 To directors or other officers ..... $ 0

20.22 To stockholders not officers ..... $ 0

20.23 Trustees, supreme or grand (Fraternal Only) ..... $ 0

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:

21.21 Rented from others ..... $ 0

21.22 Borrowed from others ..... $ 0

21.23 Leased from others ..... $ 0

21.24 Other ..... $ 0

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? ..... Yes [ ] No [X]

22.2 If answer is yes:

22.21 Amount paid as losses or risk adjustment $ 0

22.22 Amount paid as expenses ..... $ 0

22.23 Other amounts paid ..... $ 0

23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [ ] No [X]

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 0

INVESTMENT

24.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 24.03) ..... Yes [X] No [ ]

24.02 If no, give full and complete information relating thereto

.....

24.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)

.....

24.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. ..... $ 0

24.05 For the reporting entity's securities lending program, report amount of collateral for other programs. ..... $ 0

24.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? ..... Yes [ ] No [ ] N/A [X]

24.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? ..... Yes [ ] No [ ] N/A [X]

24.08 Does the reporting entity or the reporting entity 's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? ..... Yes [ ] No [ ] N/A [X]

GENERAL INTERROGATORIES

24.09 For the reporting entity's securities lending program state the amount of the following as of December 31 of the current year:

24.091	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$ 0
24.092	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 0
24.093	Total payable for securities lending reported on the liability page.	$ 0

25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 24.03). Yes [X] No [ ]

25.2 If yes, state the amount thereof at December 31 of the current year:

25.21	Subject to repurchase agreements	$ 0
25.22	Subject to reverse repurchase agreements	$ 0
25.23	Subject to dollar repurchase agreements	$ 0
25.24	Subject to reverse dollar repurchase agreements	$ 0
25.25	Placed under option agreements	$ 0
25.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$ 0
25.27	FHLB Capital Stock	$ 10,000,000
25.28	On deposit with states	$ 6,511,040
25.29	On deposit with other regulatory bodies	$ 0
25.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 25,863,544
25.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 15,104,264
25.32	Other	$

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

26.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [ ] No [X]

26.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ] N/A [ ]
If no, attach a description with this statement.

LINES 26.3 through 26.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

26.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees 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:

26.41	Special accounting provision of SSAP No. 108	Yes [ ] No [ ]
26.42	Permitted accounting practice	Yes [ ] No [ ]
26.43	Other accounting guidance	Yes [ ] No [ ]

26.5 By responding YES to 26.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [ ]

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

27.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [ ] No [X]

27.2 If yes, state the amount thereof at December 31 of the current year. $ 0

28. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

28.01 For agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian's Address
The Bank of New York Mellon	One Wall Street, New York, NY 10286
U.S. Bank	1025 Connecticut Ave, NW, Ste 517, Washington, DC 20036
Citibank, N.A.	111 Wall 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 Name(s)	2 Location(s)	3 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 Old Custodian	2 New Custodian	3 Date of Change	4 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 Name of Firm or Individual	2 Affiliation
New England Asset Management, Inc.	U
Guggenheim Partners Investment Management, LLC	U
Barings, LLC	U
Aegon USA Realty Advisors, LLC	U
Eagle Point Credit Management, LLC	U
Prima Advisors	U
Cohen & Steers Capital Management, Inc.	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 "U") 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 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
105900	New England Asset Management, Inc.	KUR85E5PS4GQFZTFC130	SEC	NO
137432	Guggenheim Partners Investment Managment, LLC	549300XQLVNUK615E79	SEC	NO
801241	Barings, LLC	ANDKRHQPRRG4Q2LR05	SEC	NO
286438	Aegon USA Realty Advisors, LLC	54930021S1WCKH88L448	SEC	NO
166370	Eagle Point Credit Management, LLC	549300JTV07DRG00U53	SEC	NO
124719	Prima Capital Advisors, LLC	2549004W4HOGLS179S28	SEC	NO
106494	Cohen & Steers Capital Management, Inc.	FW2FPJ6GDBIAMEK6K90	SEC	NO

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 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
29.2999 - Total		0

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

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of 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 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	14,924,937,205	17,640,645,394	2,715,708,189
30.2 Preferred stocks	244,442,554	256,582,814	12,140,259
30.3 Totals	15,169,379,759	17,897,228,208	2,727,848,448

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 (Interactive Data Corporation) and Refinitiv (formerly Reuters). Where necessary, price quotes or spreads may be obtained from approved broker-dealers. Pricing data is reviewed for stale or 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 a particular security. Broker-dealer pricing is reviewed for stale prices or missing prices and for variances from one period to the next and checks for reasonableness are also done by comparing prices for similar securities.

32.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No [ ]

32.2 If no, list exceptions:

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.
   d. The fund only or predominantly holds bonds in its portfolio.
   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.
   f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

   Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] 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.
   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.
   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 - 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? Yes [X] No [ ] N/A [ ]

GENERAL INTERROGATORIES

OTHER

37.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 435,933

37.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
Fitch Ratings Inc	126,311
American Council of Life Insurers	116,480

38.1 Amount of payments for legal expenses, if any? ..... $ 1,302,523

38.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
Faegre Drinker Biddle & Reath LLP	415,231

39.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 0

39.2 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 statement.

1 Name	2 Amount Paid

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? ..... Yes [ ] No [X]

1.2 If yes, indicate premium earned on U.S. business only ..... $

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? ..... $

1.31 Reason for excluding:

.....

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. ..... $

1.5 Indicate total incurred claims on all Medicare Supplement insurance. ..... $ 0

1.6 Individual policies:

Most current three years:

1.61 Total premium earned ..... $ 0

1.62 Total incurred claims ..... $ 0

1.63 Number of covered lives 0

All years prior to most current three years

1.64 Total premium earned ..... $ 0

1.65 Total incurred claims ..... $ 0

1.66 Number of covered lives 0

1.7 Group policies:

Most current three years:

1.71 Total premium earned ..... $ 0

1.72 Total incurred claims ..... $ 0

1.73 Number of covered lives 0

All years prior to most current three years

1.74 Total premium earned ..... $ 0

1.75 Total incurred claims ..... $ 0

1.76 Number of covered lives 0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator	(1,224,371,773)	340,555,957
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	86,523,145	103,448,723
2.5	Reserve Denominator	3,664,523,335	5,033,869,365
2.6	Reserve Ratio (2.4/2.5)	0.024	0.021

3.1 Does this reporting entity have Separate Accounts? ..... Yes [ ] No [X]

3.2 If yes, has a Separate Accounts Statement been filed with this Department? ..... Yes [ ] No [ ] N/A [ ]

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? ..... $

3.4 State the authority under which Separate Accounts are maintained:

.....

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? ..... Yes [ ] No [ ]

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? ..... Yes [X] No [ ]

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? ..... $ 0

4. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

4.1 Amount of loss reserves established by these annuities during the current year: ..... $

4.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1 P&C Insurance Company And Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)
.....	

GENERAL INTERROGATORIES

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

5.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

5.2 If yes, please provide the amount of custodial funds held as of the reporting date. ..... $ .....

5.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

5.4 If yes, please provide the balance of funds administered as of the reporting date. ..... $ .....

6.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? ..... Yes [ ] No [X] N/A [ ]

6.2 If the answer to 6.1 is yes, please provide the following:

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other
.....	.....	.....	.....	.....	.....	.....

7. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded):

7.1 Direct Premium Written ..... $ .....

7.2 Total Incurred Claims ..... $ .....

7.3 Number of Covered Lives ....

*Ordinary Life Insurance Includes
Term (whether full underwriting,limited underwriting,jet issue,"short form app")
Whole Life (whether full underwriting,limited underwriting,jet issue,"short form app")
Variable Life (with or without secondary gurarantee)
Universal Life (with or without secondary gurarantee)
Variable Universal Life (with or without secondary gurarantee)

8. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [X] No [ ]

8.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? ..... Yes [ ] No [ ]

Life, Accident and Health Companies Only:

9.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? ..... Yes [X] No [ ]

9.2 Net reimbursement of such expenses between reporting entities:

9.21 Paid ..... $ 19,005,635

9.22 Received ..... $ .....

10.1 Does the reporting entity write any guaranteed interest contracts? ..... Yes [ ] No [X]

10.2 If yes, what amount pertaining to these lines is included in:

10.21 Page 3, Line 1 ..... $ .....

10.22 Page 4, Line 1 ..... $ .....

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: ..... $ 610,419,199

12. Total dividends paid stockholders since organization of the reporting entity:

12.11 Cash ..... $ 1,089,234,375

12.12 Stock ..... $ .....

13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: ..... Yes [X] No [ ]

Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

13.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? ..... Yes [X] No [ ]

13.3 If 13.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

	1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
13.31 Earned premium			0
13.32 Paid claims	743,528		743,528
13.33 Claim liability and reserve (beginning of year)	3,020,133		3,020,133
13.34 Claim liability and reserve (end of year)	1,488,777		1,488,777
13.35 Incurred claims	(787,828)	0	(787,828)

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 of the amounts reported in Lines 13.31 and 13.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
13.41	<$25,000		
13.42	$25,000 - 99,999		267,980
13.43	$100,000 - 249,999		550,847
13.44	$250,000 - 999,999		669,950
13.45	$1,000,000 or more		

13.5 What portion of earned premium reported in 13.31, Column 1 was assumed from pools? ..... $ .....

Fraternal Benefit Societies Only:

14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? ..... Yes [ ] No [X]
15. How often are meetings of the subordinate branches required to be held?
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 When was the last regular meeting of the governing body held? .....
18.3 When and where will the next regular or special meeting of the governing body be held?
18.4 How many members of the governing body attended the last regular meeting? .....
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 a benefit certificate to applicants? ..... Yes [ ] No [ ]
25. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? ..... Yes [ ] No [ ]
26.1 Are notices of the payments required sent to the members? ..... Yes [ ] No [ ] N/A [ ]
26.2 If yes, do the notices state the purpose for which the money is to be used? ..... Yes [ ] No [ ]
27. What proportion of first and subsequent year's payments may be used for management expenses?
    27.11 First Year ..... %
    27.12 Subsequent Years ..... %
28.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? ..... Yes [ ] No [ ]
28.2 If so, what amount and for what purpose? ..... $ .....
29.1 Does the reporting entity pay an old age disability benefit? ..... Yes [ ] No [ ]
29.2 If yes, at what age does the benefit commence? .....
30.1 Has the constitution or have the laws of the reporting entity been amended during the year? ..... Yes [ ] No [ ]
30.2 If yes, when?
31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? ..... Yes [ ] No [ ]
32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? ..... Yes [ ] No [ ]
32.2 If so, was an additional reserve included in Exhibit 5? ..... Yes [ ] No [ ] N/A [ ]
32.3 If yes, explain
33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? ..... Yes [ ] No [ ]
33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? ..... Yes [ ] No [ ] N/A [ ]
34. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? ..... Yes [ ] No [ ]
35.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? ..... Yes [ ] No [ ]
35.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

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

		1 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. 4)	25,336,968	30,493,733	31,039,705	31,980,413	10,500,844
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	53,851,620	40,821,555	43,738,601	46,556,458	55,602,471
3.	Credit life (Line 21, Col. 6)	0	0	0	0	0
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	2,341	2,624	3,810	4,329	5,042
5.	Industrial (Line 21, Col. 2)	0	0	0	0	0
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	0	0	0	0	0
7.	Total (Line 21, Col. 10)	79,190,929	71,317,912	74,782,116	78,541,200	66,108,357
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated		0	0	0	XXX
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)					
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	0	0	0	0	0
10.	Credit life (Line 2, Col. 6)	0	0	0	0	0
11.	Group (Line 2, Col. 9)	0	0	0	0	0
12.	Industrial (Line 2, Col. 2)	0	0	0	0	0
13.	Total (Line 2, Col. 10)	0	0	0	0	0
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)	0	0	0	0	0
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	207,640,337	189,539,574	394,292,386	189,578,092	183,264,746
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	5,810,616	187,403	190,469	166,448	186,862
16	Credit life (group and individual) (Line 20.4, Col. 5)	0	0	0	0	0
17.1	Group life insurance (Line 20.4, Col. 6)	(137)	(1,194)	0	0	0
17.2	Group annuities (Line 20.4, Col. 7)	0	0	0	0	0
18.1	A & H-group (Line 20.4, Col. 8)	2,918	4,770	3,119	0	0
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)	0	0	0	0	0
18.3	A & H-other (Line 20.4, Col. 10)	(1,437,825,508)	150,825,404	3,455,126,527	332,753	341,347
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)	0	0	0	0	0
20.	Total	(1,224,371,774)	340,555,957	3,849,612,501	190,077,293	183,792,955
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	18,452,142,521	18,346,577,418	18,607,314,265	15,004,137,828	2,866,569,270
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	17,807,675,435	17,503,027,003	17,657,132,188	14,348,447,273	2,192,395,329
23.	Aggregate life reserves (Page 3, Line 1)	2,151,703,363	1,838,172,376	1,924,815,799	1,837,028,521	1,875,812,376
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1		0	0	0	XXX
24.	Aggregate A & H reserves (Page 3, Line 2)	1,459,268,851	3,140,560,392	3,226,530,835	3,492,139	3,591,632
25.	Deposit-type contract funds (Page 3, Line 3)	13,392,520	13,548,967	13,549,053	13,314,486	13,246,176
26.	Asset valuation reserve (Page 3, Line 24.01)	128,482,855	89,834,950	71,146,915	43,413,253	13,547,730
27.	Capital (Page 3, Lines 29 and 30)	1,000,030	1,000,030	1,000,030	1,000,030	1,000,030
28.	Surplus (Page 3, Line 37)	643,467,056	842,550,385	949,182,047	654,690,525	673,173,911
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	(1,404,387,132)	1,652,027	42,832,742	60,546,539	80,838,036
	Risk-Based Capital Analysis					
30.	Total adjusted capital	884,008,269	882,324,913	1,049,941,911	713,525,198	723,397,956
31.	Authorized control level risk - based capital	147,924,954	143,117,530	135,915,745	77,255,267	89,147,633
	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)	83.6	85.4	86.2	83.8	69.4
33.	Stocks (Lines 2.1 and 2.2)	3.8	3.9	3.5	3.7	20.9
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	5.1	5.5	5.6	7.9	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)	1.9	1.6	1.6	2.2	1.6
37.	Contract loans (Line 6)	0.5	0.5	0.5	0.7	3.8
38.	Derivatives (Page 2, Line 7)	0.0	0.0	0.0	0.0	0.0
39.	Other invested assets (Line 8)	5.2	3.1	1.8	1.7	4.2
40.	Receivables for securities (Line 9)	0.0	0.0	0.8	0.0	0.0
41.	Securities lending reinvested collateral assets (Line 10)	0.0	0.0	0.0	0.0	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 (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2020	2 2019	3 2018	4 2017	5 2016
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)					
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)	0	0			
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	422,326,525	499,305,238	500,474,384	461,315,463	529,171,321
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated					
50.	Total of above Lines 44 to 49	422,326,525	499,305,238	500,474,384	461,315,463	529,171,321
51.	Total Investment in Parent included in Lines 44 to 49 above					
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	66,692,312	116,204,754	148,714,263	77,154,845	33,475,902
53.	Total admitted assets (Page 2, Line 28, Col. 3)	18,452,142,521	18,346,577,418	18,607,314,265	15,004,137,828	2,866,569,270
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	705,640,645	772,701,251	849,835,668	533,206,272	148,559,404
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(1,454,922)	(16,438,895)	(203,121,222)	(3,457,722)	(2,398,249)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(85,169,660)	(3,657,745)	151,660,093	(30,331,934)	(32,310,859)
57.	Total of above Lines 54, 55 and 56	619,016,063	752,604,611	798,374,539	499,416,616	113,850,296
	Benefits and Reserve Increases (Page 6)					
58.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	330,057,864	296,781,045	302,133,364	308,508,731	299,439,805
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	275,158,089	335,451,017	358,976,163	805,575	718,635
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	(44,434,914)	(86,451,089)	89,137,820	(38,732,600)	(1,046,372)
61.	Increase in A & H reserves (Line 19, Col. 6)	(1,681,291,542)	(85,970,443)	3,223,038,696	(99,493)	(39,529)
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	0	0	0	0	0
	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	(27.8)	40.9	(2.3)	28.1	27.0
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	7.4	6.4	6.0	6.7	6.3
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	97.6	166.2	103.8	262.0	196.4
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	(0.2)	1.9	0.1	0.0	0.0
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	(16.7)	13.4	(6.8)	19.2	20.5
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	6,202	53,585	166,469	0	0
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	1,192	135,379	0	0	0
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	512,348,966	871,135,105	1,169,422,325	3,740,651	3,653,705
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	867,712,244	906,763,262	2,901,423	2,868,072	2,965,657
	Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72.	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)	35,374,771	39,303,226	98,403,317	218,100,731	32,002,746
74.	Ordinary - individual annuities (Page 6, Col. 4)	26,674,771	(1,664,704)	(10,728,209)	(193,015,518)	(6,808,178)
75.	Ordinary-supplementary contracts	XXX	XXX	(935,986)	566,100	(729,654)
76.	Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)	0	0	0	0	0
77.	Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)	(306,172)	(270,564)	(341,320)	(380,277)	(279,721)
78.	Group annuities (Page 6, Col. 5)	0	0	0	0	0
79.	A & H-group (Page 6.5, Col. 3)	0	0	(357,807)	0	0
80.	A & H-credit (Page 6.5, Col. 10)	0	0	0	0	0
81.	A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)	(98,419,202)	20,443,602	161,860,393	(437,420)	(409,430)
82.	Aggregate of all other lines of business (Page 6, Col. 8)	0	45,000,000	0	0	0
83.	Fraternal (Page 6, Col. 7)	0	0			
84.	Total (Page 6, Col. 1)	(36,675,832)	102,811,558	247,900,388	24,833,616	23,775,763

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes [ ] No [ ]

If no, please explain:



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Wilton Reassurance Company

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2020

NAIC Group Code 4213 — NAIC Company Code 66133

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	0	0	0	0	0
2. Annuity considerations	0	0	0	0	0
3. Deposit-type contract funds	0	XXX	0	XXX	0
4. Other considerations	0	0	0	0	0
5. Totals (Sum of Lines 1 to 4)	0	0	0	0	0
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	0	0	0	0	0
6.2 Applied to pay renewal premiums	0	0	0	0	0
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	0	0	0	0	0
6.4 Other	0	0	0	0	0
6.5 Totals (Sum of Lines 6.1 to 6.4)	0	0	0	0	0
Annuities:					
7.1 Paid in cash or left on deposit	0	0	0	0	0
7.2 Applied to provide paid-up annuities	0	0	0	0	0
7.3 Other	0	0	0	0	0
7.4 Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	0
8. Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0	0
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	4,860,523	0	0	0	4,860,523
10. Matured endowments	0	0	0	0	0
11. Annuity benefits	0	0	0	0	0
12. Surrender values and withdrawals for life contracts	0	0	0	0	0
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	0	0	0	0	0
15. Totals	4,860,523	0	0	0	4,860,523
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	0	0	0	0	0	0	0	0	0	0
17. Incurred during current year	5	6,611,632	0	0	0	0	0	0	5	6,611,632
Settled during current year:										
18.1 By payment in full	3	4,860,523	0	0	0	0	0	0	3	4,860,523
18.2 By payment on compromised claims	0	0	0	0	0	0	0	0	0	0
18.3 Totals paid	3	4,860,523	0	0	0	0	0	0	3	4,860,523
18.4 Reduction by compromise	0	0	0	0	0	0	0	0	0	0
18.5 Amount rejected	0	0	0	0	0	0	0	0	0	0
18.6 Total settlements	3	4,860,523	0	0	0	0	0	0	3	4,860,523
19. Unpaid Dec. 31, current year (16+17-18.6)	2	1,751,109	0	0	0	0	0	0	2	1,751,109
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	0	0	0	(a) 0	0	0	0	0	0	0
21. Issued during year	691	608,524,593	0	0	0	0	0	0	691	608,524,593
22. Other changes to in force (Net)	0	0	0	0	0	0	0	0	0	0
23. In force December 31 of current year	691	608,524,593	0	(a) 0	0	0	0	0	691	608,524,593

(a) Includes Individual Credit Life Insurance prior year $ 0 , current year $ 0

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	0	0	0	0	0
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	0
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	0	0	0	0	0
25.2 Guaranteed renewable (b)	0	0	0	0	0
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	0	0	0	0	0
25.6 Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0 .

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1.	In force end of prior year	0	0	1,306,163	71,315,288	0	0	312	203	2,624	71,317,912
2.	Issued during year		0	0	0		0			0	0
3.	Reinsurance assumed			1,077	12,669,375						12,669,375
4.	Revived during year			2,264	139,661				1	1	139,662
5.	Increased during year (net)				2,246,933				17	138	2,247,071
6.	Subtotals, Lines 2 to 5	0	0	3,341	15,055,969	0	0	0	18	139	15,056,108
7.	Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		0
8.	Aggregate write-ins for increases	0	0	0	0	0	0	0	0	0	0
9.	Totals (Lines 1 and 6 to 8)	0	0	1,309,504	86,371,257	0	0	312	221	2,763	86,374,020
	Deductions during year:										
10.	Death			22,618	625,725			XXX	13	113	625,838
11.	Maturity			1,685	5,964			XXX			5,964
12.	Disability							XXX			0
13.	Expiry			4,374	73,617				6	9	73,626
14.	Surrender			27,176	1,855,789			4	4	200	1,855,989
15.	Lapse			67,326	3,712,580						3,712,580
16.	Conversion			372	28,911			XXX	XXX	XXX	28,911
17.	Decreased (net)				880,083			2		100	880,183
18.	Reinsurance										0
19.	Aggregate write-ins for decreases	0	0	0	0	0	0	0	0	0	0
20.	Totals (Lines 10 to 19)	0	0	123,551	7,182,669	0	0	6	23	422	7,183,091
21.	In force end of year (b) (Line 9 minus Line 20)	0	0	1,185,953	79,188,588	0	0	306	198	2,341	79,190,929
22.	Reinsurance ceded end of year	XXX		XXX	59,858,946	XXX		XXX	XXX		59,858,946
23.	Line 21 minus Line 22	XXX	0	XXX	19,329,642	XXX	(a) 0	XXX	XXX	2,341	19,331,983
	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	0
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	0	0	0	0	0	0	0	0	0
1901.											
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.	0	0	0	0	0	0	0	0	0	0
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)	0	0	0	0	0	0	0	0	0	0

Life, Accident and Health Companies Only:

(a) Group $ ..... ; Individual $ .....

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates ..... , Amount $ .....

Additional accidental death benefits included in life certificates were in amount $ ..... , Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [ ] No [ ]

If not, how are such expenses met?

.....

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance) (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24.	Additions by dividends	XXX		XXX	7,580
25.	Other paid-up insurance			66,933	551,925
26.	Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27.	Term policies - decreasing			1	6
28.	Term policies - other			811,730	53,768,933
29.	Other term insurance - decreasing	XXX		XXX	
30.	Other term insurance	XXX		XXX	48,384
31.	Totals (Lines 27 to 30)	0	0	811,731	53,817,323
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX	6,271	34,297
34.	Totals, whole life and endowment			367,951	25,336,968
35.	Totals (Lines 31 to 34)	0	0	1,185,953	79,188,588

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial				
37.	Ordinary			78,435,426	753,162
38.	Credit Life (Group and Individual)				
39.	Group			2,341	
40.	Totals (Lines 36 to 39)	0	0	78,437,767	753,162

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

NONE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42.	Number in force end of year if the number under reinsured group plans is reported on a pro-rata basis				XXX
43.	Federal Employees' Group Life Insurance included in Line 21				
44.	Servicemen's Group Life Insurance included in Line 21				
45.	Group Permanent Insurance included in Line 21				

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	972,330

BASIS OF CALCULATION FOR ORDINARY TERM INSURANCE

NONE

47.	State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders including guaranteed insurability riders.
47.1	
47.2	

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
	Disability Provisions	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certificates	8 Amount of Insurance
48.	Waiver of Premium			50,108	4,772,718				
49.	Disability Income			8,577	8,262				
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total	0	(a) 0	58,685	(a) 4,780,980	0	(a) 0	0	(a) 0

(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

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	2,833	1,305	0	0
2.	Issued during year	96	154		
3.	Reinsurance assumed				
4.	Increased during year (net)	13	21		
5.	Total (Lines 1 to 4)	2,942	1,480	0	0
	Deductions during year:				
6.	Decreased (net)	249	225		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	249	225	0	0
9.	In force end of year (line 5 minus line 8)	2,693	1,255	0	0
10.	Amount on deposit	653,152	(a) 8,102,838		(a)
11.	Income now payable	2,765	1,228		
12.	Amount of income payable	(a) 10,009,214	(a) 9,306,488	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	258	9,069	0	0
2.	Issued during year				
3.	Reinsurance assumed				
4.	Increased during year (net)	18	236		
5.	Totals (Lines 1 to 4)	276	9,305	0	0
	Deductions during year:				
6.	Decreased (net)	31	20		
7.	Reinsurance ceded		387		
8.	Totals (Lines 6 and 7)	31	407	0	0
9.	In force end of year (line 5 minus line 8)	245	8,898	0	0
	Income now payable:				
10.	Amount of income payable	(a) 1,632,991	XXX	XXX	(a)
	Deferred fully paid:				
11.	Account balance	XXX	(a) 4,596,785	XXX	(a)
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 57,500,577	XXX	(a)

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year	0		0		62,632	152,526,544
2.	Issued during year						
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	0	XXX	0	XXX	62,632	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)		XXX		XXX	6,769	XXX
8.	Reinsurance ceded		XXX		XXX	27,193	XXX
9.	Totals (Lines 6 to 8)	0	XXX	0	XXX	33,962	XXX
10.	In force end of year (line 5 minus line 9)	0	(a)	0	(a)	28,670	(a) 134,584,221

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	1,252	6,721
2.	Issued during year		
3.	Reinsurance assumed		
4.	Increased during year (net)	39	
5.	Totals (Lines 1 to 4)	1,291	6,721
	Deductions During Year:		
6.	Decreased (net)	106	422
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	106	422
9.	In force end of year (line 5 minus line 8)	1,185	6,299
10.	Amount of account balance	(a) 26,279,548	(a) 13,858,709

(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	67,648,119
2.	Current year's realized pre-tax capital gains/(losses) of $ 96,203,114 transferred into the reserve net of taxes of $ 20,202,654	76,000,462
3.	Adjustment for current year's liability gains/(losses) released from the reserve	38,961
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	143,687,542
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	11,943,701
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	131,743,840

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2020	7,186,260	4,708,013	49,428	11,943,701
2.	2021	6,148,132	5,965,943	35,389	12,149,464
3.	2022	5,185,452	5,559,253	(13,994)	10,730,711
4.	2023	4,909,506	5,618,816	(47,841)	10,480,481
5.	2024	4,642,784	5,662,913	(79,387)	10,226,310
6.	2025	4,332,713	5,702,776	(78,716)	9,956,773
7.	2026	4,095,458	5,605,558	(53,708)	9,647,308
8.	2027	3,943,043	5,211,260	(33,459)	9,120,844
9.	2028	3,703,270	4,808,628	(12,689)	8,499,209
10.	2029	3,303,804	4,436,907	10,562	7,751,273
11.	2030	3,171,520	4,023,227	31,164	7,225,911
12.	2031	2,969,709	3,553,173	42,711	6,565,593
13.	2032	2,957,595	3,062,250	40,840	6,060,685
14.	2033	2,763,660	2,548,102	43,963	5,355,725
15.	2034	2,631,995	1,990,871	39,014	4,661,880
16.	2035	2,530,295	1,435,890	36,158	4,002,343
17.	2036	2,313,955	1,102,251	33,252	3,449,458
18.	2037	2,049,881	1,001,769	25,945	3,077,595
19.	2038	1,677,561	872,527	20,040	2,570,128
20.	2039	1,161,357	762,480	12,202	1,936,039
21.	2040	501,814	631,451	7,261	1,140,526
22.	2041	39,968	526,039	(736)	565,271
23.	2042	(524,023)	414,770	(5,802)	(115,055)
24.	2043	(847,415)	323,358	(12,176)	(536,233)
25.	2044	(997,008)	220,330	(13,717)	(790,395)
26.	2045	(883,519)	111,311	(11,138)	(783,346)
27.	2046	(682,686)	49,490	(9,612)	(642,808)
28.	2047	(485,015)	39,367	(7,541)	(453,189)
29.	2048	(181,021)	28,119	(5,397)	(158,299)
30.	2049	29,073	17,996	(2,693)	44,376
31.	2050 and Later		5,624	(362)	5,262
32.	Total (Lines 1 to 31)	67,648,119	76,000,462	38,961	143,687,542

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	54,666,590	6,818,428	61,485,018	38,018	28,311,913	28,349,931	89,834,950
2. Realized capital gains/(losses) net of taxes - General Account	(4,030,454)		(4,030,454)	4,452,444		4,452,444	421,990
3. Realized capital gains/(losses) net of taxes - Separate Accounts			0			0	0
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	(644,756)		(644,756)		1,733,142	1,733,142	1,088,386
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts			0			0	0
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves			0			0	0
7. Basic contribution	26,004,024	1,494,725	27,498,750	0	2,688,943	2,688,943	30,187,692
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	75,995,405	8,313,153	84,308,558	4,490,462	32,733,998	37,224,460	121,533,018
9. Maximum reserve	125,837,185	8,038,506	133,875,691	97,000	73,917,364	74,014,364	207,890,055
10. Reserve objective	79,331,505	6,183,266	85,514,771	61,000	70,706,435	70,767,435	156,282,206
11. 20% of (Line 10 - Line 8)	667,220	(425,977)	241,243	(885,892)	7,594,487	6,708,595	6,949,838
12. Balance before transfers (Lines 8 + 11)	76,662,625	7,887,176	84,549,801	3,604,570	40,328,485	43,933,055	128,482,855
13. Transfers			0	(3,507,570)	3,507,570	0	0
14. Voluntary contribution			0			0	0
15. Adjustment down to maximum/up to zero			0			0	0
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	76,662,625	7,887,176	84,549,801	97,000	43,836,055	43,933,055	128,482,855

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	1,846,494,855	XXX	XXX	1,846,494,855	0.0000	0	0.0000	0	0.0000	0
2.1	1	NAIC Designation Category 1.A	1,401,338,320	XXX	XXX	1,401,338,320	0.0005	700,669	0.0016	2,242,141	0.0033	4,624,416
2.2	1	NAIC Designation Category 1.B	200,751,010	XXX	XXX	200,751,010	0.0005	100,376	0.0016	321,202	0.0033	662,478
2.3	1	NAIC Designation Category 1.C	551,594,315	XXX	XXX	551,594,315	0.0005	275,797	0.0016	882,551	0.0033	1,820,261
2.4	1	NAIC Designation Category 1.D	1,120,524,407	XXX	XXX	1,120,524,407	0.0005	560,262	0.0016	1,792,839	0.0033	3,697,731
2.5	1	NAIC Designation Category 1.E	553,620,786	XXX	XXX	553,620,786	0.0005	276,810	0.0016	885,793	0.0033	1,826,949
2.6	1	NAIC Designation Category 1.F	1,619,931,854	XXX	XXX	1,619,931,854	0.0005	809,966	0.0016	2,591,891	0.0033	5,345,775
2.7	1	NAIC Designation Category 1.G	1,846,375,251	XXX	XXX	1,846,375,251	0.0005	923,188	0.0016	2,954,200	0.0033	6,093,038
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	7,294,135,943	XXX	XXX	7,294,135,943	XXX	3,647,068	XXX	11,670,618	XXX	24,070,649
3.1	2	NAIC Designation Category 2.A	1,787,787,895	XXX	XXX	1,787,787,895	0.0021	3,754,355	0.0064	11,441,843	0.0106	18,950,552
3.2	2	NAIC Designation Category 2.B	2,200,795,607	XXX	XXX	2,200,795,607	0.0021	4,621,671	0.0064	14,085,092	0.0106	23,328,433
3.3	2	NAIC Designation Category 2.C	975,205,465	XXX	XXX	975,205,465	0.0021	2,047,931	0.0064	6,241,315	0.0106	10,337,178
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	4,963,788,967	XXX	XXX	4,963,788,967	XXX	10,423,957	XXX	31,768,249	XXX	52,616,163
4.1	3	NAIC Designation Category 3.A	219,942,496	XXX	XXX	219,942,496	0.0099	2,177,431	0.0263	5,784,488	0.0376	8,269,838
4.2	3	NAIC Designation Category 3.B	165,341,978	XXX	XXX	165,341,978	0.0099	1,636,886	0.0263	4,348,494	0.0376	6,216,858
4.3	3	NAIC Designation Category 3.C	276,798,228	XXX	XXX	276,798,228	0.0099	2,740,302	0.0263	7,279,793	0.0376	10,407,613
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	662,082,702	XXX	XXX	662,082,702	XXX	6,554,619	XXX	17,412,775	XXX	24,894,310
5.1	4	NAIC Designation Category 4.A	50,975,848	XXX	XXX	50,975,848	0.0245	1,248,908	0.0572	2,915,819	0.0817	4,164,727
5.2	4	NAIC Designation Category 4.B	71,968,039	XXX	XXX	71,968,039	0.0245	1,763,217	0.0572	4,116,572	0.0817	5,879,789
5.3	4	NAIC Designation Category 4.C	9,518,354	XXX	XXX	9,518,354	0.0245	233,200	0.0572	544,450	0.0817	777,650
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	132,462,241	XXX	XXX	132,462,241	XXX	3,245,325	XXX	7,576,840	XXX	10,822,165
6.1	5	NAIC Designation Category 5.A	1,257,678	XXX	XXX	1,257,678	0.0630	79,234	0.1128	141,866	0.1880	236,443
6.2	5	NAIC Designation Category 5.B	933,630	XXX	XXX	933,630	0.0630	58,819	0.1128	105,313	0.1880	175,522
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)	2,191,308	XXX	XXX	2,191,308	XXX	138,052	XXX	247,180	XXX	411,966
7.	6	NAIC 6	23,781,191	XXX	XXX	23,781,191	0.0000	0	0.2370	5,636,142	0.2370	5,636,142
8.		Total Unrated Multi-class Securities Acquired by Conversion		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)	14,924,937,207	XXX	XXX	14,924,937,207	XXX	24,009,021	XXX	74,311,804	XXX	118,451,395
		PREFERRED STOCKS										
10.	1	Highest Quality	6,288,459	XXX	XXX	6,288,459	0.0005	3,144	0.0016	10,062	0.0033	20,752
11.	2	High Quality	141,826,535	XXX	XXX	141,826,535	0.0021	297,836	0.0064	907,690	0.0106	1,503,361
12.	3	Medium Quality	45,731,611	XXX	XXX	45,731,611	0.0099	452,743	0.0263	1,202,741	0.0376	1,719,509
13.	4	Low Quality	50,595,949	XXX	XXX	50,595,949	0.0245	1,239,601	0.0572	2,894,088	0.0817	4,133,689
14.	5	Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
15.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
16.		Affiliated Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	244,442,554	XXX	XXX	244,442,554	XXX	1,993,324	XXX	5,014,581	XXX	7,377,311

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt Obligations		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
19.1	1	NAIC Designation Category 1.A		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.2	1	NAIC Designation Category 1.B		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.3	1	NAIC Designation Category 1.C		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.4	1	NAIC Designation Category 1.D		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.5	1	NAIC Designation Category 1.E		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.6	1	NAIC Designation Category 1.F		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.7	1	NAIC Designation Category 1.G		XXX	XXX	0	0.0005	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		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
20.2	2	NAIC Designation Category 2.B		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
20.3	2	NAIC Designation Category 2.C	799,971	XXX	XXX	799,971	0.0021	1,680	0.0064	5,120	0.0106	8,480
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	799,971	XXX	XXX	799,971	XXX	1,680	XXX	5,120	XXX	8,480
21.1	3	NAIC Designation Category 3.A		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.2	3	NAIC Designation Category 3.B		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.3	3	NAIC Designation Category 3.C		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		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
22.2	4	NAIC Designation Category 4.B		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
22.3	4	NAIC Designation Category 4.C		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	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		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
23.3	5	NAIC Designation Category 5.C		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		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)	799,971	XXX	XXX	799,971	XXX	1,680	XXX	5,120	XXX	8,480
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
27.	1	Highest Quality		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
28.	2	High Quality		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
29.	3	Medium Quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
30.	4	Low Quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
31.	5	Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
32.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
33.		Total Derivative Instruments	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
34.		Total (Lines 9 + 17 + 25 + 33)	15,170,179,732	XXX	XXX	15,170,179,732	XXX	26,004,024	XXX	79,331,505	XXX	125,837,185

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX	0	0.0011	0	0.0057	0	0.0074	0
36.		Farm Mortgages - CM2 - High Quality			XXX	0	0.0040	0	0.0114	0	0.0149	0
37.		Farm Mortgages - CM3 - Medium Quality			XXX	0	0.0069	0	0.0200	0	0.0257	0
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX	0	0.0120	0	0.0343	0	0.0428	0
39.		Farm Mortgages - CM5 - Low Quality			XXX	0	0.0183	0	0.0486	0	0.0628	0
40.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
41.		Residential Mortgages - All Other			XXX	0	0.0015	0	0.0034	0	0.0046	0
42.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	748,126,330		XXX	748,126,330	0.0011	822,939	0.0057	4,264,320	0.0074	5,536,135
44.		Commercial Mortgages - All Other - CM2 - High Quality	145,521,578		XXX	145,521,578	0.0040	582,086	0.0114	1,658,946	0.0149	2,168,272
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	13,000,000		XXX	13,000,000	0.0069	89,700	0.0200	260,000	0.0257	334,100
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX	0	0.0120	0	0.0343	0	0.0428	0
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX	0	0.0183	0	0.0486	0	0.0628	0
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX	0	0.0480	0	0.0868	0	0.1371	0
49.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Residential Mortgages - All Other			XXX	0	0.0029	0	0.0066	0	0.0103	0
51.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
52.		Commercial Mortgages - All Other			XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX	0	0.0000	0	0.1942	0	0.1942	0
54.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Residential Mortgages - All Other			XXX	0	0.0000	0	0.0149	0	0.0149	0
56.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
57.		Commercial Mortgages - All Other			XXX	0	0.0000	0	0.1942	0	0.1942	0
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	906,647,908	0	XXX	906,647,908	XXX	1,494,725	XXX	6,183,266	XXX	8,038,506
59.		Schedule DA Mortgages			XXX	0	0.0034	0	0.0114	0	0.0149	0
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	906,647,908	0	XXX	906,647,908	XXX	1,494,725	XXX	6,183,266	XXX	8,038,506

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public		XXX	XXX	0	0.0000	0	0.2431 (a)	0	0.2431 (a)	0
2.		Unaffiliated - Private		XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
3.		Federal Home Loan Bank	10,000,000	XXX	XXX	10,000,000	0.0000	0	0.0061	61,000	0.0097	97,000
4.		Affiliated - Life with AVR	422,326,525	XXX	XXX	422,326,525	0.0000	0	0.0000	0	0.0000	0
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations				0	XXX		XXX		XXX	
6.		Fixed Income - Highest Quality				0	XXX		XXX		XXX	
7.		Fixed Income - High Quality				0	XXX		XXX		XXX	
8.		Fixed Income - Medium Quality				0	XXX		XXX		XXX	
9.		Fixed Income - Low Quality				0	XXX		XXX		XXX	
10.		Fixed Income - Lower Quality				0	XXX		XXX		XXX	
11.		Fixed Income - In/Near Default				0	XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public				0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
13.		Unaffiliated Common Stock - Private				0	0.0000	0	0.1945	0	0.1945	0
14.		Real Estate				0	(b)	0	(b)	0	(b)	0
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
16.		Affiliated - All Other		XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
17.		Total Common Stock (Sum of Lines 1 through 16)	432,326,525	0	0	432,326,525	XXX	0	XXX	61,000	XXX	97,000
		REAL ESTATE										
18.		Home Office Property (General Account only)				0	0.0000	0	0.0912	0	0.0912	0
19.		Investment Properties				0	0.0000	0	0.0912	0	0.0912	0
20.		Properties Acquired in Satisfaction of Debt				0	0.0000	0	0.1337	0	0.1337	0
21.		Total Real Estate (Sum of Lines 18 through 20)	0	0	0	0	XXX	0	XXX	0	XXX	0
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
23.	1	Highest Quality		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
24.	2	High Quality		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
25.	3	Medium Quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
26.	4	Low Quality	96,823,093	XXX	XXX	96,823,093	0.0245	2,372,166	0.0572	5,538,281	0.0817	7,910,447
27.	5	Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
28.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	96,823,093	XXX	XXX	96,823,093	XXX	2,372,166	XXX	5,538,281	XXX	7,910,447

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	293,155,994	XXX	XXX	293,155,994	0.0005	146,578	0.0016	469,050	0.0033	967,415
31.	2	High Quality	81,047,072	XXX	XXX	81,047,072	0.0021	170,199	0.0064	518,701	0.0106	859,099
32.	3	Medium Quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
33.	4	Low Quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
34.	5	Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
35.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
36.		Affiliated Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	374,203,066	XXX	XXX	374,203,066	XXX	316,777	XXX	987,751	XXX	1,826,514
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX	0	0.0011	0	0.0057	0	0.0074	0
39.		Mortgages - CM2 - High Quality			XXX	0	0.0040	0	0.0114	0	0.0149	0
40.		Mortgages - CM3 - Medium Quality			XXX	0	0.0069	0	0.0200	0	0.0257	0
41.		Mortgages - CM4 - Low Medium Quality			XXX	0	0.0120	0	0.0343	0	0.0428	0
42.		Mortgages - CM5 - Low Quality			XXX	0	0.0183	0	0.0486	0	0.0628	0
43.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
44.		Residential Mortgages - All Other		XXX	XXX	0	0.0015	0	0.0034	0	0.0046	0
45.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX	0	0.0480	0	0.0868	0	0.1371	0
47.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
48.		Residential Mortgages - All Other			XXX	0	0.0029	0	0.0066	0	0.0103	0
49.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Commercial Mortgages - All Other			XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX	0	0.0000	0	0.1942	0	0.1942	0
52.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
53.		Residential Mortgages - All Other			XXX	0	0.0000	0	0.0149	0	0.0149	0
54.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Commercial Mortgages - All Other			XXX	0	0.0000	0	0.1942	0	0.1942	0
56.		Total Affiliated (Sum of Lines 38 through 55)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
57.		Unaffiliated - In Good Standing With Covenants			XXX	0	(c)	0	(c)	0	(c)	0
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX	0	0.0011	0	0.0057	0	0.0074	0
59.		Unaffiliated - In Good Standing Primarily Senior			XXX	0	0.0040	0	0.0114	0	0.0149	0
60.		Unaffiliated - In Good Standing All Other			XXX	0	0.0069	0	0.0200	0	0.0257	0
61.		Unaffiliated - Overdue, Not in Process			XXX	0	0.0480	0	0.0868	0	0.1371	0
62.		Unaffiliated - In Process of Foreclosure			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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public	5,369,384	XXX	XXX	5,369,384	0.0000	0	0.2431 (a)	1,305,297	0.2431 (a)	1,305,297
66.		Unaffiliated Private	166,862,328	XXX	XXX	166,862,328	0.0000	0	0.1945	32,454,723	0.1945	32,454,723
67.		Affiliated Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
69.		Affiliated Other - All Other		XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	172,231,712	XXX	XXX	172,231,712	XXX	0	XXX	33,760,020	XXX	33,760,020
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)				0	0.0000	0	0.0912	0	0.0912	0
72.		Investment Properties	200,693,067			200,693,067	0.0000	0	0.0912	18,303,208	0.0912	18,303,208
73		Properties Acquired in Satisfaction of Debt				0	0.0000	0	0.1337	0	0.1337	0
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	200,693,067	0	0	200,693,067	XXX	0	XXX	18,303,208	XXX	18,303,208
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit	0			0	0.0003	0	0.0006	0	0.0010	0
76.		Non-guaranteed Federal Low Income Housing Tax Credit	0			0	0.0063	0	0.0120	0	0.0190	0
77.		Guaranteed State Low Income Housing Tax Credit	0			0	0.0003	0	0.0006	0	0.0010	0
78.		Non-guaranteed State Low Income Housing Tax Credit	0			0	0.0063	0	0.0120	0	0.0190	0
79.		All Other Low Income Housing Tax Credit	0			0	0.0273	0	0.0600	0	0.0975	0
80.		Total LIHTC (Sum of Lines 75 through 79)	0	0	0	0	XXX	0	XXX	0	XXX	0
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments		XXX		0	0.0000	0	0.0042	0	0.0042	0
82.		NAIC 2 Working Capital Finance Investments		XXX		0	0.0000	0	0.0137	0	0.0137	0
83.		Other Invested Assets - Schedule BA	76,690,983	XXX		76,690,983	0.0000	0	0.1580	12,117,175	0.1580	12,117,175
84.		Other Short-Term Invested Assets - Schedule DA		XXX		0	0.0000	0	0.1580	0	0.1580	0
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	76,690,983	XXX	0	76,690,983	XXX	0	XXX	12,117,175	XXX	12,117,175
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	920,641,921	0	0	920,641,921	XXX	2,688,943	XXX	70,706,435	XXX	73,917,364

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
(b) Determined using the same factors and breakdowns used for directly owned real estate.
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

Asset Valuation Reserve - Replications (Synthetic) Assets

N O N E

Schedule F - Claims

N O N E

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	(1,437,822,590)	XXX	2,918	XXX		XXX		XXX		XXX	(1,438,093,606)	XXX		XXX		XXX	268,098	XXX
2. Premiums earned	(1,425,766,285)	XXX	2,918	XXX		XXX		XXX		XXX	(1,426,037,321)	XXX		XXX		XXX	268,118	XXX
3. Incurred claims	(182,863,132)	12.8	5,010	171.7	0	0.0	0	0.0	0	0.0	(182,542,294)	12.8	0	0.0	0	0.0	(325,848)	(121.5)
4. Cost containment expenses	3,081,267	(0.2)		0.0		0.0		0.0		0.0	3,081,267	(0.2)		0.0		0.0		0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4)	(179,781,865)	12.6	5,010	171.7	0	0.0	0	0.0	0	0.0	(179,461,027)	12.6	0	0.0	0	0.0	(325,848)	(121.5)
6. Increase in contract reserves	(1,211,216,461)	85.0	0	0.0	0	0.0	0	0.0	0	0.0	(1,211,216,459)	84.9	0	0.0	0	0.0	(2)	0.0
7. Commissions (a)	212,828,606	(14.9)	84	2.9		0.0		0.0		0.0	212,780,215	(14.9)		0.0		0.0	48,307	18.0
8. Other general insurance expenses	25,355,060	(1.8)		0.0		0.0		0.0		0.0	25,355,060	(1.8)		0.0		0.0		0.0
9. Taxes, licenses and fees	69,216	0.0		0.0		0.0		0.0		0.0	69,216	0.0		0.0		0.0		0.0
10. Total other expenses incurred	238,252,882	(16.7)	84	2.9	0	0.0	0	0.0	0	0.0	238,204,491	(16.7)	0	0.0	0	0.0	48,307	18.0
11. Aggregate write-ins for deductions	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
12. Gain from underwriting before dividends or refunds	(273,020,841)	19.1	(2,176)	(74.6)	0	0.0	0	0.0	0	0.0	(273,564,326)	19.2	0	0.0	0	0.0	545,661	203.5
13. Dividends or refunds	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	(273,020,841)	19.1	(2,176)	(74.6)	0	0.0	0	0.0	0	0.0	(273,564,326)	19.2	0	0.0	0	0.0	545,661	203.5
DETAILS OF WRITE-INS																		
1101.																		
1102.																		
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)	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

(a) Includes $ ..... reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
			Credit Accident and Health (Group and Individual)		5	6	7	8	9
	Total	Group Accident and Health		Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	19,264,263					19,183,813			80,450
2. Advance premiums	1,754,007					1,754,007			
3. Reserve for rate credits	0								
4. Total premium reserves, current year	21,018,270	0	0	0	0	20,937,820	0	0	80,450
5. Total premium reserves, prior year	25,183,995	0	0	0	0	25,103,525	0	0	80,470
6. Increase in total premium reserves	(4,165,725)	0	0	0	0	(4,165,705)	0	0	(20)
B. Contract Reserves:									
1. Additional reserves (a)	1,121,621,894					1,120,146,812			1,475,082
2. Reserve for future contingent benefits	0								
3. Total contract reserves, current year	1,121,621,894	0	0	0	0	1,120,146,812	0	0	1,475,082
4. Total contract reserves, prior year.	2,332,838,355	0	0	0	0	2,331,363,271	0	0	1,475,084
5. Increase in contract reserves	(1,211,216,461)	0	0	0	0	(1,211,216,459)	0	0	(2)
C. Claim Reserves and Liabilities:									
1. Total current year	395,231,036	6,202	0	0	0	393,352,520	0	0	1,872,314
2. Total prior year	867,713,436	1,192	0	0	0	865,090,603	0	0	2,621,641
3. Increase	(472,482,400)	5,010	0	0	0	(471,738,083)	0	0	(749,327)
PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year	264,631,327					264,207,848			423,479
1.2 On claims incurred during current year	24,987,941					24,987,941			
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	247,723,841	6,202				245,845,325			1,872,314
2.2 On claims incurred during current year	147,507,195					147,507,195			
3. Test:									
3.1 Lines 1.1 and 2.1	512,355,168	6,202	0	0	0	510,053,173	0	0	2,295,793
3.2 Claim reserves and liabilities, December 31, prior year	867,713,436	1,192	0	0	0	865,090,603	0	0	2,621,641
3.3 Line 3.1 minus Line 3.2	(355,358,268)	5,010	0	0	0	(355,037,430)	0	0	(325,848)
PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	137,786,066	3,651				137,514,317			268,098
2. Premiums earned	140,250,465	3,651				139,978,696			268,118
3. Incurred claims	248,307,349	5,010				248,612,673			(310,334)
4. Commissions	(13,914,812)	84	0			(13,963,203)			48,307
B. Reinsurance Ceded:									
1. Premiums written	1,575,608,656	733				1,575,607,923			
2. Premiums earned	1,566,016,750	733				1,566,016,017			
3. Incurred claims	431,170,481					431,154,967			15,514
4. Commissions	(226,743,401)	17	0			(226,743,418)			

(a) Includes $ ..... premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims				0
2. Beginning Claim Reserves and Liabilities				0
3. Ending Claim Reserves and Liabilities				0
4. Claims Paid	0	0	0	0
B. Assumed Reinsurance:				
5. Incurred Claims			248,307,349	248,307,349
6. Beginning Claim Reserves and Liabilities			867,713,436	867,713,436
7. Ending Claim Reserves and Liabilities			788,583,556	788,583,556
8. Claims Paid	0	0	327,437,229	327,437,229
C. Ceded Reinsurance:				
9. Incurred Claims			431,170,481	431,170,481
10. Beginning Claim Reserves and Liabilities				0
11. Ending Claim Reserves and Liabilities			393,352,520	393,352,520
12. Claims Paid	0	0	37,817,961	37,817,961
D. Net:				
13. Incurred Claims	0	0	(182,863,132)	(182,863,132)
14. Beginning Claim Reserves and Liabilities	0	0	867,713,436	867,713,436
15. Ending Claim Reserves and Liabilities	0	0	395,231,036	395,231,036
16. Claims Paid	0	0	289,619,268	289,619,268
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses			(182,863,132)	(182,863,132)
18. Beginning Reserves and Liabilities			867,713,436	867,713,436
19. Ending Reserves and Liabilities			395,231,036	395,231,036
20. Paid Claims and Cost Containment Expenses	0	0	289,619,268	289,619,268

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
62413	36-0947200	11/22/2000	WILCAC LIFE INS CO	IL	CO/I	XXXL	650,706	657	41	68	0	0
62413	36-0947200	06/01/2001	WILCAC LIFE INS CO	IL	YRT/I	OL	0	973	0	78	0	0
62413	36-0947200	07/24/2007	WILCAC LIFE INS CO	IL	CO/I	XXXL	0	0	0	18,090	0	0
62413	36-0947200	01/01/2010	WILCAC LIFE INS CO	IL	YRT/I	OL	0	0	(28,229)	0	0	0
60704	94-1516991	01/01/2012	WILTON REASSUR LIFE CO OF NY	NY	CO/I	OL	2,401,756,788	261,026,071	14,780,498	7,210,279	0	0
0299999. General Account - U.S. Affiliates - Other							2,402,407,494	261,027,701	14,752,310	7,228,515	0	0
0399999. Total General Account - U.S. Affiliates							2,402,407,494	261,027,701	14,752,310	7,228,515	0	0
0699999. Total General Account - Non-U.S. Affiliates							0	0	0	0	0	0
0799999. Total General Account - Affiliates							2,402,407,494	261,027,701	14,752,310	7,228,515	0	0
90611	41-1366075	12/01/2005	ALLIANZ LIFE INS CO OF N AMER	MN	YRT/I	OL	25,306,831	57,783	37,331	1,343	0	0
90611	41-1366075	10/01/2006	ALLIANZ LIFE INS CO OF N AMER	MN	YRT/I	XXXLO	118,022,049	496,136	363,302	50,705	0	0
90611	41-1366075	02/01/2008	ALLIANZ LIFE INS CO OF N AMER	MN	CO/I	XXXL	59,760,440	2,185,936	95,811	15,402	0	0
60739	74-0484030	09/01/2007	AMERICAN NATL INS CO	TX	CO/I	OL	29,007,555	86,889	69,966	1,094	0	0
60739	74-0484030	09/01/2007	AMERICAN NATL INS CO	TX	CO/I	XXXL	428,307,547	12,163,319	1,033,069	147,224	0	0
80624	13-1851754	01/01/2007	AMERICAN PROGRESSIVE L&H INS OF N	NY	CO/I	XXXL	124,500	61,748	0	0	0	0
61999	35-0810610	01/01/2009	AMERICO FIN LIFE & ANN INS CO	TX	CO/I	XXXL	0	0	(6,911,264)	0	0	0
61301	47-0098400	01/01/2007	AMERITAS LIFE INS CORP	NE	YRT/I	XXXLO	0	0	0	6,078	0	0
61301	47-0098400	02/01/2007	AMERITAS LIFE INS CORP	NE	CO/I	XXXL	0	0	0	342,216	0	0
61301	47-0098400	02/01/2007	AMERITAS LIFE INS CORP	NE	CO/I	XXXL	647,661,432	16,634,265	1,101,920	202,500	0	15
61301	47-0098400	06/15/2007	AMERITAS LIFE INS CORP	NE	CO/I	XXXL	1,914,292	13,220	0	10,410	0	0
61301	47-0098400	06/15/2007	AMERITAS LIFE INS CORP	NE	YRT/I	XXXLO	0	0	0	39,432	0	0
61301	47-0098400	06/15/2007	AMERITAS LIFE INS CORP	NE	YRT/I	XXXLO	38,214,513	248,444	114,185	0	0	0
61301	47-0098400	06/15/2007	AMERITAS LIFE INS CORP	NE	CO/I	OL	3,521,750	21,360	5,858	0	0	0
61301	47-0098400	06/15/2007	AMERITAS LIFE INS CORP	NE	CO/I	XXXL	54,342,450	1,355,398	90,399	0	0	0
61301	47-0098400	04/09/2009	AMERITAS LIFE INS CORP	NE	CO/I	XXXL	7,115	0	0	37,443	0	0
61301	47-0098400	04/09/2009	AMERITAS LIFE INS CORP	NE	CO/I	OL	65,996,586	303,331	0	0	0	0
61301	47-0098400	04/09/2009	AMERITAS LIFE INS CORP	NE	CO/I	XXXL	302,747,425	8,173,501	909,494	25,463	0	0
60033	13-3758127	01/01/2007	AMERITAS LIFE INS CORP OF NY	NY	YRT/I	XXXLO	6,255,000	15,105	10,457	0	0	0
60033	13-3758127	02/01/2007	AMERITAS LIFE INS CORP OF NY	NY	CO/I	XXXL	146,423,161	3,777,134	267,175	0	0	0
60033	13-3758127	04/09/2009	AMERITAS LIFE INS CORP OF NY	NY	CO/I	OL	12,550,326	43,745	36,435	0	0	0
60033	13-3758127	04/09/2009	AMERITAS LIFE INS CORP OF NY	NY	CO/I	XXXL	56,233,473	1,484,781	163,251	0	0	0
72222	05-0340166	08/01/2008	AMICA LIFE INS CO	RI	CO/I	XXXL	529,274,695	10,251,873	1,018,946	181,829	0	0
61492	44-0188050	10/01/2007	ATHENE ANNUITY & LIFE ASSUR CO	DE	CO/I	XXXL	64,308,680	1,224,017	268,748	256,578	0	0
61492	44-0188050	01/01/2008	ATHENE ANNUITY & LIFE ASSUR CO	DE	CO/I	XXXL	215,770,618	9,977,889	974,132	472,909	0	0
94250	52-1236145	04/07/2000	BANNER LIFE INS CO	MD	CO/I	XXXLO	3,680,063	15,967	3,216	23,184	0	0
94250	52-1236145	02/14/2005	BANNER LIFE INS CO	MD	CO/I	XXXL	90,445,427	2,118,964	135,856	27,620	0	0
94250	52-1236145	06/08/2005	BANNER LIFE INS CO	MD	CO/I	XXXL	557,899,074	9,652,463	719,769	131,483	0	0
94250	52-1236145	08/15/2005	BANNER LIFE INS CO	MD	CO/I	XXXL	74,858,900	3,672,430	99,084	12,726	0	0
94250	52-1236145	10/03/2005	BANNER LIFE INS CO	MD	YRT/I	OL	10,482,374	344,195	377,465	74,449	0	0
94250	52-1236145	07/14/2006	BANNER LIFE INS CO	MD	CO/I	XXXL	544,693,735	11,064,131	554,492	128,883	0	0
94250	52-1236145	03/19/2007	BANNER LIFE INS CO	MD	CO/I	XXXL	61,655,147	1,130,070	54,374	11,001	0	0
94250	52-1236145	05/21/2007	BANNER LIFE INS CO	MD	CO/I	XXXL	102,021,581	2,416,969	109,829	20,909	0	0
94250	52-1236145	08/14/2007	BANNER LIFE INS CO	MD	CO/I	XXXL	188,424,059	4,073,031	202,015	393,280	0	0
94250	52-1236145	11/14/2007	BANNER LIFE INS CO	MD	CO/I	XXXL	44,052,374	1,116,034	39,205	10,238	0	0
94250	52-1236145	12/31/2007	BANNER LIFE INS CO	MD	CO/I	XXXL	158,020,860	3,412,006	159,996	38,819	0	0
94250	52-1236145	02/25/2008	BANNER LIFE INS CO	MD	CO/I	XXXL	736,750,721	17,114,727	726,281	472,302	0	0
94250	52-1236145	12/15/2008	BANNER LIFE INS CO	MD	CO/I	XXXL	8,009,747	35,975	27,566	8,911	0	0
61832	52-0676509	01/01/2009	CHESAPEAKE LIFE INS CO	OK	CO/I	XXXL	1,064,792,865	88,869,940	7,486,411	1,734,022	0	0
61832	52-0676509	01/01/2009	CHESAPEAKE LIFE INS CO	OK	CO/I	FA	0	3,714,688	15,702	0	0	0
61832	52-0676509	01/01/2009	CHESAPEAKE LIFE INS CO	OK	CO/I	IL	4,960,165	3,399,891	121,232	0	0	0
61832	52-0676509	01/01/2009	CHESAPEAKE LIFE INS CO	OK	CO/I	OA	0	919,962	0	0	0	0
61832	52-0676509	01/01/2009	CHESAPEAKE LIFE INS CO	OK	CO/I	OL	633,470,501	124,488,032	15,482,777	5,776,732	0	0
61832	52-0676509	03/01/2012	CHESAPEAKE LIFE INS CO	OK	CO/G	OL	62,907,773	3,130,333	266,816	56,564	0	0
61832	52-0676509	03/01/2012	CHESAPEAKE LIFE INS CO	OK	CO/I	OL	0	0	0	2,225,879	0	0
61832	52-0676509	03/01/2012	CHESAPEAKE LIFE INS CO	OK	CO/I	XXXL	1,844,985,266	4,822,296	7,825,291	181,492	0	0
93432	06-1041383	01/01/2014	CM LIFE INS CO	CT	CO/I	OL	1,425,335,000	230,776,758	13,172,159	5,514,495	0	0
79065	04-2461439	09/17/2007	DELAWARE LIFE INS CO	DE	YRT/I	OL	93,048,090	746,648	347,597	79,936	0	0

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
72664	04-2845273	11/06/2007	DELAWARE LIFE INS CO OF NY	NY	YRT/I	OL	3,899,036	21,671	103,275	148,061	0	0
62928	42-0868851	09/01/2009	EMC NATL LIFE CO	IA	CO/I	XXXL	11,091,352	258,557	187,764	7,464	0	0
63274	52-6033321	04/01/2005	FIDELITY & GUAR LIFE INS CO	IA	CO/I	AXXX	0	0	265,892	0	0	0
63274	52-6033321	04/01/2005	FIDELITY & GUAR LIFE INS CO	IA	CO/I	OL	0	0	11,131	0	0	0
63274	52-6033321	04/01/2005	FIDELITY & GUAR LIFE INS CO	IA	CO/I	XXXL	1,771,341,112	39,117,523	8,919,206	1,592,872	0	0
63274	52-6033321	12/31/2007	FIDELITY & GUAR LIFE INS CO	IA	CO/I	OL	0	0	450,334	0	0	0
63274	52-6033321	12/31/2007	FIDELITY & GUAR LIFE INS CO	IA	CO/I	XXXL	3,271,135,310	88,767,168	10,221,581	6,425,147	0	0
63274	52-6033321	01/01/2011	FIDELITY & GUAR LIFE INS CO	IA	CO/I	AXXX	0	0	786,233	0	0	0
63274	52-6033321	01/01/2011	FIDELITY & GUAR LIFE INS CO	IA	CO/I	OL	2,016,648,983	364,264,663	20,899,076	33,088,003	0	0
63274	52-6033321	01/01/2011	FIDELITY & GUAR LIFE INS CO	IA	CO/I	XXXL	2,399,146,636	111,451,044	27,257,772	0	0	0
63274	52-6033321	01/01/2011	FIDELITY & GUAR LIFE INS CO	IA	CO/I	AXXX	5,828,340,497	827,974,052	30,160,452	0	0	0
63274	52-6033321	01/01/2011	FIDELITY & GUAR LIFE INS CO	IA	CO/I	XXXL	2,884,902,136	71,405,010	8,860,148	21,866,362	0	0
78417	91-1367496	01/01/2006	FIRST SYMETRA NATL LIFE INS CO OF	NY	CO/I	XXXL	992,843	29,665	3,516	228	0	0
78417	91-1367496	07/01/2009	FIRST SYMETRA NATL LIFE INS CO OF	NY	CO/I	XXXL	39,643	1,211	199	31	0	0
65536	54-0283385	11/28/2005	GENWORTH LIFE & ANN INS CO	VA	YRT/I	XXXLO	1,159,390,754	4,692,768	3,163,609	842,040	0	0
70025	91-6027719	11/28/2005	GENWORTH LIFE INS CO	DE	YRT/I	OL	5,912	50	0	282	0	0
70025	91-6027719	11/28/2005	GENWORTH LIFE INS CO	DE	YRT/I	XXXLO	10,108,559	83,697	85,981	12,772	0	0
64246	13-5123390	06/03/2002	GUARDIAN LIFE INS CO OF AMER	NY	CO/I	XXXL	0	0	(46,059)	0	0	0
92711	35-1817054	07/01/2020	HCC LIFE INS CO	IN	CO/I	FA	0	5,669,090	5,642,603	75,328	0	0
92711	35-1817054	07/01/2020	HCC LIFE INS CO	IN	CO/I	OL	106,352,809	32,108,729	33,862,985	495,741	0	0
65056	38-1659835	11/22/2000	JACKSON NATL LIFE INS CO	MI	CO/I	XXXL	5,699,031	113,052	6,743	2,937	0	0
64017	75-0300900	01/01/2009	JEFFERSON NATL LIFE INS CO	TX	CO/I	OL	0	0	608,307	284,025	0	0
64017	75-0300900	01/01/2009	JEFFERSON NATL LIFE INS CO	TX	CO/I	XXXL	128,980,000	3,691,608	0	122,804	0	0
86375	13-3646501	01/01/2000	JOHN HANCOCK LIFE INS CO OF NY	NY	YRT/I	OL	12,330,146	262,491	162,414	0	0	0
65838	01-0233346	01/01/2000	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	OL	0	0	0	241,693	0	0
65838	01-0233346	01/01/2000	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	OL	0	0	0	332,642	0	0
65838	01-0233346	01/01/2000	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	OL	78,354,145	1,735,434	703,507	0	0	0
65838	01-0233346	01/01/2000	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	OL	17,506,969	543,466	524,083	15,311	0	0
65129	44-0308260	05/18/2001	KANSAS CITY LIFE INS CO	MO	YRT/I	OL	0	0	1,365	0	0	0
65927	04-2314290	01/01/2008	LINCOLN HERITAGE LIFE INS CO	IL	CO/I	XXXL	534,780,068	117,920,936	32,763,259	7,779,707	0	0
93580	84-0849721	04/01/2006	M LIFE INS CO	CO	YRT/I	OL	181,813,720	101,333	850,583	134,251	0	0
65935	04-1590850	05/23/2005	MASSACHUSETTS MUT LIFE INS CO	MA	CO/I	XXXL	496,405,577	19,043,483	778,116	53,266	0	0
65935	04-1590850	05/23/2005	MASSACHUSETTS MUT LIFE INS CO	MA	CO/I	XXXLO	23,646,393	25,673	37,066	1,088	0	0
65978	13-5581829	01/01/1986	METROPOLITAN LIFE INS CO	NY	YRT/I	OL	82,852,597	0	(1,541,670)	140,030	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	OL	21,044,000	76,085	67,113	0	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	XXXL	36,952,003	2,186,396	117,846	0	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	CL	0	553,000	0	0	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	FA	0	18,151,542	235,767	0	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	OA	0	941,213	0	0	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	OL	138,062,878	39,185,290	1,757,798	1,438,219	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	OL	51,455,357	317,205	178,763	0	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	XXXL	109,148,658	7,593,602	379,198	0	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/G	OL	314,269	620,883	0	0	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	CL	0	3,030	0	79	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	FA	0	33,056,354	506,915	0	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	IL	897,103	670,588	0	0	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	OA	0	2,872,277	0	0	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	OL	307,297,980	73,316,603	3,487,140	2,426,786	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	XXXL	12,149,845	4,769,063	137,873	0	0	0
57541	36-1493430	06/01/2007	MODERN WOODMEN OF AMER	IL	CO/I	XXXL	596,978,348	14,066,350	1,238,714	539,570	0	0
57541	36-1493430	06/01/2007	MODERN WOODMEN OF AMER	IL	YRT/I	XXXLO	33,023,952	75,385	165,279	2,880	0	0
66311	31-0717055	07/01/2005	MOTORISTS LIFE INS CO	OH	CO/I	XXXL	113,807,343	3,306,352	188,320	41,264	0	24
67814	06-0493340	09/01/2006	NASSAU LIFE INS CO	NY	CO/I	XXXL	66,798,826	2,933,075	102,757	11,805	0	0
67814	06-0493340	09/01/2006	NASSAU LIFE INS CO	NY	CO/I	OL	169,928	132	306	305	0	0
67814	06-0493340	09/01/2006	NASSAU LIFE INS CO	NY	CO/I	XXXL	21,553,640	585,309	38,795	5,938	0	0
62359	36-1824600	01/01/2007	NASSAU LIFE INS CO OF TX	TX	CO/I	XXXL	0	0	0	0	0	0
60593	43-0825796	01/01/2001	NATIONAL STATES INS CO	MO	CO/I	OL	54,127,191	21,831,298	1,568,077	1,620,745		0
60593	43-0825796	12/31/2002	NATIONAL STATES INS CO	MO	CO/I	OL	16,118,208	6,502,474	466,932	482,632	0	0

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
91626	04-2708937	01/01/1986	NEW ENGLAND LIFE INS CO	MA	YRT/I	OL	0	0	217,050	0	0	0
66974	36-2428931	01/01/2006	NORTH AMER CO LIFE & HLTH INS	IA	YRT/I	OL	17,418,683	75,365	(1,357)	64,846	0	0
67032	56-0340860	01/01/2007	NORTH CAROLINA MUT LIFE INS CO	NC	CO/I	XXXL	34,809,330	5,645,474	1,277,543	292,804	0	1
93548	06-1045829	09/01/2006	PHL VARIABLE INS CO	CT	CO/I	OL	7,441,559	30,369	10,266	5,778	0	0
93548	06-1045829	09/01/2006	PHL VARIABLE INS CO	CT	CO/I	XXXL	504,485,347	9,407,988	695,994	111,165	0	0
93548	06-1045829	09/01/2006	PHL VARIABLE INS CO	CT	CO/I	OL	2,938,456	9,438	4,163	2,522	0	0
93548	06-1045829	09/01/2006	PHL VARIABLE INS CO	CT	CO/I	XXXL	586,189,382	24,974,069	830,418	86,131	0	0
93548	06-1045829	05/19/2008	PHL VARIABLE INS CO	CT	YRT/I	OL	0	0	161	0	0	0
68136	63-0169720	01/01/2000	PROTECTIVE LIFE INS CO	TN	CO/I	XXXL	791,657,184	21,489,992	2,338,108	780,477	0	0
68136	63-0169720	01/01/2000	PROTECTIVE LIFE INS CO	TN	CO/I	XXXLO	10,365,367	46,623	30,613	8,406	0	0
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	MCO/I	FA	0	477,606	0	1,527,249	120,849,168	0
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	MCO/I	OL	1,140,375,576	(430)	18,286,467	17,001,094	361,062,040	0
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	CO/I	XXXL	4,096,142,373	178,905,684	12,542,968	8,190,883	0	0
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	MCO/I	OL	338,135,952	0	4,074,384	0	69,712,553	0
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	CO/I	XXXL	2,240,628,277	101,424,676	8,811,889	245,896	0	0
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	CO/I	OL	185,800,791	201,560	8,222,375	21,161	0	0
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	CO/I	OL	544,084,201	5,537,442	9,930,274	1,284,538	0	0
68136	63-0169720	01/01/2013	PROTECTIVE LIFE INS CO	TN	CO/I	XXXL	439,809,266	1,614,427	(1,632,780)	573,614	0	0
68136	63-0169720	01/01/2013	PROTECTIVE LIFE INS CO	TN	CO/I	XXXL	262,312,507	(1,218,746)	(2,715,508)	30,987	0	0
68136	63-0169720	01/01/2013	PROTECTIVE LIFE INS CO	TN	MCO/I	OL	20,917,999	0	966,370	0	0	0
68772	15-0442730	08/01/2001	SECURITY MUT LIFE INS CO OF NY	NY	YRT/I	XXXLO	9,419,532	133,784	50,195	13,046	0	0
68608	91-0742147	01/19/2005	SYMETRA LIFE INS CO	IA	CO/I	XXXL	219,236,646	4,131,504	334,084	56,550	0	0
68608	91-0742147	01/01/2006	SYMETRA LIFE INS CO	IA	CO/I	OL	4,980,532	10,768	8,111	243	0	0
68608	91-0742147	01/01/2006	SYMETRA LIFE INS CO	IA	CO/I	XXXL	327,023,893	8,546,539	532,558	85,578	0	0
68608	91-0742147	07/01/2009	SYMETRA LIFE INS CO	IA	CO/I	XXXL	1,906,794	29,453	12,101	197	0	0
70688	36-6071399	01/19/2005	TRANSAMERICA FINANCIAL LIFE INS C	NY	YRT/I	XXXLO	48,125	156	(128)	252	0	0
70688	36-6071399	01/19/2005	TRANSAMERICA FINANCIAL LIFE INS C	NY	CO/I	XXXL	11,108,455	461,369	26,555	5,701	0	0
70688	36-6071399	04/01/2005	TRANSAMERICA FINANCIAL LIFE INS C	NY	YRT/I	XXXLO	15,603,026	127,466	56,706	7,614	0	0
70688	36-6071399	08/15/2005	TRANSAMERICA FINANCIAL LIFE INS C	NY	YRT/I	OL	14,979,420	1,794,779	1,103,576	118,983	0	0
70688	36-6071399	10/01/2006	TRANSAMERICA FINANCIAL LIFE INS C	NY	YRT/I	OL	224,656	1,076	961	87	0	0
70688	36-6071399	10/02/2006	TRANSAMERICA FINANCIAL LIFE INS C	NY	YRT/I	XXXLO	3,430,143	17,806	13,088	1,683	0	0
70688	36-6071399	04/01/2017	TRANSAMERICA FINANCIAL LIFE INS C	NY	COFW/I	FA	0	167,071,734	0	0	0	1,505,328
70688	36-6071399	04/01/2017	TRANSAMERICA FINANCIAL LIFE INS C	NY	COFW/I	OL	281,020,344	165,425,462	0	2,585	0	991,899
86231	39-0989781	01/19/2005	TRANSAMERICA LIFE INS CO	IA	CO/I	XXXL	276,697,863	9,483,993	561,672	122,969	0	0
86231	39-0989781	01/19/2005	TRANSAMERICA LIFE INS CO	IA	CO/I	XXXLO	123,857	2,220	251	141	0	0
86231	39-0989781	01/19/2005	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXLO	8,567,132	37,772	56,719	14,767	0	0
86231	39-0989781	04/01/2005	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXLO	358,720,395	1,920,967	1,572,490	267,185	0	0
86231	39-0989781	08/15/2005	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	303,730,613	37,627,284	19,207,817	8,302,438	0	0
86231	39-0989781	04/01/2006	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXLO	11,114,402	46,215	31,500	5,525	0	0
86231	39-0989781	10/01/2006	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	118,811	249	0	40,480	0	0
86231	39-0989781	10/01/2006	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXLO	10,606,765	88,348	241,056	30,023	0	0
86231	39-0989781	10/02/2006	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	16,874	54	25,393	1,665	0	0
86231	39-0989781	10/02/2006	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXLO	3,228,850	12,459	0	864	0	0
86231	39-0989781	04/01/2017	TRANSAMERICA LIFE INS CO	IA	COFW/I	FA	0	5,840,512,807	0	0	0	9,823,452
86231	39-0989781	04/01/2017	TRANSAMERICA LIFE INS CO	IA	COFW/I	OL	7,148,116,054	4,102,551,849	(1,820,263)	15,504,542	0	0
86231	39-0989781	04/01/2017	TRANSAMERICA LIFE INS CO	IA	MCOFW/I	OL	8,313,066,058	0	(1,575,492)	5,985,601	4,378,683,106	9,593,123
86231	39-0989781	12/31/2020	TRANSAMERICA LIFE INS CO	IA	COFW/I	XXXL	12,467,991,178	437,180,827	437,180,827	0	0	0
66281	52-0419790	04/01/2017	TRANSAMERICA PREMIER LIFE INS CO	IA	COFW/I	OL	0	0	0	0	0	8,249,340
66281	52-0419790	04/01/2017	TRANSAMERICA PREMIER LIFE INS CO	IA	MCOFW/I	OL	0	0	(276,952)	0	0	4,788,400
60227	74-2843158	01/01/2005	TRINITY LIFE INS CO	OK	CO/I	XXXL	2,089,824	837,939	105,416	41,086	0	0
84530	38-2046096	07/01/2006	US FINANCIAL LIFE INS CO	AZ	YRT/I	OL	3,282,794	128,683	31,271	32,795	0	0
84530	38-2046096	07/01/2006	US FINANCIAL LIFE INS CO	AZ	YRT/I	XXXLO	82,774,790	498,482	788,501	126,544	0	0
70319	36-1933760	03/01/2006	WASHINGTON NATL INS CO	IN	CO/I	XXXL	82,970,864	2,538,890	165,672	18,045	0	0
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	CO/I	FA	0	283,073	8,006	0	0	0
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	CO/I	OL	330,039,455	105,413,640	4,418,387	3,167,310	0	0
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	CO/I	XXXL	182,290,439	11,630,995	0	0	0	0
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	CO/G	OL	1,960,283	123,489	(273)	0	0	0
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	CO/I	FA	0	309,166	24,668	0	0	0

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	CO/I	OL	399,210,704	138,800,559	7,980,705	5,266,061	0	0
66230	13-1976260	08/01/2000	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	XXXL	15,257,704	187,504	24,532	171,536	0	0
66230	13-1976260	02/14/2005	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	XXXL	156,249,772	3,532,876	187,890	40,399	0	0
66230	13-1976260	01/01/2006	WILLIAM PENN LIFE INS CO OF NY	NY	YRT/I	XXXLO	2,771,802	50,463	60,028	5,986	0	0
66230	13-1976260	08/01/2006	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	XXXL	174,091,616	4,172,983	195,558	42,561	0	0
66230	13-1976260	08/01/2007	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	XXXL	101,223,682	2,363,943	111,992	25,019	0	0
66230	13-1976260	02/25/2008	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	XXXL	156,661,696	4,144,415	176,112	43,907	0	0
66230	13-1976260	12/15/2008	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	XXXL	1,519,798	7,191	1,598	1,840	0	0
0899999. General Account - U.S. Non-Affiliates							75,828,895,808	13,909,370,032	779,455,698	168,725,218	4,930,306,867	34,951,582
00000	AA-1561039	10/01/2005	SUN LIFE ASSUR CO OF CANADA	CAN	YRT/I	OL	737,112,722	18,449,577	0	6,362,543	0	0
00000	AA-1561039	10/01/2005	SUN LIFE ASSUR CO OF CANADA	CAN	YRT/I	XXXLO	0	0	16,708,107	4,175,805	0	0
00000	AA-1561039	07/30/2007	SUN LIFE ASSUR CO OF CANADA	CAN	YRT/I	OL	132,876,987	1,519,487	1,189,817	696,845	0	0
00000	AA-3190837	01/19/2005	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	XXXLO	1,000	9	19	0	0	0
00000	AA-3190837	04/01/2005	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	OL	827,500	3,192	2,732	0	0	0
00000	AA-3190837	04/01/2005	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	XXXLO	2,031,050	7,651	6,707	0	0	0
00000	AA-3190837	08/15/2005	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	OL	0	0	1,607	0	0	0
00000	AA-3190837	04/01/2006	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	OL	62,500	78	219	0	0	0
00000	AA-3190837	04/01/2006	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	XXXLO	17,296,516	67,490	60,729	8,526	0	0
00000	AA-3190837	04/01/2006	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	OL	69,260,666	922,036	471,388	66,628	0	0
00000	AA-3190837	04/01/2006	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	XXXLO	100,000	267	225	0	0	0
00000	AA-3190837	10/02/2006	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	XXXLO	57,000	40	116	0	0	0
0999999. General Account - Non-U.S. Non-Affiliates							959,625,941	20,969,827	18,441,666	11,310,347	0	0
1099999. Total General Account - Non-Affiliates							76,788,521,749	13,930,339,859	797,897,364	180,035,565	4,930,306,867	34,951,582
1199999. Total General Account							79,190,929,243	14,191,367,560	812,649,674	187,264,080	4,930,306,867	34,951,582
1499999. Total Separate Accounts - U.S. Affiliates							0	0	0	0	0	0
1799999. Total Separate Accounts - Non-U.S. Affiliates							0	0	0	0	0	0
1899999. Total Separate Accounts - Affiliates							0	0	0	0	0	0
2199999. Total Separate Accounts - Non-Affiliates							0	0	0	0	0	0
2299999. Total Separate Accounts							0	0	0	0	0	0
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							78,231,303,302	14,170,397,733	794,208,008	175,953,733	4,930,306,867	34,951,582
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)							959,625,941	20,969,827	18,441,666	11,310,347	0	0
9999999 - Totals							79,190,929,243	14,191,367,560	812,649,674	187,264,080	4,930,306,867	34,951,582

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total - U.S. Affiliates							0	0	0	0	0	0
0699999. Total - Non-U.S. Affiliates							0	0	0	0	0	0
0799999. Total - Affiliates							0	0	0	0	0	0
61263	36-0770740	04/01/2018	BANKERS LIFE & CAS CO	IL	QA/G	LTC	3,651	1,834	373,512	6,202	0	0
61263	36-0770740	04/01/2018	BANKERS LIFE & CAS CO	IL	QA/I	LTC	137,514,317	19,181,979	2,893,484,259	133,137,137	0	0
61832	52-0676509	01/01/2009	CHESAPEAKE LIFE INS CO	OK	QA/I	OH	1,342	450	40,782	35,000	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	QA/I	OH	8,473	0	45,000	15,300	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	QA/I	OH	258,282	80,000	2,581,826	635,689	0	0
0899999. U.S. Non-Affiliates							137,786,065	19,264,263	2,896,525,379	133,829,328	0	0
1099999. Total - Non-Affiliates							137,786,065	19,264,263	2,896,525,379	133,829,328	0	0
1199999. Total U.S. (Sum of 0399999 and 0899999)							137,786,065	19,264,263	2,896,525,379	133,829,328	0	0
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)							0	0	0	0	0	0
9999999 - Totals							137,786,065	19,264,263	2,896,525,379	133,829,328	0	0

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
16399	82-5159810	07/01/2018	REDDING REASSURANCE COMPANY 3	MO	0	32,311,534
0199999. Life and Annuity - U.S. Affiliates - Captive					0	32,311,534
0399999. Total Life and Annuity - U.S. Affiliates					0	32,311,534
00000	AA-3190878	01/01/2005	WILTON REINS BERMUDA LTD	BMU	0	7,499,297
00000	AA-3190878	07/03/2006	WILTON REINS BERMUDA LTD	BMU	0	434,955
00000	AA-3190878	06/30/2008	WILTON REINS BERMUDA LTD	BMU	0	5,016,306
00000	AA-3190878	07/01/2009	WILTON REINS BERMUDA LTD	BMU	0	0
00000	AA-3190878	09/01/2009	WILTON REINS BERMUDA LTD	BMU	0	1,050,357
00000	AA-3190878	01/01/2011	WILTON REINS BERMUDA LTD	BMU	0	0
00000	AA-3190878	04/01/2017	WILTON REINS BERMUDA LTD	BMU	0	18,994,013
0599999. Life and Annuity - Non-U.S. Affiliates - Other					0	32,994,928
0699999. Total Life and Annuity - Non-U.S. Affiliates					0	32,994,928
0799999. Total Life and Annuity - Affiliates					0	65,306,462
65676	35-0472300	06/13/1960	LINCOLN NATL LIFE INS CO	IN	(24,181)	0
66346	58-0828824	10/01/1975	MUNICH AMER REASSUR CO	GA	(70,917)	19,731
66346	58-0828824	03/01/2006	MUNICH AMER REASSUR CO	GA	0	50,000
88099	75-1608507	10/10/1967	OPTIMUM RE INS CO	TX	2,160	0
88099	75-1608507	10/01/1975	OPTIMUM RE INS CO	TX	0	(19,731)
62359	36-1824600	06/30/1972	NASSAU LIFE INS CO OF TX	TX	(8,042)	(4,848)
93572	43-1235868	03/01/2006	RGA REINS CO	MO	0	5,000
93572	43-1235868	01/01/2009	RGA REINS CO	MO	14,186	2,388,731
82627	06-0839705	11/01/1972	SWISS RE LIFE & HLTH AMER INC	MO	0	294,895
82627	06-0839705	01/01/1980	SWISS RE LIFE & HLTH AMER INC	MO	0	22,500
82627	06-0839705	06/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	0	124
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	103,140	9,835
0899999. Life and Annuity - U.S. Non-Affiliates					16,346	2,766,237
1099999. Total Life and Annuity - Non-Affiliates					16,346	2,766,237
1199999. Total Life and Annuity					16,346	68,072,699
1499999. Total Accident and Health - U.S. Affiliates					0	0
00000	AA-3190878	10/01/2020	WILTON REINS BERMUDA LTD	BMU	0	18,435,970
1699999. Accident and Health - Non-U.S. Affiliates - Other					0	18,435,970
1799999. Total Accident and Health - Non-U.S. Affiliates					0	18,435,970
1899999. Total Accident and Health - Affiliates					0	18,435,970
2199999. Total Accident and Health - Non-Affiliates					0	0
2299999. Total Accident and Health					0	18,435,970
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					16,346	35,077,771
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					0	51,430,898
9999999 Totals - Life, Annuity and Accident and Health					16,346	86,508,669

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates							0	0	0	0	0	0	0	0
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							0	0	0	0	0	0	0	0
62944	13-5570651	05/01/1984	AXA EQUITABLE LIFE INS CO	NY	YRT/I	OL	160,514	8,968	7,848	5,328	0	0	0	0
62944	13-5570651	01/01/2008	AXA EQUITABLE LIFE INS CO	NY	YRT/I	XXXL	0	0	0	(230,864)	0	0	0	0
62345	47-0766667	01/01/2000	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	YRT/I	OL	0	0	0	(3,503)	0	0	0	0
62345	47-0766667	01/01/2000	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	YRT/I	OL	0	0	0	(87,246)	0	0	0	0
81779	43-1014771	01/01/1974	INDIVIDUAL ASSUR CO LIFE HLTH & A	OK	YRT/I	OL	55,381	1,372	1,270	1,525	0	0	0	0
65676	35-0472300	09/01/1955	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	22,304	3,004	3,992	3,441	0	0	0	0
65676	35-0472300	06/13/1960	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	524,934	8,531	8,899	10,252	0	0	0	0
65676	35-0472300	10/01/1964	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	1,540	119	119	298	0	0	0	0
65676	35-0472300	10/10/1964	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	17,520	1,181	1,532	1,672	0	0	0	0
65676	35-0472300	10/01/1970	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	200,000	4,005	3,751	6,991	0	0	0	0
65676	35-0472300	01/01/1976	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	85,794	8,423	8,213	5,104	0	0	0	0
65676	35-0472300	01/01/1980	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	725,834	19,193	17,892	25,846	0	0	0	0
65676	35-0472300	09/01/1980	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	92,000	29,555	30,547	321	0	0	0	0
65676	35-0472300	12/01/1984	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	1,016,343	12,501	11,123	13,618	0	0	0	0
65676	35-0472300	09/01/1985	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	25,000	128	132	1,042	0	0	0	0
66346	58-0828824	10/10/1967	MUNICH AMER REASSUR CO	GA	YRT/I	OL	0	0	4,070	0	0	0	0	0
66346	58-0828824	10/01/1975	MUNICH AMER REASSUR CO	GA	YRT/I	OL	0	0	3,688	0	0	0	0	0
66346	58-0828824	08/08/1977	MUNICH AMER REASSUR CO	GA	YRT/I	OL	0	0	55	216	0	0	0	0
66346	58-0828824	11/01/1978	MUNICH AMER REASSUR CO	GA	CO/I	OL	0	0	74,328	0	0	0	0	0
66346	58-0828824	11/01/1978	MUNICH AMER REASSUR CO	GA	YRT/I	OL	0	0	500	0	0	0	0	0
66346	58-0828824	02/01/1980	MUNICH AMER REASSUR CO	GA	YRT/I	OL	0	0	865	0	0	0	0	0
66346	58-0828824	03/01/2006	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	46,605,130	1,962,519	2,006,501	141,591	0	0	0	0
62359	36-1824600	06/30/1972	NASSAU LIFE INS CO OF TX	TX	CO/I	OL	683,022	504,183	529,208	8,192	0	0	0	0
88099	75-1608507	07/12/1968	OPTIMUM RE INS CO	TX	YRT/I	OL	961,908	12,247	13,881	16,896	0	0	0	0
88099	75-1608507	09/15/1980	OPTIMUM RE INS CO	TX	CO/I	OL	15,000	255	233	850	0	0	0	0
88099	75-1608507	09/15/1980	OPTIMUM RE INS CO	TX	YRT/I	OL	36,817	843	799	1,781	0	0	0	0
88099	75-1608507	07/16/1984	OPTIMUM RE INS CO	TX	YRT/I	OL	100,190	554	535	1,789	0	0	0	0
88099	75-1608507	01/01/1985	OPTIMUM RE INS CO	TX	YRT/I	OL	65,422	452	417	736	0	0	0	0
88099	75-1608507	01/01/1985	OPTIMUM RE INS CO	TX	YRT/I	OL	91,701	3,007	2,757	3,025	0	0	0	0
88099	75-1608507	03/01/1988	OPTIMUM RE INS CO	TX	YRT/I	OL	202,514	414	378	6,907	0	0	0	0
88099	75-1608507	02/01/1980	OPTIMUM RE INS CO	TX	YRT/I	OL	0	0	0	1,877	0	0	0	0
88099	75-1608507	10/10/1967	OPTIMUM RE INS CO	TX	YRT/I	OL	0	0	0	681	0	0	0	0
88099	75-1608507	10/01/1975	OPTIMUM RE INS CO	TX	YRT/I	OL	0	0	0	31,406	0	0	0	0
88099	75-1608507	11/01/1978	OPTIMUM RE INS CO	TX	CO/I	OL	0	0	0	8,910	0	0	0	0
93572	43-1235868	03/01/2006	RGA REINS CO	MO	CO/I	XXXL	30,163,850	1,186,182	1,213,413	78,283	0	0	0	0
93572	43-1235868	01/01/2009	RGA REINS CO	MO	CO/I	FA	0	296,119	295,907	16,337	0	0	0	0
93572	43-1235868	01/01/2009	RGA REINS CO	MO	CO/G	OL	980,142	61,745	105,594	14,685	0	0	0	0
93572	43-1235868	01/01/2009	RGA REINS CO	MO	CO/I	OL	273,088,878	99,352,002	103,438,010	4,091,610	0	0	0	0
93572	43-1235868	01/01/2009	RGA REINS CO	MO	COFW/I	OL	81,617,505	22,216,340	24,131,952	1,222,851	0	0	0	29,188,665
93572	43-1235868	01/01/2009	RGA REINS CO	MO	COFW/I	XXXL	35,556,258	3,385,000	3,357,828	532,729	0	0	0	0
87017	62-1003368	01/01/1979	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	805,370	26,696	24,794	50,200	0	0	0	0
87017	62-1003368	04/01/1980	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	8,700	462	445	751	0	0	0	0
97071	13-3126819	05/01/1954	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	946	104	102	286	0	0	0	0
97071	13-3126819	06/24/1966	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	2,370	174	246	99	0	0	0	0
97071	13-3126819	09/01/1980	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	8,080	284	270	303	0	0	0	0
68713	84-0499703	03/01/1982	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	12,246	7,280	7,054	281	0	0	0	0
68713	84-0499703	12/01/1985	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	0	0	48,124	(85,771)	0	0	0	0
68713	84-0499703	08/01/1987	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	0	0	22,663	(32,448)	0	0	0	0
68713	84-0499703	03/01/1988	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	0	0	4,224	(30,718)	0	0	0	0
68713	84-0499703	03/31/1991	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	0	0	22,164	(10,608)	0	0	0	0
68713	84-0499703	06/01/1996	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	1,964,959	67,374	64,826	16,601	0	0	0	0
82627	06-0839705	10/01/1948	SWISS RE LIFE & HLTH AMER INC	MO	COFW/I	OL	90,556	8,236	8,118	1,697	0	0	0	3,765
82627	06-0839705	01/01/1955	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	22,277	12,816	13,100	146	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	01/01/1955	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	50,000	473	306	770	0	0	0	0
82627	06-0839705	07/01/1968	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	1,000	3	3	31	0	0	0	0
82627	06-0839705	01/01/1970	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	133,133	3,990	5,658	5,780	0	0	0	0
82627	06-0839705	11/01/1972	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	0	0	597	25,691	0	0	0	0
82627	06-0839705	06/01/1974	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	9,500	5,320	5,171	257	0	0	0	0
82627	06-0839705	01/01/1980	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	561,742	12,835	13,376	19,863	0	0	0	0
82627	06-0839705	06/01/1980	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	28,910	2,752	2,604	3,516	0	0	0	0
82627	06-0839705	01/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	348,816	6,458	5,917	11,547	0	0	0	0
82627	06-0839705	01/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	2,069,870	77,969	84,784	65,085	0	0	0	0
82627	06-0839705	01/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	7,425	96	91	155	0	0	0	0
82627	06-0839705	04/01/1982	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	110,000	0	0	13,896	0	0	0	0
82627	06-0839705	07/01/1983	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	283,558	6,567	6,058	7,401	0	0	0	0
82627	06-0839705	09/01/1983	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	0	0	66	254	0	0	0	0
82627	06-0839705	01/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	70,550	976	1,177	1,073	0	0	0	0
82627	06-0839705	01/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	3,466,326	71,128	74,842	63,386	0	0	0	0
82627	06-0839705	06/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	872,683	61,609	69,844	26,138	0	0	0	0
82627	06-0839705	07/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	40,000	186	170	290	0	0	0	0
82627	06-0839705	01/01/1986	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	22,440	100	105	145	0	0	0	0
82627	06-0839705	05/01/1986	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	80,285	1,558	1,649	975	0	0	0	0
82627	06-0839705	05/01/1986	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	53,540	1,039	1,099	650	0	0	0	0
82627	06-0839705	05/01/1986	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	21,411	415	440	260	0	0	0	0
82627	06-0839705	03/01/1987	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	85,000	2,937	3,222	891	0	0	0	0
82627	06-0839705	02/01/1988	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	225,000	5,220	4,743	9,362	0	0	0	0
82627	06-0839705	01/01/1991	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	1,764,997	63,099	57,264	2,116	0	0	0	0
82627	06-0839705	03/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	0	0	0	121,879	0	0	0	0
82627	06-0839705	03/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	34,408,943	1,712,294	1,771,413	0	0	0	0	0
86231	39-0989781	06/06/1978	TRANSAMERICA LIFE INS CO	IA	CO/I	OL	50,000	35,525	35,744	6,657	0	0	0	0
86231	39-0989781	05/01/1980	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	45,118	1,882	1,664	4,221	0	0	0	0
86231	39-0989781	05/01/1984	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	395,234	21,826	19,110	16,772	0	0	0	0
86231	39-0989781	11/01/1984	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	0	0	1,443	(1,420)	0	0	0	0
86231	39-0989781	06/01/1985	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	192,299	1,044	1,123	2,357	0	0	0	0
86231	39-0989781	06/01/1985	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	273,355	1,233	1,124	3,405	0	0	0	0
86231	39-0989781	01/01/1986	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	81,141	543	481	1,413	0	0	0	0
86231	39-0989781	01/01/1988	TRANSAMERICA LIFE INS CO	IA	CO/I	OL	75,000	1,740	1,581	3,121	0	0	0	0
86231	39-0989781	05/01/1989	TRANSAMERICA LIFE INS CO	IA	CO/I	OL	273,125	20,890	23,624	3,020	0	0	0	0
80802	38-1082080	07/01/2006	US BR SUN LIFE ASSUR CO OF CANADA	MI	YRT/I	OL	0	0	0	(255,481)	0	0	0	0
80802	38-1082080	07/01/2006	US BR SUN LIFE ASSUR CO OF CANADA	MI	YRT/I	XXXL	0	0	0	(5,753)	0	0	0	0
80802	38-1082080	07/01/2006	US BR SUN LIFE ASSUR CO OF CANADA	MI	YRT/I	XXXLO	0	0	0	54,670	0	0	0	0
80802	38-1082080	01/01/2008	US BR SUN LIFE ASSUR CO OF CANADA	MI	YRT/I	OL	0	0	0	0	0	0	0	0
80802	38-1082080	01/01/2008	US BR SUN LIFE ASSUR CO OF CANADA	MI	YRT/I	XXXL	0	0	0	(2,202)	0	0	0	0
80802	38-1082080	01/01/2008	US BR SUN LIFE ASSUR CO OF CANADA	MI	YRT/I	XXXLO	0	0	0	235,810	0	0	0	0
80802	38-1082080	01/01/2010	US BR SUN LIFE ASSUR CO OF CANADA	MI	YRT/I	XXXL	0	0	0	(228)	0	0	0	0
80802	38-1082080	01/01/2010	US BR SUN LIFE ASSUR CO OF CANADA	MI	YRT/I	XXXLO	0	0	0	(2,112)	0	0	0	0
80659	82-4533188	05/01/1984	US BUSINESS OF CANADA LIFE ASSUR	MI	YRT/I	OL	54,206	3,284	2,864	1,803	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							522,165,612	131,327,259	137,691,724	6,293,460	0	0	0	29,192,430
1099999. Total General Account - Authorized Non-Affiliates							522,165,612	131,327,259	137,691,724	6,293,460	0	0	0	29,192,430
1199999. Total General Account Authorized							522,165,612	131,327,259	137,691,724	6,293,460	0	0	0	29,192,430
16399	82-5159810	07/01/2018	REDDING REASSURANCE COMPANY 3	MO	CO/I	AXXX	5,828,340,497	827,974,052	857,182,017	30,160,452	0	0	0	0
16399	82-5159810	07/01/2018	REDDING REASSURANCE COMPANY 3	MO	CO/I	OL	199,106,050	899,321	883,330	0	0	0	0	0
16399	82-5159810	07/01/2018	REDDING REASSURANCE COMPANY 3	MO	CO/I	XXXL	20,981,849,440	706,540,880	734,543,945	49,024,234	0	0	0	0
16399	82-5159810	07/01/2018	REDDING REASSURANCE COMPANY 3	MO	CO/I	XXXLO	34,135,617	74,515	71,536	561,923	0	0	0	0
1299999. General Account - Unauthorized U.S. Affiliates - Captive							27,043,431,604	1,535,488,768	1,592,680,828	79,746,609	0	0	0	0
1499999. Total General Account - Unauthorized U.S. Affiliates							27,043,431,604	1,535,488,768	1,592,680,828	79,746,609	0	0	0	0
00000	AA-3190878	01/01/2000	WILTON REINS BERMUDA LTD	BMU	CO/I	OL	62,656,555	729	23,377	801,315	0	0	0	0
00000	AA-3190878	01/01/2000	WILTON REINS BERMUDA LTD	BMU	CO/I	XXXL	15,848,456	225,910	473,791	22,770	0	0	0	0
00000	AA-3190878	01/01/2000	WILTON REINS BERMUDA LTD	BMU	CO/I	XXXLO	9,824,696	112,313	111,913	40,058	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
00000	AA-3190878	01/01/2000	WILTON REINS BERMUDA LTD	BMU	YRT/I	OL	0	0	0	31,055	0	0	0	0
00000	AA-3190878	12/31/2001	WILTON REINS BERMUDA LTD	BMU	MCO/I	OL	43,301,753	0	0	1,254,461	0	0	17,465,038	0
00000	AA-3190878	01/01/2005	WILTON REINS BERMUDA LTD	BMU	MCO/I	OL	1,116,127,733	0	0	16,499,066	0	0	0	0
00000	AA-3190878	01/01/2005	WILTON REINS BERMUDA LTD	BMU	MCO/I	XXXL	0	0	0	161,605	0	0	49,196,471	0
00000	AA-3190878	01/01/2005	WILTON REINS BERMUDA LTD	BMU	MCO/I	XXXLO	1,316,956,076	0	0	16,524,830	0	0	0	0
00000	AA-3190878	07/03/2006	WILTON REINS BERMUDA LTD	BMU	CO/I	OL	196,327,229	2,008,651	(1,311,041)	6,353,427	0	0	0	0
00000	AA-3190878	06/30/2008	WILTON REINS BERMUDA LTD	BMU	MCO/G	OL	251,415	0	0	0	0	0	0	0
00000	AA-3190878	06/30/2008	WILTON REINS BERMUDA LTD	BMU	MCO/I	FA	0	0	0	606,707	0	0	44,135,464	0
00000	AA-3190878	06/30/2008	WILTON REINS BERMUDA LTD	BMU	MCO/I	IL	4,685,814	0	0	0	0	0	0	0
00000	AA-3190878	06/30/2008	WILTON REINS BERMUDA LTD	BMU	MCO/I	OL	863,065,087	(658,555)	(508,042)	16,789,457	0	0	201,996,266	0
00000	AA-3190878	06/30/2008	WILTON REINS BERMUDA LTD	BMU	MCO/I	XXXL	9,719,876	0	0	0	0	0	0	0
00000	AA-3190878	09/01/2009	WILTON REINS BERMUDA LTD	BMU	MCO/G	OL	44,035,441	0	0	0	0	0	0	0
00000	AA-3190878	09/01/2009	WILTON REINS BERMUDA LTD	BMU	MCO/I	OL	0	0	0	1,493,880	0	0	89,317,503	0
00000	AA-3190878	09/01/2009	WILTON REINS BERMUDA LTD	BMU	MCO/I	XXXL	400,262,605	0	0	19,064,468	0	0	0	1
00000	AA-3190878	01/01/2011	WILTON REINS BERMUDA LTD	BMU	MCO/I	OL	0	0	0	0	0	0	0	0
00000	AA-3190878	04/01/2017	WILTON REINS BERMUDA LTD	BMU	COFW/I	FA	0	6,007,584,541	6,188,088,428	0	0	0	0	6,678,237,851
00000	AA-3190878	04/01/2017	WILTON REINS BERMUDA LTD	BMU	COFW/I	OL	7,429,136,398	4,267,977,311	4,221,307,528	(1,820,263)	0	0	0	4,370,184,369
00000	AA-3190878	04/01/2017	WILTON REINS BERMUDA LTD	BMU	MCOFW/I	OL	8,313,066,058	0	0	(1,852,444)	0	0	4,378,683,106	195,866,804
1699999. General Account - Unauthorized Non-U.S. Affiliates - Other							19,825,265,192	10,277,250,900	10,408,185,954	75,970,392	0	0	4,780,793,848	11,244,289,025
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							19,825,265,192	10,277,250,900	10,408,185,954	75,970,392	0	0	4,780,793,848	11,244,289,025
1899999. Total General Account - Unauthorized Affiliates							46,868,696,796	11,812,739,668	12,000,866,782	155,717,001	0	0	4,780,793,848	11,244,289,025
00000	AA-1120020	01/01/1968	GE FRANKONA REASSUR LTD	GBR	YRT/I	OL	19,558	1,383	1,288	5,455	0	0	0	4
00000	AA-1120020	05/01/1984	GE FRANKONA REASSUR LTD	GBR	YRT/I	OL	32,102	1,794	1,570	969	0	0	0	0
00000	AA-1120020	05/01/1986	GE FRANKONA REASSUR LTD	GBR	YRT/I	OL	32,129	623	660	390	0	0	0	0
00000	AA-1120037	07/01/1972	PACIFIC LIFE RE	GBR	YRT/I	OL	8,700	462	445	751	0	0	0	0
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							92,489	4,262	3,963	7,565	0	0	0	4
2199999. Total General Account - Unauthorized Non-Affiliates							92,489	4,262	3,963	7,565	0	0	0	4
2299999. Total General Account Unauthorized							46,868,789,285	11,812,743,930	12,000,870,745	155,724,566	0	0	4,780,793,848	11,244,289,029
2599999. Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
00000	CR-3190878	12/31/2020	WILTON REINS BERMUDA LTD	BMU	CO/I	XXXL	12,467,991,178	437,180,827	0	437,180,827	0	0	0	199,288,227
2799999. General Account - Certified Non-U.S. Affiliates - Other							12,467,991,178	437,180,827	0	437,180,827	0	0	0	199,288,227
2899999. Total General Account - Certified Non-U.S. Affiliates							12,467,991,178	437,180,827	0	437,180,827	0	0	0	199,288,227
2999999. Total General Account - Certified Affiliates							12,467,991,178	437,180,827	0	437,180,827	0	0	0	199,288,227
3299999. Total General Account - Certified Non-Affiliates							0	0	0	0	0	0	0	0
3399999. Total General Account Certified							12,467,991,178	437,180,827	0	437,180,827	0	0	0	199,288,227
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0	0
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0	0
4099999. Total General Account - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0	0
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0	0
4499999. Total General Account Reciprocal Jurisdiction							0	0	0	0	0	0	0	0
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction, and Certified							59,858,946,075	12,381,252,016	12,138,562,469	599,198,853	0	0	4,780,793,848	11,472,769,686
4899999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	0	0
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
5299999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	0	0
5599999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	0	0	0	0	0
5699999. Total Separate Accounts Authorized							0	0	0	0	0	0	0	0
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0	0
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
6399999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	0	0	0	0	0
6699999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	0	0
6799999. Total Separate Accounts Unauthorized							0	0	0	0	0	0	0	0
7099999. Total Separate Accounts - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
7499999. Total Separate Accounts - Certified Affiliates							0	0	0	0	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
7799999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	0	0
7899999. Total Separate Accounts Certified							0	0	0	0	0	0	0	0
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0	0
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0	0
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0	0
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0	0
8999999. Total Separate Accounts Reciprocal Jurisdiction							0	0	0	0	0	0	0	0
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							0	0	0	0	0	0	0	0
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							27,565,597,216	1,666,816,027	1,730,372,552	86,040,069	0	0	0	29,192,430
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							32,293,348,859	10,714,435,989	10,408,189,917	513,158,784	0	0	4,780,793,848	11,443,577,256
9999999 - Totals							59,858,946,075	12,381,252,016	12,138,562,469	599,198,853	0	0	4,780,793,848	11,472,769,686

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates							0	0	0	0	0	0	0
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							0	0	0	0	0	0	0
1099999. Total General Account - Authorized Non-Affiliates							0	0	0	0	0	0	0
1199999. Total General Account Authorized							0	0	0	0	0	0	0
1499999. Total General Account - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates							0	0	0	0	0	0	0
2199999. Total General Account - Unauthorized Non-Affiliates							0	0	0	0	0	0	0
2299999. Total General Account Unauthorized							0	0	0	0	0	0	0
2599999. Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0
00000	CR-3190878	12/31/2020	WILTON REINS BERMUDA LTD	BMU	COFW/G	LTC	733	0	0	0	0	0	0
00000	CR-3190878	12/31/2020	WILTON REINS BERMUDA LTD	BMU	COFW/I	LTC	1,575,607,923	9,591,907	1,446,928,886	0	0	0	1,637,746,819
2799999. General Account - Certified Non-U.S. Affiliates - Other							1,575,608,656	9,591,907	1,446,928,886	0	0	0	1,637,746,819
2899999. Total General Account - Certified Non-U.S. Affiliates							1,575,608,656	9,591,907	1,446,928,886	0	0	0	1,637,746,819
2999999. Total General Account - Certified Affiliates							1,575,608,656	9,591,907	1,446,928,886	0	0	0	1,637,746,819
3299999. Total General Account - Certified Non-Affiliates							0	0	0	0	0	0	0
3399999. Total General Account Certified							1,575,608,656	9,591,907	1,446,928,886	0	0	0	1,637,746,819
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0
4099999. Total General Account - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0
4499999. Total General Account Reciprocal Jurisdiction							0	0	0	0	0	0	0
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							1,575,608,656	9,591,907	1,446,928,886	0	0	0	1,637,746,819
4899999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	0
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0
5299999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	0
5599999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	0	0	0	0
5699999. Total Separate Accounts Authorized							0	0	0	0	0	0	0
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0
6399999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	0	0	0	0
6699999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	0
6799999. Total Separate Accounts Unauthorized							0	0	0	0	0	0	0
7099999. Total Separate Accounts - Certified U.S. Affiliates							0	0	0	0	0	0	0
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0
7499999. Total Separate Accounts - Certified Affiliates							0	0	0	0	0	0	0
7799999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	0
7899999. Total Separate Accounts Certified							0	0	0	0	0	0	0
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0
8999999. Total Separate Accounts Reciprocal Jurisdiction							0	0	0	0	0	0	0
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							0	0	0	0	0	0	0
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							0	0	0	0	0	0	0
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							1,575,608,656	9,591,907	1,446,928,886	0	0	0	1,637,746,819
9999999 - Totals							1,575,608,656	9,591,907	1,446,928,886	0	0	0	1,637,746,819

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
16399	82-5159810	07/01/2018	Redding Reassurance Company 3	1,535,488,768	37,664,084	5,688,203	1,578,841,055			1,686,621,389			84,639,176	1,578,841,055
0199999. General Account - Life and Annuity U.S. Affiliates - Captive				1,535,488,768	37,664,084	5,688,203	1,578,841,055	0	XXX	1,686,621,389	0	0	84,639,176	1,578,841,055
0399999. Total General Account - Life and Annuity U.S. Affiliates				1,535,488,768	37,664,084	5,688,203	1,578,841,055	0	XXX	1,686,621,389	0	0	84,639,176	1,578,841,055
00000	AA-3190878	01/01/2005	Wilton Reinsurance Bermuda Limited	1,689,049	30,763,974	1,043,787	33,496,810			1,266,844			47,178,862	33,496,810
00000	AA-3190878	04/01/2017	Wilton Reinsurance Bermuda Limited	10,275,561,852	21,492,727	1,077,255,810	11,374,310,389				13,370,306,146		177,132,993	11,374,310,389
0599999. General Account - Life and Annuity Non-U.S. Affiliates - Other				10,277,250,901	52,256,701	1,078,299,597	11,407,807,199	0	XXX	1,266,844	13,370,306,146	0	224,311,855	11,407,807,199
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates				10,277,250,901	52,256,701	1,078,299,597	11,407,807,199	0	XXX	1,266,844	13,370,306,146	0	224,311,855	11,407,807,199
0799999. Total General Account - Life and Annuity Affiliates				11,812,739,669	89,920,785	1,083,987,800	12,986,648,254	0	XXX	1,687,888,233	13,370,306,146	0	308,951,031	12,986,648,254
00000	AA-1120020	01/01/1968	GE Frankona Reassurance Ltd	3,800			3,800						926	926
00000	AA-1120037	07/01/1972	Pacific Life Re	462			462							0
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				4,262	0	0	4,262	0	XXX	0	0	0	926	926
1099999. Total General Account - Life and Annuity Non-Affiliates				4,262	0	0	4,262	0	XXX	0	0	0	926	926
1199999. Total General Account Life and Annuity				11,812,743,931	89,920,785	1,083,987,800	12,986,652,516	0	XXX	1,687,888,233	13,370,306,146	0	308,951,957	12,986,649,180
1499999. Total General Account - Accident and Health U.S. Affiliates				0	0	0	0	0	XXX	0	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	0
1899999. Total General Account - Accident and Health Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
2199999. Total General Account - Accident and Health Non-Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
2299999. Total General Account Accident and Health				0	0	0	0	0	XXX	0	0	0	0	0
2399999. Total General Account				11,812,743,931	89,920,785	1,083,987,800	12,986,652,516	0	XXX	1,687,888,233	13,370,306,146	0	308,951,957	12,986,649,180
2699999. Total Separate Accounts - U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
2999999. Total Separate Accounts - Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3099999. Total Separate Accounts - Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3399999. Total Separate Accounts - Non-Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3499999. Total Separate Accounts				0	0	0	0	0	XXX	0	0	0	0	0
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				1,535,488,768	37,664,084	5,688,203	1,578,841,055	0	XXX	1,686,621,389	0	0	84,639,176	1,578,841,055
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				10,277,255,163	52,256,701	1,078,299,597	11,407,811,461	0	XXX	1,266,844	13,370,306,146	0	224,312,781	11,407,808,125
9999999 - Totals				11,812,743,931	89,920,785	1,083,987,800	12,986,652,516	0	XXX	1,687,888,233	13,370,306,146	0	308,951,957	12,986,649,180

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount

NONE

SCHEDULE S - PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 Times Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)
0399999. Total General Account - Life and Annuity U.S. Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
00000	AA-3190878	12/31/2020	Wilton Reinsurance Bermuda Limited	BMU	3	12/27/2019	20.0	437,180,827			437,180,827	1,992,600	435,188,227	87,037,645					199,288,227	0	199,288,227	45.8	100.0	435,188,227	0
0599999. General Account - Life and Annuity Non-U.S. Affiliates - Other								437,180,827	0	0	437,180,827	1,992,600	435,188,227	87,037,645	0	0	XXX	0	199,288,227	0	199,288,227	XXX	XXX	435,188,227	0
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates								437,180,827	0	0	437,180,827	1,992,600	435,188,227	87,037,645	0	0	XXX	0	199,288,227	0	199,288,227	XXX	XXX	435,188,227	0
0799999. Total General Account - Life and Annuity Affiliates								437,180,827	0	0	437,180,827	1,992,600	435,188,227	87,037,645	0	0	XXX	0	199,288,227	0	199,288,227	XXX	XXX	435,188,227	0
1099999. Total General Account - Life and Annuity Non-Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
1199999. Total General Account Life and Annuity								437,180,827	0	0	437,180,827	1,992,600	435,188,227	87,037,645	0	0	XXX	0	199,288,227	0	199,288,227	XXX	XXX	435,188,227	0
1499999. Total General Account - Accident and Health U.S. Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
00000	AA-3190878	10/01/2020	Wilton Reinsurance Bermuda Limited	BMU	3	12/27/2019	20.0	1,456,520,793		5,954,652	1,462,475,445	55,026,760	1,407,448,685	281,489,737					1,637,746,819		1,637,746,819	116.4	100.0	1,407,448,685	0
1699999. General Account - Accident and Health Non-U.S. Affiliates - Other								1,456,520,793	0	5,954,652	1,462,475,445	55,026,760	1,407,448,685	281,489,737	0	0	XXX	0	1,637,746,819	0	1,637,746,819	XXX	XXX	1,407,448,685	0
1799999. Total General Account - Accident and Health Non-U.S. Affiliates								1,456,520,793	0	5,954,652	1,462,475,445	55,026,760	1,407,448,685	281,489,737	0	0	XXX	0	1,637,746,819	0	1,637,746,819	XXX	XXX	1,407,448,685	0
1899999. Total General Account - Accident and Health Affiliates								1,456,520,793	0	5,954,652	1,462,475,445	55,026,760	1,407,448,685	281,489,737	0	0	XXX	0	1,637,746,819	0	1,637,746,819	XXX	XXX	1,407,448,685	0
2199999. Total General Account - Accident and Health Non-Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
2299999. Total General Account Accident and Health								1,456,520,793	0	5,954,652	1,462,475,445	55,026,760	1,407,448,685	281,489,737	0	0	XXX	0	1,637,746,819	0	1,637,746,819	XXX	XXX	1,407,448,685	0
2399999. Total General Account								1,893,701,620	0	5,954,652	1,899,656,272	57,019,360	1,842,636,912	368,527,382	0	0	XXX	0	1,837,035,046	0	1,837,035,046	XXX	XXX	1,842,636,912	0
2699999. Total Separate Accounts - U.S. Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
2999999. Total Separate Accounts - Non-U.S. Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
3099999. Total Separate Accounts - Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
3399999. Total Separate Accounts - Non-Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
3499999. Total Separate Accounts								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)								1,893,701,620	0	5,954,652	1,899,656,272	57,019,360	1,842,636,912	368,527,382	0	0	XXX	0	1,837,035,046	0	1,837,035,046	XXX	XXX	1,842,636,912	0
9999999 - Totals								1,893,701,620	0	5,954,652	1,899,656,272	57,019,360	1,842,636,912	368,527,382	0	0	XXX	0	1,837,035,046	0	1,837,035,046	XXX	XXX	1,842,636,912	0

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount

NONE

SCHEDULE S - PART 6

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

	1 2020	2 2019	3 2018	4 2017	5 2016
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts	2,174,808	167,163	79,860	12,098,307	249,924
2. Commissions and reinsurance expense allowances	41,615	30,447	25,537	(17,866)	(6,913)
3. Contract claims	849,304	703,276	694,039	590,586	164,789
4. Surrender benefits and withdrawals for life contracts				51,889	35,990
5. Dividends to policyholders and refunds to members					
6. Reserve adjustments on reinsurance ceded	(248,607)	(102,637)	(68,534)	0	0
7. Increase in aggregate reserve for life and accident and health contracts				9,951,723	4,913
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	22,197	12,167	8,174	32,460	50,870
9. Aggregate reserves for life and accident and health contracts	13,837,773	12,138,562	12,307,724	12,564,466	2,048,145
10. Liability for deposit-type contracts				477	229
11. Contract claims unpaid	160,891	86,609	84,599	95,894	56,425
12. Amounts recoverable on reinsurance	16	94	68	44	37
13. Experience rating refunds due or unpaid			13		
14. Policyholders' dividends and refunds to members (not included in Line 10)					
15. Commissions and reinsurance expense allowances due					
16. Unauthorized reinsurance offset	3	3	3	8	16
17. Offset for reinsurance with Certified Reinsurers	0	0	0		
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F)	13,370,306	11,434,057	11,589,114	0	0
19. Letters of credit (L)	0	0	1,409	1,409	1,409
20. Trust agreements (T)	1,687,888	1,694,610	1,717,170	14,105,568	1,899,456
21. Other (O)	0	0	37,897	0	0
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Multiple Beneficiary Trust	0	0	0		
23. Funds deposited by and withheld from (F)	1,837,035,046	0	0		
24. Letters of credit (L)	0	0	0		
25. Trust agreements (T)	0	0	0		
26. Other (O)	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)	17,859,315,749		17,859,315,749
2.	Reinsurance (Line 16)	63,408,781	(63,408,781)	0
3.	Premiums and considerations (Line 15)	29,608,815	22,197,433	51,806,248
4.	Net credit for ceded reinsurance	XXX	13,600,793,255	13,600,793,255
5.	All other admitted assets (balance)	499,809,176		499,809,176
6.	Total assets excluding Separate Accounts (Line 26)	18,452,142,521	13,559,581,907	32,011,724,428
7.	Separate Account assets (Line 27)	0		0
8.	Total assets (Line 28)	18,452,142,521	13,559,581,907	32,011,724,428
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	3,610,972,214	13,398,694,234	17,009,666,448
10.	Liability for deposit-type contracts (Line 3)	13,392,520		13,392,520
11.	Claim reserves (Line 4)	162,193,931	160,891,009	323,084,940
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	0		0
13.	Premium & annuity considerations received in advance (Line 8)	1,946,788		1,946,788
14.	Other contract liabilities (Line 9)	365,674,647		365,674,647
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	3,336	(3,336)	0
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	11,244,289,024		11,244,289,024
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)	0		0
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)	1,837,035,046		1,837,035,046
19.	All other liabilities (balance)	572,167,928		572,167,928
20.	Total liabilities excluding Separate Accounts (Line 26)	17,807,675,435	13,559,581,907	31,367,257,342
21.	Separate Account liabilities (Line 27)			0
22.	Total liabilities (Line 28)	17,807,675,435	13,559,581,907	31,367,257,342
23.	Capital & surplus (Line 38)	644,467,086	XXX	644,467,086
24.	Total liabilities, capital & surplus (Line 39)	18,452,142,521	13,559,581,907	32,011,724,428
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	13,398,694,234		
26.	Claim reserves	160,891,009		
27.	Policyholder dividends/reserves	0		
28.	Premium & annuity considerations received in advance	0		
29.	Liability for deposit-type contracts	0		
30.	Other contract liabilities	0		
31.	Reinsurance ceded assets	63,408,781		
32.	Other ceded reinsurance recoverables	0		
33.	Total ceded reinsurance recoverables	13,622,994,024		
34.	Premiums and considerations	22,197,433		
35.	Reinsurance in unauthorized companies	3,336		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	0		
37.	Reinsurance with Certified Reinsurers	0		
38.	Funds held under reinsurance treaties with Certified Reinsurers	0		
39.	Other ceded reinsurance payables/offsets	0		
40.	Total ceded reinsurance payable/offsets	22,200,769		
41.	Total net credit for ceded reinsurance	13,600,793,255		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1. Alabama	AL	L					0	
2. Alaska	AK	L					0	
3. Arizona	AZ	L					0	
4. Arkansas	AR	L					0	
5. California	CA	L					0	
6. Colorado	CO	L					0	
7. Connecticut	CT	L					0	
8. Delaware	DE	L					0	
9. District of Columbia	DC	L					0	
10. Florida	FL	Q					0	
11. Georgia	GA	L					0	
12. Hawaii	HI	L					0	
13. Idaho	ID	L					0	
14. Illinois	IL	L					0	
15. Indiana	IN	L					0	
16. Iowa	IA	L	0	0		0	0	0
17. Kansas	KS	L					0	
18. Kentucky	KY	L					0	
19. Louisiana	LA	L					0	
20. Maine	ME	Q					0	
21. Maryland	MD	L					0	
22. Massachusetts	MA	L					0	
23. Michigan	MI	L					0	
24. Minnesota	MN	L					0	
25. Mississippi	MS	L					0	
26. Missouri	MO	L					0	
27. Montana	MT	L					0	
28. Nebraska	NE	L					0	
29. Nevada	NV	L					0	
30. New Hampshire	NH	L					0	
31. New Jersey	NJ	L					0	
32. New Mexico	NM	L					0	
33. New York	NY	Q					0	
34. North Carolina	NC	L					0	
35. North Dakota	ND	L					0	
36. Ohio	OH	L					0	
37. Oklahoma	OK	L					0	
38. Oregon	OR	L					0	
39. Pennsylvania	PA	L					0	
40. Rhode Island	RI	L					0	
41. South Carolina	SC	L					0	
42. South Dakota	SD	L					0	
43. Tennessee	TN	L					0	
44. Texas	TX	L					0	
45. Utah	UT	L					0	
46. Vermont	VT	L					0	
47. Virginia	VA	L					0	
48. Washington	WA	L					0	
49. West Virginia	WV	L					0	
50. Wisconsin	WI	L					0	
51. Wyoming	WY	L					0	
52. American Samoa	AS	N					0	
53. Guam	GU	N					0	
54. Puerto Rico	PR	N					0	
55. U.S. Virgin Islands	VI	N					0	
56. Northern Mariana Islands	MP	N					0	
57. Canada	CAN	N					0	
58. Aggregate Other Alien	OT	XXX	0	0	0	0	0	0
59. Subtotal		XXX	0	0	0	0	0	0
90. Reporting entity contributions for employee benefits plans		XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions		XXX					0	
94. Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0	0
95. Totals (Direct Business)		XXX	0	0	0	0	0	0
96. Plus reinsurance assumed		XXX	805,379,764	6,433,661	139,877,638		951,691,063	
97 Totals (All Business)		XXX	805,379,764	6,433,661	139,877,638	0	951,691,063	0
98. Less reinsurance ceded		XXX	585,289,003	623,044	1,581,050,351		2,166,962,398	
99. Totals (All Business) less Reinsurance Ceded		XXX	220,090,761	5,810,617	(c) (1,441,172,713)	0	(1,215,271,335)	0
DETAILS OF WRITE-INS								
58001.		XXX						
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	0	0	0	0	0	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 48
R - Registered - Non-domiciled RRGs 0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
Q - Qualified - Qualified or accredited reinsurer 3
N - None of the above - Not allowed to write business in the state 6

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations

The Company does not have any direct premiums and has no allocations by state.

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10.

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL						
2. Alaska	AK						
3. Arizona	AZ						
4. Arkansas	AR						
5. California	CA						
6. Colorado	CO						
7. Connecticut	CT						
8. Delaware	DE						
9. District of Columbia	DC						
10. Florida	FL						
11. Georgia	GA						
12. Hawaii	HI						
13. Idaho	ID						
14. Illinois	IL						
15. Indiana	IN						
16. Iowa	IA						
17. Kansas	KS						
18. Kentucky	KY						
19. Louisiana	LA						
20. Maine	ME						
21. Maryland	MD						
22. Massachusetts	MA						
23. Michigan	MI						
24. Minnesota	MN						
25. Mississippi	MS						
26. Missouri	MO						
27. Montana	MT						
28. Nebraska	[illegible]						
29. Nevada	[illegible]						
30. New Hampshire	NH						
31. New Jersey	NJ						
32. New Mexico	NM						
33. New York	NY						
34. North Carolina	NC						
35. North Dakota	ND						
36. Ohio	OH						
37. Oklahoma	OK						
38. Oregon	OR						
39. Pennsylvania	PA						
40. Rhode Island	RI						
41. South Carolina	SC						
42. South Dakota	SD						
43. Tennessee	TN						
44. Texas	TX						
45. Utah	UT						
46. Vermont	VT						
47. Virginia	VA						
48. Washington	WA						
49. West Virginia	WV						
50. Wisconsin	WI						
51. Wyoming	WY						
52. American Samoa	AS						
53. Guam	GU						
54. Puerto Rico	PR						
55. U.S. Virgin Islands	VI						
56. Northern Mariana Islands	MP						
57. Canada	CAN						
58. Aggregate Other Alien	OT						
59. Total							

NONE

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
	Wilton Re	00000	98-1167824				Wilton Re Ltd.	CAN	UIP	Wilton Re Ltd	Board of Directors	0.000	Wilton Re Ltd	N	
	Wilton Re	00000	98-0473393				Wilton Reinsurance Bermuda Limited	BMU	IA	Wilton Re Ltd	Ownership	100.000	Wilton Re Ltd	N	
	Wilton Re	00000	83-3089547				Mills Creek LLC	DE	NIA	Wilton Re Bermuda Ltd.	Ownership	100.000	Wilton Re Ltd	N	
	Wilton Re	00000					Proj Fox Acquisition Inc.	CAN	NIA	Wilton Re Ltd	Ownership	100.000	Wilton Re Ltd	N	
	Wilton Re	00000					Wilton Re (Canada) Ltd.	BMU	IA	Proj Fox Acquisition Inc.	Ownership	100.000	Wilton Re Ltd	N	1
	Wilton Re	00000					ivari Holdings ULC	CAN	IA	Wilton Re (Canada) Ltd	Ownership	100.000	Wilton Re Ltd	N	
	Wilton Re	00000	AA-1561040				ivari	CAN	IA	ivari Canada ULC	Ownership	100.000	Wilton Re Ltd	N	
	Wilton Re	00000					Wilton Re U.S. Holdings Trust	CAN	UIP	Wilton Re Ltd	Ownership	100.000	Wilton Re Ltd	N	
	Wilton Re	00000	32-0132101				Wilton Re U.S. Holdings, Inc.	DE	UDP	Wilton Re U.S. Holdings Trust	Ownership	100.000	Wilton Re Ltd	N	
	Wilton Re	00000					Wilton Re Overseas Limited	BMU	IA	Wilton Re Ltd	Ownership	100.000	Wilton Re Ltd	N	
	Wilton Re	00000	32-0132104				Wilton Re Services, Inc.	DE	NIA	Wilton Re U.S. Holdings, Inc.	Ownership	100.000	Wilton Re Ltd	N	
	Wilton Re	00000	46-2151727				Wilton Re Finance LLC	DE	NIA	Wilton Re U.S. Holdings, Inc.	Ownership	100.000	Wilton Re Ltd	N	
	Wilton Re	00000	36-3658347				Wilcac Structured Settlements, Inc.	IL	NIA	Wilton Re U.S. Holdings, Inc.	Ownership	100.000	Wilton Re Ltd	N	
	Wilton Re	66133	41-1760577				Wilton Reassurance Company	MN	RE	Wilton Re U.S. Holdings, Inc.	Ownership	100.000	Wilton Re Ltd	N	
	Wilton Re	16399	82-5159810				Redding Reassurance Company 3 LLC	MO	OTH	Wilton Reassurance Company	Ownership	100.000	Wilton Re Ltd	N	2
	Wilton Re	60704	94-1516991				Wilton Reassurance Life Company of New York	NY	IA	Wilton Reassurance Company	Ownership	100.000	Wilton Re Ltd	N	
	Wilton Re	69396	74-0940890				Texas Life Insurance Company	TX	IA	Wilton Reassurance Company	Ownership	100.000	Wilton Re Ltd	N	
	Wilton Re	62413	36-0947200				Wilcac Life Insurance Company	IL	IA	Wilton Reassurance Company	Ownership	100.000	Wilton Re Ltd	N	
	Wilton Re	00000	61-1068209				Wilton Re Structured Settlements, Inc.	KY	NIA	Wilton Re U.S. Holdings, Inc.	Ownership	100.000	Wilton Re Ltd	N	
	Wilton Re	00000	85-0325648				Wilton Re Annuity Service Corporation	NM	NIA	Wilton Re U.S. Holdings, Inc.	Ownership	100.000	Wilton Re Ltd	N	
	Wilton Re	00000	42-1477359				Wilton Re Assignment Illinois, Inc.	IL	NIA	Wilton Re U.S. Holdings, Inc.	Ownership	100.000	Wilton Re Ltd	N	
	Wilton Re	00000	61-1314968				Wilton Re Assignment Kentucky, Inc.	KY	NIA	Wilton Re U.S. Holdings, Inc.	Ownership	100.000	Wilton Re Ltd	N	

Asterisk	Explanation

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
00000	98-1167824	Wilton Re Ltd	697,843,964	(274,244,141)	199,732,878		(93,846)				623,238,855	
00000	98-0473393	Wilton Reinsurance Bermuda Limited	(545,000,000)	65,746,657	(199,732,878)		(1,271,586)	14,459,654			(665,798,153)	(13,552,165,044)
00000	83-3089547	Mills Creek LLC		(65,746,657)							(65,746,657)	
00000		Proj Fox Acquisition Inc.					(22,300)				(22,300)	
00000		Wilton Re (Canada) Ltd.					(217,200)	(2,982,032)			(3,199,232)	(834,782)
00000		ivari Holdings ULC					1,286,853				1,286,853	
00000	AA-1561040	ivari		250,000,000			(1,047,353)	2,982,032			251,934,679	834,782
00000		Wilton Re Overseas Ltd		24,244,141			(2,611)				24,241,530	
00000		Wilton Re U.S. Holdings Trust									0	
00000	32-0132101	Wilton Re U.S. Holdings, Inc.	(152,843,964)				(34,542)			5,937,500	(146,941,006)	
00000	32-0132104	Wilton Re Services, Inc					30,873,345				30,873,345	
00000	46-2151727	Wilton Re Finance, LLC								14,687,500	14,687,500	
00000	36-3658347	Wilcac Structured Settlements Inc									0	
00000		Wilton Re Assignment Illinois, Inc.									0	
00000	61-1314968	Wilton Re Assignment Kentucky, Inc.									0	
00000	85-0325648	Wilton Re Annuity Service Corporation									0	
00000	61-1068209	Wilton Re Structured Settlements, Inc.									0	
66133	41-1760577	Wilton Reassurance Company		(9,279,209)			(25,286,909)	(62,048,919)		(20,625,000)	(117,240,037)	13,272,440,097
60704	94-1516991	Wilton Reassurance Life Company of New York					(1,599,613)	41,292,523			39,692,910	351,663,699
69396	74-0940890	Texas Life Insurance Company									0	
65900	04-2299444	Wilco Life Insurance Company					(2,564,969)				(2,564,969)	
62413	36-0947200	Wilcac Life Insurance Company					(1,715,929)	46,630,965			44,915,036	1,520,351,502
16639	82-5159810	Redding Reassurance Company 3 LLC		9,279,209			1,696,660	(40,334,223)			(29,358,354)	(1,492,290,254)
9999999 Control Totals			0	0	0	0	0	0	XXX	0	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
	MARCH FILING	
1.	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
	APRIL FILING	
5.	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)	SEE EXPLANATION
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)	SEE EXPLANATION
8.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
9.	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
	AUGUST FILING	
11.	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

The following supplemental reports are required to be filed as part of your annual statement filing **if your company is engaged in the type of business covered by the supplement. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO 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.

	MARCH FILING	
12.	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?	NO
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?	NO
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?	NO
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?	NO
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?	YES
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
~~29.~~	~~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?~~	
~~30.~~	~~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?~~	
~~32.~~	~~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.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
37.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	SEE EXPLANATION
38.	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 electronically with the NAIC by March 1?	SEE EXPLANATION
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?	SEE EXPLANATION
40.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
	APRIL FILING	
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?	YES
43.	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)	NO
44.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	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 April 1?	NO
47.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
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?	YES
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
	AUGUST FILING	
53.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

6. Does not apply. Company is not a direct writer.
7. Does not apply. Company is not a direct writer.
12.
13.
14.
15.
18.
19.
20.
21.
22.
23.
26.
27.
28.
33.
36.
37. Does not apply.
38. Does not apply.
39. Does not apply. We use the ultimate parent's audit committee which has a majority of independent members.
43.
45.
46.
47.
49.
51.
52.

Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]



13. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]



14. Trusteed Surplus Statement [Document Identifier 490]



15. Participating Opinion for Exhibit 5 [Document Identifier 371]



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]



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

21. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]



22. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]



23. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]



26. C-3 RBC Certifications Required Under C-3 Phase II [Document Identifier 451]



27. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]



28. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]



33. 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]



43. Credit Insurance Experience Exhibit [Document Identifier 230]



45. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]



46. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]



47. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]



49. Variable Annuities Supplement [Document Identifier 286]



51. Life Summary of the PBR Actuarial Report [Document Identifier 458]



52. Variable Annuities Summary of the PBR Actuarial Report [Document Identifier 459]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504. Prepaid Reinsurance Assumed - NYSID Circ ltr 11	2,283,369		2,283,369	1,826,199
2597. Summary of remaining write-ins for Line 25 from overflow page	2,283,369	0	2,283,369	1,826,199

Additional Write-ins for Liabilities Line 25

	1 Current Year	2 Prior Year
2504. Deferred Gain - Assumption Re	14,189,690	0
2505. Modco Liability	6,396,399	(5,321,321)
2506. Abandoned Property	77,217	
2597. Summary of remaining write-ins for Line 25 from overflow page	20,663,306	(5,321,321)

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year	2 Prior Year
08.304. Prepaid Reinsurance Assumed- NYSID Circ Ltr 11	457,170	(510,798)
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	457,170	(510,798)

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

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
5804. Discretionary trust supporting assumed reinsurance business (Transamerica Financial)	O				286,230,736	347,336,233
5805. Discretionary trust supporting assumed reinsurance business (Transamerica Premier)	O				39,346	39,346
5806. Discretionary trust supporting assumed reinsurance business (Transamerica Life)	O				10,861,068,824	12,931,468,680
5807. Discretionary trust supporting assumed reinsurance business (Transamerica Financial-NY)	O				78,176,919	91,820,701
5808. Discretionary Trust supporting assumed reinsurance business (Bankers Life and Casualty Company)	O				3,400,110,849	3,903,270,824
5809. Discretionary Trust supporting assumed reinsurance business (Transamerica Life, Aegon XXX)	O				199,288,227	199,288,227
5897. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	14,824,914,901	17,473,224,011

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations - Summary Line 8.3

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
08.304. Prepaid Reinsurance Assumed - NYSID Circ Ltr 11	457,170	457,170							
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	457,170	457,170	0	0	0	0	0	0	0

Additional Write-ins for Analysis of Operations - Individual Life Insurance Line 8.3

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
08.304. Prepaid Reinsurance Assumed - NYSID Circ Ltr 11	457,170					457,170						
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	457,170	0	0	0	0	457,170	0	0	0	0	0	0

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	1,850,204,300	10.360	1,850,204,300	0	1,850,204,300	10.360
1.02 All other governments	25,907,222	0.145	25,907,222	0	25,907,222	0.145
1.03 U.S. states, territories and possessions, etc. guaranteed	66,613,794	0.373	66,613,794	0	66,613,794	0.373
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	177,494,208	0.994	177,494,208	0	177,494,208	0.994
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	1,491,302,479	8.350	1,491,302,479	0	1,491,302,479	8.350
1.06 Industrial and miscellaneous	10,854,884,453	60.780	10,854,884,453	0	10,854,884,453	60.780
1.07 Hybrid securities	364,425,703	2.041	364,425,703	0	364,425,703	2.041
1.08 Parent, subsidiaries and affiliates		0.000			0	0.000
1.09 SVO identified funds		0.000			0	0.000
1.10 Unaffiliated Bank loans	94,105,045	0.527	94,105,045	0	94,105,045	0.527
1.11 Total long-term bonds	14,924,937,205	83.569	14,924,937,205	0	14,924,937,205	83.569
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	244,442,554	1.369	244,442,554	0	244,442,554	1.369
2.02 Parent, subsidiaries and affiliates	0	0.000			0	0.000
2.03 Total preferred stocks	244,442,554	1.369	244,442,554	0	244,442,554	1.369
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000			0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	10,000,000	0.056	10,000,000	0	10,000,000	0.056
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000			0	0.000
3.04 Parent, subsidiaries and affiliates Other	422,326,525	2.365	422,326,525		422,326,525	2.365
3.05 Mutual funds		0.000			0	0.000
3.06 Unit investment trusts		0.000			0	0.000
3.07 Closed-end funds		0.000			0	0.000
3.08 Total common stocks	432,326,525	2.421	432,326,525	0	432,326,525	2.421
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000			0	0.000
4.02 Residential mortgages	0	0.000			0	0.000
4.03 Commercial mortgages	906,647,908	5.077	906,647,908	0	906,647,908	5.077
4.04 Mezzanine real estate loans	0	0.000			0	0.000
4.05 Total valuation allowance		0.000			0	0.000
4.06 Total mortgage loans	906,647,908	5.077	906,647,908	0	906,647,908	5.077
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000	0		0	0.000
5.02 Properties held for production of income		0.000	0		0	0.000
5.03 Properties held for sale		0.000	0		0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	21,250,195	0.119	21,250,194		21,250,194	0.119
6.02 Cash equivalents (Schedule E, Part 2)	321,959,448	1.803	321,959,448		321,959,448	1.803
6.03 Short-term investments (Schedule DA)	799,971	0.004	799,971		799,971	0.004
6.04 Total cash, cash equivalents and short-term investments	344,009,614	1.926	344,009,613	0	344,009,613	1.926
7. Contract loans	84,023,002	0.470	83,978,111		83,978,111	0.470
8. Derivatives (Schedule DB)	0	0.000	0		0	0.000
9. Other invested assets (Schedule BA)	920,641,923	5.155	920,641,923		920,641,923	5.155
10. Receivables for securities	2,331,910	0.013	2,331,910		2,331,910	0.013
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000
13. Total invested assets	17,859,360,641	100.000	17,859,315,748	0	17,859,315,748	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		983,233,315
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	34,500,000	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	34,500,000
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		190,429
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		(989,366)
7.	Deduct amounts received on disposals, Part 3, Column 15		98,366,160
8.	Deduct amortization of premium and mortgage interest points and commitment fees		11,920,311
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		906,647,908
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		906,647,908
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		906,647,908

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		546,722,625
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	325,407,171	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	79,946,766	405,353,936
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		402,781
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	2,193,851	
	5.2 Totals, Part 3, Column 9	0	2,193,851
6.	Total gain (loss) on disposals, Part 3, Column 19		2,232
7.	Deduct amounts received on disposals, Part 3, Column 16		31,719,320
8.	Deduct amortization of premium and depreciation		1,266,698
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	1,047,484	1,047,484
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		920,641,923
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		920,641,923

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		15,870,848,157
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,771,298,099
3.	Accrual of discount		66,940,997
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(816,146)	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	(86,257,922)	
	4.4. Part 4, Column 11	0	(87,074,068)
5.	Total gain (loss) on disposals, Part 4, Column 19		108,287,326
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		2,076,815,418
7.	Deduct amortization of premium		50,193,457
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	4,165,931	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	5,323,749	9,489,680
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		7,904,333
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		15,601,706,289
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		15,601,706,289

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	1,850,204,300	2,452,816,793	1,713,979,355	3,754,757,103
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries	25,907,222	31,492,395	25,913,915	26,095,000
	4.	Totals	1,876,111,522	2,484,309,188	1,739,893,270	3,780,852,103
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	66,613,794	78,737,111	68,113,575	52,090,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	177,494,208	213,628,790	161,723,001	252,468,520
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	1,491,302,479	1,714,380,222	1,478,806,106	1,574,889,593
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	9,178,949,476	10,741,335,071	9,270,586,697	8,618,610,892
	9.	Canada	241,317,171	289,338,504	243,480,527	225,939,250
	10.	Other Countries	1,893,148,555	2,118,916,507	1,910,151,081	1,822,879,108
	11.	Totals	11,313,415,201	13,149,590,082	11,424,218,304	10,667,429,250
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	14,924,937,205	17,640,645,394	14,872,754,256	16,327,729,466
PREFERRED STOCKS	14.	United States	186,213,501	197,657,880	186,215,183	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries	58,229,054	58,924,933	58,229,054	
	17.	Totals	244,442,554	256,582,814	244,444,237	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	244,442,554	256,582,814	244,444,237	
COMMON STOCKS	20.	United States	10,000,000	10,000,000	10,000,000	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	Totals	10,000,000	10,000,000	10,000,000	
Parent, Subsidiaries and Affiliates	24.	Totals	422,326,525	422,326,525	697,140,755	
	25.	Total Common Stocks	432,326,525	432,326,525	707,140,755	
	26.	Total Stocks	676,769,079	688,909,339	951,584,992	
	27.	Total Bonds and Stocks	15,601,706,284	18,329,554,732	15,824,339,248	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	10,225,805	35,994,869	21,252,588	17,188,380	1,765,542,658	XXX	1,850,204,300	12.4	1,950,165,814	12.8	1,850,204,300	0
1.2 NAIC 2						XXX	0	0.0		0.0		0
1.3 NAIC 3						XXX	0	0.0		0.0		0
1.4 NAIC 4						XXX	0	0.0		0.0		0
1.5 NAIC 5						XXX	0	0.0		0.0		0
1.6 NAIC 6						XXX	0	0.0		0.0		0
1.7 Totals	10,225,805	35,994,869	21,252,588	17,188,380	1,765,542,658	XXX	1,850,204,300	12.4	1,950,165,814	12.8	1,850,204,300	0
2. All Other Governments												
2.1 NAIC 1	17,858	71,432	6,051,773	5,209,924	9,603,005	XXX	20,953,992	0.1	17,955,875	0.1	4,559,924	16,394,068
2.2 NAIC 2	0	3,000,630	0	0	0	XXX	3,000,630	0.0	15,236,012	0.1	3,000,630	0
2.3 NAIC 3	0	0	599,226	0	1,353,374	XXX	1,952,600	0.0		0.0	1,952,600	0
2.4 NAIC 4						XXX	0	0.0		0.0		0
2.5 NAIC 5						XXX	0	0.0		0.0		0
2.6 NAIC 6						XXX	0	0.0		0.0		0
2.7 Totals	17,858	3,072,062	6,650,998	5,209,924	10,956,379	XXX	25,907,222	0.2	33,191,887	0.2	9,513,154	16,394,068
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	1,109,546	8,847,690	12,558,989	44,097,569	0	XXX	66,613,794	0.4	70,904,504	0.5	66,613,794	0
3.2 NAIC 2						XXX	0	0.0		0.0		0
3.3 NAIC 3						XXX	0	0.0		0.0		0
3.4 NAIC 4						XXX	0	0.0		0.0		0
3.5 NAIC 5						XXX	0	0.0		0.0		0
3.6 NAIC 6						XXX	0	0.0		0.0		0
3.7 Totals	1,109,546	8,847,690	12,558,989	44,097,569	0	XXX	66,613,794	0.4	70,904,504	0.5	66,613,794	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	9,311,358	8,386,162	41,892,184	35,612,126	27,271,586	XXX	122,473,417	0.8	127,614,805	0.8	122,473,417	0
4.2 NAIC 2	43,243,456	3,866,143	2,931,034	490,080	4,490,080	XXX	55,020,792	0.4	52,845,544	0.3	3,023,549	51,997,243
4.3 NAIC 3						XXX	0	0.0		0.0		0
4.4 NAIC 4						XXX	0	0.0		0.0		0
4.5 NAIC 5						XXX	0	0.0		0.0		0
4.6 NAIC 6						XXX	0	0.0		0.0		0
4.7 Totals	52,554,814	12,252,305	44,823,218	36,102,206	31,761,666	XXX	177,494,208	1.2	180,460,349	1.2	125,496,966	51,997,243
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	82,357,763	286,947,639	413,850,335	408,765,446	261,379,116	XXX	1,453,300,298	9.7	1,973,245,312	12.9	1,381,488,806	71,811,492
5.2 NAIC 2	1,191,698	26,884,183	410,769	788,219	8,727,311	XXX	38,002,181	0.3	10,455,148	0.1	35,391,475	2,610,706
5.3 NAIC 3						XXX	0	0.0	1,391,963	0.0		0
5.4 NAIC 4						XXX	0	0.0		0.0		0
5.5 NAIC 5						XXX	0	0.0		0.0		0
5.6 NAIC 6						XXX	0	0.0		0.0		0
5.7 Totals	83,549,461	313,831,822	414,261,104	409,553,665	270,106,427	XXX	1,491,302,479	10.0	1,985,092,423	13.0	1,416,880,281	74,422,198

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	187,510,322	732,667,644	1,059,253,838	1,775,727,980	1,711,056,017	XXX	5,466,215,801	36.6	6,018,873,376	39.5	3,361,768,053	2,104,447,748
6.2 NAIC 2	58,527,978	638,055,275	742,799,265	1,768,767,386	1,422,841,928	XXX	4,630,991,832	31.0	4,238,494,499	27.8	3,327,172,863	1,303,818,969
6.3 NAIC 3	17,755,530	74,563,773	253,749,258	168,756,404	115,385,065	XXX	630,210,031	4.2	370,097,225	2.4	268,688,553	361,521,479
6.4 NAIC 4	6,333,810	36,658,810	50,868,313	2,264,461	6,168,866	XXX	102,294,260	0.7	40,669,566	0.3	30,738,732	71,555,528
6.5 NAIC 5	7,808	2,152,800	30,699	0	0	XXX	2,191,308	0.0	3,829,968	0.0	30,699	2,160,609
6.6 NAIC 6	0	0	23,781,191	0	0	XXX	23,781,191	0.2	0	0.0	0	23,781,191
6.7 Totals	270,135,449	1,484,098,302	2,130,482,565	3,715,516,231	3,255,451,876	XXX	10,855,684,424	72.7	10,671,964,634	70.0	6,988,398,899	3,867,285,525
7. Hybrid Securities												
7.1 NAIC 1	0	8,151,441	13,947,373	51,713,364	27,459,111	XXX	101,271,288	0.7	102,406,579	0.7	79,172,474	22,098,814
7.2 NAIC 2	10,339,260	57,873,194	108,164,859	21,769,487	34,888,128	XXX	233,034,927	1.6	220,211,948	1.4	169,111,423	63,923,505
7.3 NAIC 3	2,826,516	15,825,167	6,904,620	553,247	2,996,143	XXX	29,105,694	0.2	32,361,884	0.2	22,160,994	6,944,700
7.4 NAIC 4	0	1,013,794	0	0	0	XXX	1,013,794	0.0	1,024,468	0.0	1,013,794	0
7.5 NAIC 5						XXX	0	0.0		0.0		0
7.6 NAIC 6						XXX	0	0.0		0.0		0
7.7 Totals	13,165,776	82,863,596	129,016,852	74,036,098	65,343,382	XXX	364,425,703	2.4	356,004,879	2.3	271,458,685	92,967,018
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0		0.0		0
8.2 NAIC 2						XXX	0	0.0		0.0		0
8.3 NAIC 3						XXX	0	0.0		0.0		0
8.4 NAIC 4						XXX	0	0.0		0.0		0
8.5 NAIC 5						XXX	0	0.0		0.0		0
8.6 NAIC 6						XXX	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
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		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	59,597,905	XXX	59,597,905	0.4		0.0	0	59,597,905
10.2 NAIC 2	0	4,538,575	0	0	0	XXX	4,538,575	0.0	1,918,174	0.0	1,918,174	2,620,401
10.3 NAIC 3	0	814,377	0	0	0	XXX	814,377	0.0		0.0	814,377	0
10.4 NAIC 4	0	29,154,187	0	0	0	XXX	29,154,187	0.2		0.0	29,154,187	0
10.5 NAIC 5						XXX	0	0.0		0.0		0
10.6 NAIC 6						XXX	0	0.0		0.0		0
10.7 Totals	0	34,507,139	0	0	59,597,905	XXX	94,105,045	0.6	1,918,174	0.0	31,886,738	62,218,307

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 290,532,652	1,081,066,878	1,568,807,080	2,338,314,788	3,861,909,398	0	9,140,630,795	61.2	XXX	XXX	6,866,280,768	2,274,350,028
11.2 NAIC 2	(d) 113,302,392	734,217,999	854,305,927	1,791,815,172	1,470,947,447	0	4,964,588,937	33.3	XXX	XXX	3,539,618,114	1,424,970,824
11.3 NAIC 3	(d) 20,582,046	91,203,317	261,253,104	169,309,652	119,734,583	0	662,082,702	4.4	XXX	XXX	293,616,524	368,466,178
11.4 NAIC 4	(d) 6,333,810	66,826,791	50,868,313	2,264,461	6,168,866	0	132,462,241	0.9	XXX	XXX	60,906,713	71,555,528
11.5 NAIC 5	(d) 7,808	2,152,800	30,699	0	0	0	(c) 2,191,308	0.0	XXX	XXX	30,699	2,160,609
11.6 NAIC 6	(d) 0	0	23,781,191	0	0	0	(c) 23,781,191	0.2	XXX	XXX	0	23,781,191
11.7 Totals	430,758,709	1,975,467,786	2,759,046,314	4,301,704,072	5,458,760,294	0	(b) 14,925,737,175	100.0	XXX	XXX	10,760,452,817	4,165,284,358
11.8 Line 11.7 as a % of Col. 7	2.9	13.2	18.5	28.8	36.6	0.0	100.0	XXX	XXX	XXX	72.1	27.9
12. Total Bonds Prior Year												
12.1 NAIC 1	429,399,664	1,232,449,569	1,711,454,361	2,614,571,283	4,273,291,388	0	XXX	XXX	10,261,166,264	67.3	8,000,078,108	2,261,088,157
12.2 NAIC 2	212,692,858	498,469,545	767,185,935	1,654,790,247	1,406,022,739	0	XXX	XXX	4,539,161,325	29.8	3,075,089,869	1,464,071,455
12.3 NAIC 3	18,584,378	67,755,188	233,335,513	60,581,437	23,594,556	0	XXX	XXX	403,851,072	2.6	119,706,929	284,144,143
12.4 NAIC 4	6,955,038	22,101,819	4,770,129	3,755,145	4,111,902	0	XXX	XXX	41,694,033	0.3	30,535,432	11,158,601
12.5 NAIC 5	0	3,829,968	0	0	0	0	XXX	XXX	(c) 3,829,968	0.0	3,829,968	0
12.6 NAIC 6							XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	667,631,939	1,824,606,089	2,716,745,938	4,333,698,112	5,707,020,584	0	XXX	XXX	(b) 15,249,702,662	100.0	11,229,240,307	4,020,462,356
12.8 Line 12.7 as a % of Col. 9	4.4	12.0	17.8	28.4	37.4	0.0	XXX	XXX	100.0	XXX	73.6	26.4
13. Total Publicly Traded Bonds												
13.1 NAIC 1	132,440,770	549,814,358	818,084,076	1,954,730,048	3,411,211,516	0	6,866,280,768	46.0	8,000,078,108	52.5	6,866,280,768	XXX
13.2 NAIC 2	31,047,955	256,293,401	514,971,322	1,461,429,871	1,275,875,564	0	3,539,618,114	23.7	3,075,089,869	20.2	3,539,618,114	XXX
13.3 NAIC 3	11,658,143	32,264,547	33,348,490	105,377,569	110,967,774	0	293,616,524	2.0	119,706,929	0.8	293,616,524	XXX
13.4 NAIC 4	2,847,933	40,087,068	11,116,600	1,949,300	4,905,812	0	60,906,713	0.4	30,535,432	0.2	60,906,713	XXX
13.5 NAIC 5	0	0	30,699	0	0	0	30,699	0.0	3,829,968	0.0	30,699	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	177,994,801	878,459,374	1,377,551,187	3,523,486,789	4,802,960,666	0	10,760,452,817	72.1	11,229,240,307	73.6	10,760,452,817	XXX
13.8 Line 13.7 as a % of Col. 7	1.7	8.2	12.8	32.7	44.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	1.2	5.9	9.2	23.6	32.2	0.0	72.1	XXX	XXX	XXX	72.1	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	158,091,882	531,252,520	750,723,004	383,584,740	450,697,882	0	2,274,350,028	15.2	2,261,088,157	14.8	XXX	2,274,350,028
14.2 NAIC 2	82,254,437	477,924,598	339,334,605	330,385,300	195,071,883	0	1,424,970,824	9.5	1,464,071,455	9.6	XXX	1,424,970,824
14.3 NAIC 3	8,923,903	58,938,771	227,904,614	63,932,082	8,766,808	0	368,466,178	2.5	284,144,143	1.9	XXX	368,466,178
14.4 NAIC 4	3,485,878	26,739,722	39,751,713	315,161	1,263,054	0	71,555,528	0.5	11,158,601	0.1	XXX	71,555,528
14.5 NAIC 5	7,808	2,152,800	0	0	0	0	2,160,609	0.0	0	0.0	XXX	2,160,609
14.6 NAIC 6	0	0	23,781,191	0	0	0	23,781,191	0.2	0	0.0	XXX	23,781,191
14.7 Totals	252,763,908	1,097,008,412	1,381,495,127	778,217,284	655,799,628	0	4,165,284,358	27.9	4,020,462,356	26.4	XXX	4,165,284,358
14.8 Line 14.7 as a % of Col. 7	6.1	26.3	33.2	18.7	15.7	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.7	7.3	9.3	5.2	4.4	0.0	27.9	XXX	XXX	XXX	XXX	27.9

(a) Includes $ 3,312,090,583 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 94,710,305 current year of bonds with Z designations and $ 28,513,585 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 0 current year, $ prior year of bonds with 5GI designations and $ 23,781,191 current year, $ prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 0 ; NAIC 2 $ 799,971 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	8,593,525	20,058,004	50,043	495,898	1,763,597,230	XXX	1,792,794,701	12.0	1,865,162,967	12.2	1,792,794,701	0
1.02 Residential Mortgage-Backed Securities	(341,433)	10,345,074	18,322,647	15,166,440	1,823,167	XXX	45,315,895	0.3	66,399,674	0.4	45,315,895	0
1.03 Commercial Mortgage-Backed Securities	1,529,117	4,332,798	2,404,945	1,526,042	122,260	XXX	9,915,162	0.1	15,736,236	0.1	9,915,162	0
1.04 Other Loan-Backed and Structured Securities	444,595	1,258,994	474,953	0	0	XXX	2,178,542	0.0	2,866,937	0.0	2,178,542	0
1.05 Totals	10,225,805	35,994,869	21,252,588	17,188,380	1,765,542,658	XXX	1,850,204,300	12.4	1,950,165,814	12.8	1,850,204,300	0
2. All Other Governments												
2.01 Issuer Obligations	17,858	3,072,062	6,650,998	5,209,924	10,956,379	XXX	25,907,222	0.2	33,191,887	0.2	9,513,154	16,394,068
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
2.05 Totals	17,858	3,072,062	6,650,998	5,209,924	10,956,379	XXX	25,907,222	0.2	33,191,887	0.2	9,513,154	16,394,068
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	1,109,546	8,847,690	12,558,989	44,097,569	0	XXX	66,613,794	0.4	70,904,504	0.5	66,613,794	0
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
3.05 Totals	1,109,546	8,847,690	12,558,989	44,097,569	0	XXX	66,613,794	0.4	70,904,504	0.5	66,613,794	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	52,554,814	12,252,305	44,823,218	36,102,206	31,761,666	XXX	177,494,208	1.2	180,460,349	1.2	125,496,966	51,997,243
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
4.05 Totals	52,554,814	12,252,305	44,823,218	36,102,206	31,761,666	XXX	177,494,208	1.2	180,460,349	1.2	125,496,966	51,997,243
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	49,734,940	111,967,530	254,602,327	136,567,397	212,297,353	XXX	765,169,547	5.1	822,929,868	5.4	759,406,267	5,763,280
5.02 Residential Mortgage-Backed Securities	30,208,359	184,493,865	110,876,924	141,666,346	6,827,208	XXX	474,072,704	3.2	886,396,361	5.8	474,072,704	0
5.03 Commercial Mortgage-Backed Securities	2,659,719	13,087,440	38,979,114	109,114,677	16,612,863	XXX	180,453,812	1.2	212,373,133	1.4	179,299,247	1,154,564
5.04 Other Loan-Backed and Structured Securities	946,443	4,282,987	9,802,739	22,205,244	34,369,003	XXX	71,606,416	0.5	63,393,061	0.4	4,102,063	67,504,353
5.05 Totals	83,549,461	313,831,822	414,261,104	409,553,665	270,106,427	XXX	1,491,302,479	10.0	1,985,092,423	13.0	1,416,880,281	74,422,198
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	139,815,389	676,941,190	947,470,399	3,568,180,900	3,145,485,665	XXX	8,477,893,544	56.8	8,292,235,117	54.4	6,565,427,259	1,912,466,285
6.02 Residential Mortgage-Backed Securities	30,183,367	101,945,353	46,690,082	13,686,123	34,743,473	XXX	227,248,397	1.5	265,077,629	1.7	190,894,340	36,354,057
6.03 Commercial Mortgage-Backed Securities	26,131,024	124,985,673	252,666,826	9,579,419	37,605,219	XXX	450,968,162	3.0	423,255,919	2.8	155,316,414	295,651,747
6.04 Other Loan-Backed and Structured Securities	74,005,669	580,226,086	883,655,257	124,069,790	37,617,519	XXX	1,699,574,321	11.4	1,691,395,969	11.1	76,760,885	1,622,813,436
6.05 Totals	270,135,449	1,484,098,302	2,130,482,565	3,715,516,232	3,255,451,876	XXX	10,855,684,424	72.7	10,671,964,634	70.0	6,988,398,899	3,867,285,525
7. Hybrid Securities												
7.01 Issuer Obligations	13,165,776	82,863,596	129,016,852	74,036,098	62,047,707	XXX	361,130,028	2.4	352,726,736	2.3	268,163,010	92,967,018
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	3,295,675	XXX	3,295,675	0.0	3,278,143	0.0	3,295,675	0
7.05 Totals	13,165,776	82,863,596	129,016,852	74,036,098	65,343,382	XXX	364,425,703	2.4	356,004,879	2.3	271,458,685	92,967,018
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX	0	0.0		0.0		0
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0		0.0		0
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0		0.0		0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0		0.0		0
10.02 Unaffiliated Bank Loans - Acquired	0	34,507,139	0	0	59,597,905	XXX	94,105,045	0.6	1,918,174	0.0	31,886,738	62,218,307
10.03 Totals	0	34,507,139	0	0	59,597,905	XXX	94,105,045	0.6	1,918,174	0.0	31,886,738	62,218,307
11. Total Bonds Current Year												
11.01 Issuer Obligations	264,991,849	916,002,377	1,395,172,827	3,864,689,992	5,226,146,000	XXX	11,667,003,045	78.2	XXX	XXX	9,587,415,151	2,079,587,894
11.02 Residential Mortgage-Backed Securities	60,050,293	296,784,292	175,889,654	170,518,909	43,393,849	XXX	746,636,997	5.0	XXX	XXX	710,282,939	36,354,057
11.03 Commercial Mortgage-Backed Securities	30,319,860	142,405,911	294,050,885	120,220,137	54,340,342	XXX	641,337,135	4.3	XXX	XXX	344,530,824	296,806,311
11.04 Other Loan-Backed and Structured Securities	75,396,707	585,768,067	893,932,949	146,275,034	75,282,198	XXX	1,776,654,954	11.9	XXX	XXX	86,337,165	1,690,317,789
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	34,507,139	0	0	59,597,905	XXX	94,105,045	0.6	XXX	XXX	31,886,738	62,218,307
11.08 Totals	430,758,709	1,975,467,786	2,759,046,314	4,301,704,073	5,458,760,294	0	14,925,737,176	100.0	XXX	XXX	10,760,452,817	4,165,284,359
11.09 Line 11.08 as a % of Col. 7	2.9	13.2	18.5	28.8	36.6	0.0	100.0	XXX	XXX	XXX	72.1	27.9
12. Total Bonds Prior Year												
12.01 Issuer Obligations	316,164,773	669,694,084	1,389,926,774	3,702,968,027	5,538,857,769	XXX	XXX	XXX	11,617,611,428	76.2	9,477,928,274	2,139,683,153
12.02 Residential Mortgage-Backed Securities	89,290,846	315,292,837	302,450,634	406,772,558	104,066,788	XXX	XXX	XXX	1,217,873,664	8.0	1,168,213,420	49,660,243
12.03 Commercial Mortgage-Backed Securities	45,653,566	159,698,631	297,713,172	121,623,784	26,676,135	XXX	XXX	XXX	651,365,288	4.3	394,127,068	257,238,220
12.04 Other Loan-Backed and Structured Securities	216,522,754	678,002,363	726,655,358	102,333,743	37,419,892	XXX	XXX	XXX	1,760,934,109	11.5	187,053,370	1,573,880,739
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		0
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		0
12.07 Unaffiliated Bank Loans	0	1,918,174	0	0	0	XXX	XXX	XXX	1,918,174	0.0	1,918,174	0
12.08 Totals	667,631,939	1,824,606,089	2,716,745,938	4,333,698,112	5,707,020,584	0	XXX	XXX	15,249,702,662	100.0	11,229,240,307	4,020,462,356
12.09 Line 12.08 as a % of Col. 9	4.4	12.0	17.8	28.4	37.4	0.0	XXX	XXX	100.0	XXX	73.6	26.4
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	115,339,941	472,600,188	1,031,603,409	3,224,821,484	4,743,050,129	XXX	9,587,415,151	64.2	9,477,928,274	62.2	9,587,415,151	XXX
13.02 Residential Mortgage-Backed Securities	50,999,801	283,244,686	166,897,122	169,085,325	40,056,005	XXX	710,282,939	4.8	1,168,213,420	7.7	710,282,939	XXX
13.03 Commercial Mortgage-Backed Securities	5,603,955	58,260,481	153,575,030	110,532,501	16,558,857	XXX	344,530,824	2.3	394,127,068	2.6	344,530,824	XXX
13.04 Other Loan-Backed and Structured Securities	6,051,105	32,467,280	25,475,626	19,047,479	3,295,675	XXX	86,337,165	0.6	187,053,370	1.2	86,337,165	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	31,886,738	0	0	0	XXX	31,886,738	0.2	1,918,174	0.0	31,886,738	XXX
13.08 Totals	177,994,801	878,459,374	1,377,551,187	3,523,486,789	4,802,960,666	0	10,760,452,817	72.1	11,229,240,307	73.6	10,760,452,817	XXX
13.09 Line 13.08 as a % of Col. 7	1.7	8.2	12.8	32.7	44.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	1.2	5.9	9.2	23.6	32.2	0.0	72.1	XXX	XXX	XXX	72.1	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	149,651,907	443,402,189	363,569,418	639,868,509	483,095,871	XXX	2,079,587,894	13.9	2,139,683,153	14.0	XXX	2,079,587,894
14.02 Residential Mortgage-Backed Securities	9,050,493	13,539,606	8,992,532	1,433,584	3,337,843	XXX	36,354,057	0.2	49,660,243	0.3	XXX	36,354,057
14.03 Commercial Mortgage-Backed Securities	24,715,905	84,145,430	140,475,854	9,687,636	37,781,485	XXX	296,806,311	2.0	257,238,220	1.7	XXX	296,806,311
14.04 Other Loan-Backed and Structured Securities	69,345,603	553,300,786	868,457,323	127,227,555	71,986,522	XXX	1,690,317,789	11.3	1,573,880,739	10.3	XXX	1,690,317,789
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	2,620,401	0	0	59,597,905	XXX	62,218,307	0.4	0	0.0	XXX	62,218,307
14.08 Totals	252,763,908	1,097,008,412	1,381,495,127	778,217,284	655,799,628	0	4,165,284,359	27.9	4,020,462,356	26.4	XXX	4,165,284,359
14.09 Line 14.08 as a % of Col. 7	6.1	26.3	33.2	18.7	15.7	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	1.7	7.3	9.3	5.2	4.4	0.0	27.9	XXX	XXX	XXX	XXX	27.9

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	0	0	0	0	0
2. Cost of short-term investments acquired	800,000	800,000	0	0	0
3. Accrual of discount	(29)	(29)	0	0	0
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	0				
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other than temporary impairment recognized	0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	799,971	799,971	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	799,971	799,971	0	0	0

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

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	242,760,133	77,646,518	43,378,462	121,735,153
2. Cost of cash equivalents acquired	4,376,009,959	40,285,338	1,908,055,776	2,427,668,845
3. Accrual of discount	63,911	63,911	0	0
4. Unrealized valuation increase (decrease)	(158)	0	(158)	0
5. Total gain (loss) on disposals	(25,748)	9	(25,757)	0
6. Deduct consideration received on disposals	4,296,848,648	117,995,776	1,916,514,224	2,262,338,648
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other than temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	321,959,448	0	34,894,098	287,065,350
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	321,959,448	0	34,894,098	287,065,350

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
105111280	0	Fairview Heights	IL		04/01/2017	3.271	977,369	0	(15,955)	0	0	0	2,880,000	12/09/2020
105111322	0	Tampa	FL		04/01/2017	3.559	1,721,741	0	(11,053)	0	0	0	4,050,000	11/19/2020
105111389	0	San Diego	CA		04/01/2017	3.612	2,735,176	0	(13,038)	0	0	0	16,200,000	09/23/2020
105111397	0	San Diego	CA		04/01/2017	3.612	2,774,905	0	(13,228)	0	0	0	14,700,000	09/23/2020
105111405	0	San Diego	CA		04/01/2017	3.612	3,646,902	0	(17,384)	0	0	0	18,400,000	09/23/2020
105111413	0	San Diego	CA		04/01/2017	3.669	2,915,184	0	(13,189)	0	0	0	17,300,000	09/23/2020
105111470	0	Orlando	FL		04/01/2017	2.931	224,399	0	(2,046)	0	0	0	10,800,000	12/21/2020
105121107	0	Agoura Hills	CA		04/01/2017	3.454	8,088,861	0	(56,755)	0	0	0	22,500,000	10/05/2020
105121115	0	Houston	TX		04/01/2017	3.402	4,921,367	0	(42,872)	0	0	0	14,000,000	11/13/2020
105121453	0	Fullerton	CA		04/01/2017	3.531	1,825,270	0	(8,420)	0	0	0	11,600,000	10/19/2020
105131155	0	Port Wentworth	GA		04/01/2017	3.969	9,677,558	0	(45,697)	0	0	0	21,008,545	10/27/2020
105131221	0	Houston	TX		04/01/2017	3.681	4,112,563	0	(12,055)	0	0	0	11,400,000	11/27/2020
105131403	0	Antelope	CA		04/01/2017	4.136	11,010,049	0	4,489	0	0	0	26,967,441	10/02/2020
105131551	0	Yorba Linda	CA		04/01/2017	3.634	5,477,661	0	(17,823)	0	0	0	10,800,000	11/05/2020
105131593	0	Chantilly	VA		04/01/2017	3.802	40,636,504	0	(102,931)	0	0	0	88,700,000	07/23/2020
105131833	0	Alexandria	VA		04/01/2017	3.566	47,046,143	0	(319,972)	0	0	0	96,600,000	07/23/2020
105131890	0	Napa	CA		04/01/2017	3.967	3,002,146	0	(11,185)	0	0	0	14,500,000	10/22/2020
105131908	0	Napa	CA		04/01/2017	3.967	4,167,157	0	(15,526)	0	0	0	21,700,000	10/22/2020
105131965		Ammon	ID		04/01/2017	3.841	8,778,744	0	(74,256)	0	0	0	28,400,000	12/16/2020
105132195	0	Boca Raton	FL		04/01/2017	3.568	10,065,125	0	(55,880)	0	0	0	19,000,000	12/01/2020
105132203	0	Houston	TX		04/01/2017	3.468	2,174,884	0	(12,535)	0	0	0	6,600,000	12/09/2020
105132229	0	Los Angeles	CA		04/01/2017	3.917	3,582,997	0	(21,756)	0	0	0	7,500,000	10/02/2020
105132237	0	Casa Grande	AZ		04/01/2017	3.719	2,827,424	0	(17,508)	0	0	0	15,100,000	07/23/2020
105141402	0	Fargo	ND		04/01/2017	4.245	6,711,097	0	(4,941)	0	0	0	9,600,000	11/22/2020
105141410	0	Indianapolis	IN		04/01/2017	4.532	21,150,213	0	30,787	0	0	0	39,600,000	10/13/2020
105141428		Houston	TX		04/01/2017	3.750	9,123,537	0	(11,394)	0	0	0	20,000,000	11/12/2020
105141493	0	Santa Ana	CA		04/01/2017	3.791	3,564,362	0	(10,685)	0	0	0	9,000,000	10/03/2020
105141576	0	Dublin	OH		04/01/2017	4.372	25,350,109	0	5,684	0	0	0	35,200,000	09/21/2020
105141618	0	Seattle	WA		04/01/2017	4.142	3,546,786	0	(1,455)	0	0	0	6,325,000	10/17/2020
105141642	0	Brookfield	WI		04/01/2017	4.373	6,206,421	0	(5,846)	0	0	0	9,200,000	10/04/2020
105141675	0	Portland	OR		04/01/2017	4.318	3,801,890	0	1,216	0	0	0	6,160,000	08/31/2020
105141709	0	Sumner	WA		04/01/2017	3.638	6,583,816	0	(17,953)	0	0	0	14,900,000	11/23/2020
105141717	0	Sparks	NV		04/01/2017	4.119	14,835,059	0	(10,374)	0	0	0	51,200,000	10/27/2020
105141733	0	Delray Beach	FL		04/01/2017	4.190	5,426,778	0	(2,393)	0	0	0	10,500,000	12/09/2020
105141758	0	Anchorage	AK		04/01/2017	3.765	7,853,713	0	(9,067)	0	0	0	18,900,000	11/23/2020
105141766	0	Copley	OH		04/01/2017	4.632	13,896,469	0	17,780	0	0	0	27,000,000	10/20/2020
105141782	0	Liverpool	NY		04/01/2017	4.146	15,975,697	0	(30,006)	0	0	0	37,900,000	10/28/2020
105141956	0	Romeoville	IL		04/01/2017	3.544	2,783,331	0	(11,491)	0	0	0	9,300,000	11/15/2020
105142046	0	Los Angeles	CA		04/01/2017	3.529	5,114,926	0	(15,533)	0	0	0	20,800,000	08/27/2020
105142053	0	Roseville	CA		04/01/2017	4.058	11,170,063	0	(2,616)	0	0	0	24,276,923	10/02/2020
105142129	0	Vancouver	WA		04/01/2017	4.170	11,430,444	0	3,155	0	0	0	24,900,000	09/10/2020
105142186	0	Valencia	CA		04/01/2017	3.705	5,231,084	0	(7,562)	0	0	0	12,300,000	08/13/2020
105142251	0	Sterling	VA		04/01/2017	4.322	15,720,028	0	(45,314)	0	0	0	24,972,222	10/07/2020
105151021	0	Bellevue	NE		04/01/2017	4.259	4,013,578	0	3,255	0	0	0	6,900,000	10/05/2020
105151260	0	Mt. Juliet	TN		04/01/2017	4.356	41,469,851	0	47,806	0	0	0	77,100,000	10/04/2020
105151435	0	Vernon	CA		04/01/2017	3.981	5,550,604	0	986	0	0	0	32,900,000	10/23/2020
105151476	0	Brunswick	OH		04/01/2017	4.163	5,333,980	0	(53)	0	0	0	16,200,000	09/10/2020
105151518		Lakewood	OH		04/01/2017	4.060	3,325,813	0	(1,011)	0	0	0	9,400,000	09/10/2020
105152276		San Diego	CA		04/01/2017	4.245	12,795,716	0	(25,951)	0	0	0	22,700,000	09/23/2020
105152284		Sacramento	CA		04/01/2017	4.142	5,102,994	0	(5,391)	0	0	0	8,970,000	12/02/2020
105161962	0	Riviera Beach	FL		04/01/2017	3.976	4,020,818	0	1,146	0	0	0	9,000,000	11/25/2020
185181294	0	Colorado Springs	CO		06/13/2018	4.331	3,739,693	0	(2,096)	0	0	0	13,654,053	11/13/2020
185191731		Franklin	TN		10/08/2019	3.779	9,604,476	0	0	0	0	0	15,333,333	10/25/2020
87943	0	Costa Mesa	CA		04/01/2017	3.029	2,129,073	0	(49,905)	0	0	0	12,900,000	11/13/2020
88133	0	Charlotte	NC		04/01/2017	2.820	673,235	0	(18,949)	0	0	0	5,700,000	11/23/2020
88148	0	San Diego	CA		04/01/2017	3.485	4,902,996	0	(118,007)	0	0	0	19,200,000	11/10/2020
88255A	0	Chesterfield	MO		04/01/2017	3.408	24,184,217	0	(579,709)	0	0	0	65,032,707	11/12/2020
88255B	0	Chesterfield	MO		04/01/2017	3.482	3,087,884	0	(75,375)	0	0	0	8,216,150	11/12/2020
88288	0	Omaha	NE		04/01/2017	2.557	155,055	0	(3,926)	0	0	0	8,360,000	11/17/2020
88307		Shelton	CT		04/01/2017	2.739	967,737	0	(25,700)	0	0	0	18,940,000	12/22/2020
88381		Cicero	NY		04/01/2017	3.233	2,304,685	0	(57,164)	0	0	0	8,960,000	11/16/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
88408	0	Seattle	WA		04/01/2017	2.680	1,217,185	0	(32,825)	0	0	0	16,100,000	10/28/2020
88445	0	Tallahassee	FL		04/01/2017	3.437	5,031,832	0	(141,101)	0	0	0	12,000,000	12/06/2020
88465		Mankato	MN		04/01/2017	3.582	3,064,647	0	(46,499)	0	0	0	8,600,000	11/06/2020
88473	0	Idaho Falls	ID		04/01/2017	2.785	126,661	0	(2,434)	0	0	0	7,200,000	10/28/2020
88479	0	Lawrenceville	GA		04/01/2017	2.848	900,969	0	(17,014)	0	0	0	18,900,000	09/10/2020
88480	0	Lawrenceville	GA		04/01/2017	2.981	1,074,981	0	(20,278)	0	0	0	24,500,000	09/10/2020
88665	0	Willoughby	OH		04/01/2017	2.894	1,146,172	0	(21,752)	0	0	0	11,600,000	11/16/2020
88730	0	West Lafayette	IN		04/01/2017	2.937	715,299	0	(10,923)	0	0	0	5,400,000	12/19/2020
88750	0	Atlanta	GA		04/01/2017	3.332	6,277,423	0	(87,237)	0	0	0	28,419,047	11/22/2020
88773	0	Ontario	CA		04/01/2017	3.060	705,856	0	(10,341)	0	0	0	15,500,000	10/20/2020
88791	0	Tukwila	WA		04/01/2017	3.429	6,567,768	0	(165,332)	0	0	0	17,647,826	09/15/2020
88809	0	American Canyon	CA		04/01/2017	3.452	7,203,870	0	(134,477)	0	0	0	39,100,000	10/28/2020
88830	0	Lincoln	NE		04/01/2017	3.517	4,777,849	0	(49,070)	0	0	0	14,900,000	09/16/2020
88846	0	Chicago	IL		04/01/2017	3.434	4,400,242	0	(85,321)	0	0	0	14,080,000	12/02/2020
88880		Jacksonville	FL		04/01/2017	3.260	1,922,515	0	(18,548)	0	0	0	11,700,000	12/11/2020
88899	0	Huntsville	AL		04/01/2017	3.160	1,717,650	0	(18,335)	0	0	0	14,100,000	12/13/2020
88917		Charlotte	NC		04/01/2017	3.358	3,891,680	0	(47,627)	0	0	0	13,900,000	12/02/2020
89002	0	Santa Maria	CA		04/01/2017	3.135	1,461,349	0	(23,077)	0	0	0	12,800,000	11/22/2020
89051	0	Branchburg Twp	NJ		04/01/2017	3.481	2,452,324	0	(26,337)	0	0	0	7,900,000	09/10/2020
89103	0	Sioux City	IA		04/01/2017	3.296	2,931,407	0	(39,993)	0	0	0	9,953,051	07/01/2020
89171	0	Garner	NC		04/01/2017	3.126	2,423,301	0	(37,095)	0	0	0	11,800,000	12/06/2020
89175	0	Seattle	WA		04/01/2017	3.542	2,048,514	0	(26,231)	0	0	0	7,300,000	12/14/2020
89246	0	Buford	GA		04/01/2017	3.125	1,892,588	0	(23,197)	0	0	0	8,400,000	11/19/2020
89299	0	West Orange	NJ		04/01/2017	3.141	3,004,950	0	(33,789)	0	0	0	12,800,000	11/13/2020
89300	0	Corona	CA		04/01/2017	3.149	1,340,014	0	(13,903)	0	0	0	13,200,000	12/03/2020
89301	0	Corona	CA		04/01/2017	3.149	716,749	0	(7,436)	0	0	0	5,380,000	11/18/2020
89306	0	Franklin Township	NJ		04/01/2017	3.156	1,322,257	0	(14,269)	0	0	0	8,200,000	09/10/2020
89323	0	Chicago	IL		04/01/2017	3.314	1,254,144	0	(15,240)	0	0	0	4,180,000	12/07/2020
89329	0	Spokane	WA		04/01/2017	3.196	3,655,876	0	(40,893)	0	0	0	15,500,000	12/04/2020
89363	0	Moon Township	PA		04/01/2017	3.300	8,175,517	0	(94,038)	0	0	0	30,000,000	09/23/2020
89397	0	Fayetteville	NC		04/01/2017	3.370	3,200,175	0	(35,191)	0	0	0	10,050,000	11/11/2020
89413	0	Ogden	UT		04/01/2017	3.190	3,494,155	0	(40,148)	0	0	0	13,480,000	11/19/2020
89421	0	Knoxville	TN		04/01/2017	3.270	1,118,713	0	(13,954)	0	0	0	3,230,000	11/18/2020
89424	0	Pooler	GA		04/01/2017	3.249	6,928,386	0	(74,817)	0	0	0	48,000,000	10/27/2020
89433	0	Hollywood	FL		04/01/2017	3.694	5,094,760	0	(59,665)	0	0	0	13,400,000	09/15/2020
89456	0	Fresno	CA		04/01/2017	3.254	925,435	0	(12,383)	0	0	0	3,720,000	10/29/2020
89474		Murfreesboro	TN		04/01/2017	3.185	1,157,923	0	(14,565)	0	0	0	4,170,000	11/16/2020
89483		Albuquerque	NM		04/01/2017	4.168	3,501,667	0	(34,471)	0	0	0	5,400,000	11/24/2020
89505		Clarksburg	WV		04/01/2017	3.470	4,167,293	0	(48,714)	0	0	0	8,700,000	09/03/2020
89508	0	Fresno	CA		04/01/2017	3.228	1,253,762	0	(14,332)	0	0	0	6,600,000	10/29/2020
89515	0	Franklin Square	NY		04/01/2017	3.830	4,250,702	0	(12,610)	0	0	0	9,300,000	11/19/2020
89549	0	Tampa	FL		04/01/2017	3.252	2,012,986	0	(22,180)	0	0	0	9,200,000	11/24/2020
89580		Tuscon	AZ		04/01/2017	3.222	1,059,590	0	(12,012)	0	0	0	7,500,000	07/14/2020
89625	0	Tucson	AZ		04/01/2017	3.246	970,484	0	(11,292)	0	0	0	6,100,000	07/14/2020
89627	0	Tarzana	CA		04/01/2017	3.555	4,280,921	0	(39,814)	0	0	0	19,500,000	11/10/2020
89636		Chula Vista	CA		04/01/2017	3.280	1,501,554	0	(14,120)	0	0	0	8,600,000	10/22/2020
89728		State College	PA		04/01/2017	3.668	7,310,297	0	(96,942)	0	0	0	9,250,000	12/01/2020
89791	0	Piscataway	NJ		04/01/2017	3.923	6,179,121	0	(65,296)	0	0	0	16,400,000	09/10/2020
89858A	0	Fresno	CA		04/01/2017	3.404	12,163,102	0	(157,148)	0	0	0	34,700,000	10/29/2020
89879	0	Omaha	NE		04/01/2017	3.433	4,000,841	0	(50,366)	0	0	0	11,849,999	09/15/2020
89889	0	Shelton	CT		04/01/2017	3.533	5,839,496	0	(94,106)	0	0	0	16,312,499	12/06/2020
90006	0	San Francisco	CA		04/01/2017	2.965	999,614	0	(15,906)	0	0	0	13,600,000	09/11/2020
90068	0	New York	NY		04/01/2017	3.597	110,665,396	0	(2,684,657)	0	0	0	284,175,018	09/14/2020
905191664		East Setauket	NY		11/19/2019	3.729	8,342,356	0	0	0	0	0	19,400,000	12/12/2020
99LNPQ9D8		Various	CT		01/30/2019	4.035	9,185,926	0	2,285	0	0	0	16,155,982	08/28/2018
99LNPQA20		Various			05/14/2019	4.170	9,986,223	0	3,864	0	0	0	15,267,176	03/20/2019
99LNPQA38		Various			04/23/2019	4.142	9,995,317	0	3,220	0	0	0	17,123,288	01/31/2019
99PNT66A3		New York	NY		06/08/2018	4.542	8,931,619	0	0	0	0	0	18,750,000	04/04/2018
99PNT6F05		Melrorse Park	IL		02/11/2019	5.380	12,986,238	0	715	0	0	0	27,600,849	11/28/2018
BGH6Q84K9		Inglewood	CA		07/08/2020	4.850	34,500,000	0	0	0	0	0	53,076,923	05/26/2020
ILPT11		Various			11/15/2019	4.293	13,000,000	0	0	0	0	0	20,317,143	07/15/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
NEWPORT		Bellevue	WA		05/28/2019	4.674	12,993,911	0	324	0	0	0	34,482,759	03/21/2019
0599999. Mortgages in good standing - Commercial mortgages-all other							906,647,908	0	(6,853,520)	0	0	0	2,478,677,933	XXX
0899999. Total Mortgages in good standing							906,647,908	0	(6,853,520)	0	0	0	2,478,677,933	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							906,647,908	0	(6,853,520)	0	0	0	2,478,677,933	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
BGH6G84K9	Inglewood	CA		07/08/2020	5.092	34,500,000	0	53,076,923
0599999. Mortgages in good standing - Commercial mortgages-all other						34,500,000	0	53,076,923
0899999. Total Mortgages in good standing						34,500,000	0	53,076,923
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						34,500,000	0	53,076,923

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
88075	Charlotte	NC		04/01/2017	04/16/2020	1,160,222	0	(26,868)	0	0	(26,868)	0	1,133,354	1,133,354	0	0	0
88313	Woodbury	MN		04/01/2017	04/15/2020	720,284	0	(38,780)	0	0	(38,780)	0	681,504	681,504	0	0	0
88379	Coralville	IA		04/01/2017	01/01/2020	1,365,510	0	(60,072)	0	0	(60,072)	0	1,305,438	1,305,438	0	0	0
88552	Broadview Heights	OH		04/01/2017	09/01/2020	293,613	0	(5,134)	0	0	(5,134)	0	288,479	288,479	0	0	0
89066	Toledo	OH		04/01/2017	01/14/2020	2,957,571	0	(154,298)	0	0	(154,298)	0	2,803,273	2,803,273	0	0	0
89124	Roseville	CA		04/01/2017	01/01/2020	8,748,285	0	(67,565)	0	0	(67,565)	0	8,680,720	8,680,720	0	0	0
89205	Benicia	CA		04/01/2017	01/01/2020	271,208	0	(1,698)	0	0	(1,698)	0	269,510	269,510	0	0	0
89325	Murfreesboro	TN		04/01/2017	02/25/2020	1,388,097	0	(76,683)	0	0	(76,683)	0	1,311,414	1,311,414	0	0	0
89609	Loveland	CO		04/01/2017	01/31/2020	2,857,391	0	(203,694)	0	0	(203,694)	0	2,653,697	2,653,697	0	0	0
89666	Mesa	AZ		04/01/2017	11/01/2020	746,905	0	(12,524)	0	0	(12,524)	0	734,381	734,381	0	0	0
89918	Aurora	CO		04/01/2017	06/19/2020	1,610,402	0	(68,721)	0	0	(68,721)	0	1,541,681	1,541,681	0	0	0
90114	Hampton	VA		04/01/2017	04/29/2020	5,187,360	0	(1,128,212)	0	0	(1,128,212)	0	4,059,148	4,059,148	0	0	0
0199999. Mortgages closed by repayment						27,306,848	0	(1,844,250)	0	0	(1,844,250)	0	25,462,598	25,462,598	0	0	0
105111280	Fairview Heights	IL		04/01/2017		39,606	0	(1,202)	0	0	(1,202)	0	38,405	38,405	0	0	0
105111322	Tampa	FL		04/01/2017		130,044	0	(9,543)	0	0	(9,543)	0	120,501	120,501	0	0	0
105111389	San Diego	CA		04/01/2017		182,690	0	(11,172)	0	0	(11,172)	0	171,518	171,518	0	0	0
105111397	San Diego	CA		04/01/2017		185,344	0	(11,335)	0	0	(11,335)	0	174,009	174,009	0	0	0
105111405	San Diego	CA		04/01/2017		243,587	0	(14,897)	0	0	(14,897)	0	228,691	228,691	0	0	0
105111413	San Diego	CA		04/01/2017		194,667	0	(11,326)	0	0	(11,326)	0	183,341	183,341	0	0	0
105111470	Orlando	FL		04/01/2017		879,414	0	(9,935)	0	0	(9,935)	0	869,479	869,479	0	0	0
105121115	Houston	TX		04/01/2017		199,052	0	(4,537)	0	0	(4,537)	0	194,514	194,514	0	0	0
105121453	Fullerton	CA		04/01/2017		50,384	0	(738)	0	0	(738)	0	49,646	49,646	0	0	0
105131155	Port Wentworth	GA		04/01/2017		237,997	0	(11,566)	0	0	(11,566)	0	226,431	226,431	0	0	0
105131221	Houston	TX		04/01/2017		245,103	0	(10,348)	0	0	(10,348)	0	234,755	234,755	0	0	0
105131403	Antelope	CA		04/01/2017		292,225	0	2,264	0	0	2,264	0	294,490	294,490	0	0	0
105131551	Yorba Linda	CA		04/01/2017		144,938	0	(3,012)	0	0	(3,012)	0	141,926	141,926	0	0	0
105131593	Chantilly	VA		04/01/2017		1,054,314	0	(28,522)	0	0	(28,522)	0	1,025,792	1,025,792	0	0	0
105131833	Alexandria	VA		04/01/2017		1,104,292	0	(30,291)	0	0	(30,291)	0	1,074,001	1,074,001	0	0	0
105131890	Napa	CA		04/01/2017		102,056	0	(8,092)	0	0	(8,092)	0	93,964	93,964	0	0	0
105131908	Napa	CA		04/01/2017		141,660	0	(11,232)	0	0	(11,232)	0	130,428	130,428	0	0	0
105131965	Ammon	ID		04/01/2017		292,319	0	(16,759)	0	0	(16,759)	0	275,560	275,560	0	0	0
105132195	Boca Raton	FL		04/01/2017		361,230	0	(9,051)	0	0	(9,051)	0	352,179	352,179	0	0	0
105132203	Houston	TX		04/01/2017		211,609	0	(11,629)	0	0	(11,629)	0	199,980	199,980	0	0	0
105132229	Los Angeles	CA		04/01/2017		84,561	0	(2,291)	0	0	(2,291)	0	82,271	82,271	0	0	0
105132237	Casa Grande	AZ		04/01/2017		145,032	0	(13,617)	0	0	(13,617)	0	131,415	131,415	0	0	0
105141402	Fargo	ND		04/01/2017		225,479	0	(3,827)	0	0	(3,827)	0	221,652	221,652	0	0	0
105141410	Indianapolis	IN		04/01/2017		370,132	0	6,689	0	0	6,689	0	376,820	376,820	0	0	0
105141428	Houston	TX		04/01/2017		324,748	0	(2,094)	0	0	(2,094)	0	322,654	322,654	0	0	0
105141493	Santa Ana	CA		04/01/2017		123,258	0	(1,952)	0	0	(1,952)	0	121,307	121,307	0	0	0
105141576	Dublin	OH		04/01/2017		599,432	0	2,845	0	0	2,845	0	602,277	602,277	0	0	0
105141618	Seattle	WA		04/01/2017		85,132	0	(441)	0	0	(441)	0	84,691	84,691	0	0	0
105141642	Brookfield	WI		04/01/2017		141,119	0	(2,796)	0	0	(2,796)	0	138,323	138,323	0	0	0
105141675	Portland	OR		04/01/2017		129,770	0	840	0	0	840	0	130,610	130,610	0	0	0
105141709	Sumner	WA		04/01/2017		232,425	0	(3,343)	0	0	(3,343)	0	229,082	229,082	0	0	0
105141717	Sparks	NV		04/01/2017		353,080	0	(6,795)	0	0	(6,795)	0	346,285	346,285	0	0	0
105141733	Delray Beach	FL		04/01/2017		93,898	0	(522)	0	0	(522)	0	93,376	93,376	0	0	0
105141758	Anchorage	AK		04/01/2017		414,808	0	(6,098)	0	0	(6,098)	0	408,710	408,710	0	0	0
105141766	Copley	OH		04/01/2017		326,428	0	9,064	0	0	9,064	0	335,493	335,493	0	0	0
105141782	Liverpool	NY		04/01/2017		517,455	0	(22,380)	0	0	(22,380)	0	495,075	495,075	0	0	0
105141956	Romeoville	IL		04/01/2017		123,460	0	(2,883)	0	0	(2,883)	0	120,577	120,577	0	0	0
105142046	Los Angeles	CA		04/01/2017		178,445	0	(3,026)	0	0	(3,026)	0	175,419	175,419	0	0	0
105142053	Roseville	CA		04/01/2017		307,543	0	(1,504)	0	0	(1,504)	0	306,039	306,039	0	0	0
105142129	Vancouver	WA		04/01/2017		275,496	0	1,616	0	0	1,616	0	277,112	277,112	0	0	0
105142186	Valencia	CA		04/01/2017		157,205	0	(1,915)	0	0	(1,915)	0	155,290	155,290	0	0	0
105142251	Sterling	VA		04/01/2017		217,263	0	(13,357)	0	0	(13,357)	0	203,906	203,906	0	0	0
105151021	Bellevue	NE		04/01/2017		134,849	0	2,637	0	0	2,637	0	137,487	137,487	0	0	0
105151260	Mt. Juliet	TN		04/01/2017		975,867	0	36,400	0	0	36,400	0	1,012,267	1,012,267	0	0	0
105151435	Vernon	CA		04/01/2017		185,311	0	792	0	0	792	0	186,103	186,103	0	0	0
105151476	Brunswick	OH		04/01/2017		172,385	0	(41)	0	0	(41)	0	172,343	172,343	0	0	0
105151518	Lakewood	OH		04/01/2017		107,761	0	(798)	0	0	(798)	0	106,963	106,963	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
105152284	Sacramento	CA		04/01/2017		230,514	0	(4,451)	0	0	(4,451)	0	226,063	226,063	0	0	0
105161962	Riviera Beach	FL		04/01/2017		122,035	0	288	0	0	288	0	122,322	122,322	0	0	0
185181294	Colorado Springs	CO		06/13/2018		406,443	0	(2,070)	0	0	(2,070)	0	404,373	404,373	0	0	0
185191731	Franklin	TN		10/08/2019		180,763	0	0	0	0	0	0	180,763	180,763	0	0	0
87943	Costa Mesa	CA		04/01/2017		478,572	0	(51,625)	0	0	(51,625)	0	426,947	426,947	0	0	0
88133	Charlotte	NC		04/01/2017		334,008	0	(25,703)	0	0	(25,703)	0	308,305	308,305	0	0	0
88148	San Diego	CA		04/01/2017		787,194	0	(101,513)	0	0	(101,513)	0	685,681	685,681	0	0	0
88255A	Chesterfield	MO		04/01/2017		2,033,063	0	(343,314)	0	0	(343,314)	0	1,689,749	1,689,749	0	0	0
88255B	Chesterfield	MO		04/01/2017		241,099	0	(41,580)	0	0	(41,580)	0	199,519	199,519	0	0	0
88288	Omaha	NE		04/01/2017		453,455	0	(14,910)	0	0	(14,910)	0	438,544	438,544	0	0	0
88307	Shelton	CT		04/01/2017		1,001,615	0	(41,406)	0	0	(41,406)	0	960,209	960,209	0	0	0
88381	Cicero	NY		04/01/2017		328,041	0	(31,229)	0	0	(31,229)	0	296,812	296,812	0	0	0
88408	Seattle	WA		04/01/2017		1,151,804	0	(56,325)	0	0	(56,325)	0	1,095,479	1,095,479	0	0	0
88445	Tallahassee	FL		04/01/2017		523,101	0	(49,087)	0	0	(49,087)	0	474,013	474,013	0	0	0
88465	Mankato	MN		04/01/2017		389,517	0	(41,338)	0	0	(41,338)	0	348,179	348,179	0	0	0
88473	Idaho Falls	ID		04/01/2017		495,565	0	(11,672)	0	0	(11,672)	0	483,893	483,893	0	0	0
88479	Lawrenceville	GA		04/01/2017		681,215	0	(28,360)	0	0	(28,360)	0	652,855	652,855	0	0	0
88480	Lawrenceville	GA		04/01/2017		811,584	0	(33,759)	0	0	(33,759)	0	777,824	777,824	0	0	0
88665	Willoughby	OH		04/01/2017		504,557	0	(28,898)	0	0	(28,898)	0	475,660	475,660	0	0	0
88730	West Lafayette	IN		04/01/2017		317,309	0	(14,715)	0	0	(14,715)	0	302,594	302,594	0	0	0
88750	Atlanta	GA		04/01/2017		1,008,911	0	(85,888)	0	0	(85,888)	0	923,023	923,023	0	0	0
88773	Ontario	CA		04/01/2017		300,117	0	(13,735)	0	0	(13,735)	0	286,382	286,382	0	0	0
88791	Tukwila	WA		04/01/2017		205,486	0	(6,784)	0	0	(6,784)	0	198,702	198,702	0	0	0
88809	American Canyon	CA		04/01/2017		700,141	0	(55,772)	0	0	(55,772)	0	644,369	644,369	0	0	0
88830	Lincoln	NE		04/01/2017		459,890	0	(43,130)	0	0	(43,130)	0	416,760	416,760	0	0	0
88846	Chicago	IL		04/01/2017		438,767	0	(34,483)	0	0	(34,483)	0	404,283	404,283	0	0	0
88880	Jacksonville	FL		04/01/2017		491,538	0	(20,374)	0	0	(20,374)	0	471,164	471,164	0	0	0
88899	Huntsville	AL		04/01/2017		570,482	0	(22,713)	0	0	(22,713)	0	547,769	547,769	0	0	0
88917	Charlotte	NC		04/01/2017		395,783	0	(20,189)	0	0	(20,189)	0	375,594	375,594	0	0	0
89002	Santa Maria	CA		04/01/2017		366,093	0	(25,637)	0	0	(25,637)	0	340,456	340,456	0	0	0
89051	Branchburg Twp	NJ		04/01/2017		214,993	0	(22,451)	0	0	(22,451)	0	192,543	192,543	0	0	0
89103	Sioux City	IA		04/01/2017		510,871	0	(40,376)	0	0	(40,376)	0	470,496	470,496	0	0	0
89171	Garner	NC		04/01/2017		562,977	0	(40,385)	0	0	(40,385)	0	522,593	522,593	0	0	0
89175	Seattle	WA		04/01/2017		161,964	0	(21,122)	0	0	(21,122)	0	140,842	140,842	0	0	0
89246	Buford	GA		04/01/2017		414,426	0	(25,233)	0	0	(25,233)	0	389,193	389,193	0	0	0
89299	West Orange	NJ		04/01/2017		645,694	0	(36,763)	0	0	(36,763)	0	608,931	608,931	0	0	0
89300	Corona	CA		04/01/2017		289,040	0	(15,215)	0	0	(15,215)	0	273,825	273,825	0	0	0
89301	Corona	CA		04/01/2017		154,603	0	(8,138)	0	0	(8,138)	0	146,465	146,465	0	0	0
89306	Franklin Township	NJ		04/01/2017		278,241	0	(15,473)	0	0	(15,473)	0	262,769	262,769	0	0	0
89323	Chicago	IL		04/01/2017		165,260	0	(14,394)	0	0	(14,394)	0	150,866	150,866	0	0	0
89329	Spokane	WA		04/01/2017		750,115	0	(43,917)	0	0	(43,917)	0	706,198	706,198	0	0	0
89363	Moon Township	PA		04/01/2017		1,119,300	0	(90,246)	0	0	(90,246)	0	1,029,054	1,029,054	0	0	0
89397	Fayetteville	NC		04/01/2017		401,219	0	(24,551)	0	0	(24,551)	0	376,668	376,668	0	0	0
89413	Ogden	UT		04/01/2017		671,100	0	(42,273)	0	0	(42,273)	0	628,828	628,828	0	0	0
89421	Knoxville	TN		04/01/2017		200,414	0	(14,310)	0	0	(14,310)	0	186,103	186,103	0	0	0
89424	Pooler	GA		04/01/2017		1,333,169	0	(79,093)	0	0	(79,093)	0	1,254,076	1,254,076	0	0	0
89433	Hollywood	FL		04/01/2017		150,650	0	(5,923)	0	0	(5,923)	0	144,727	144,727	0	0	0
89456	Fresno	CA		04/01/2017		168,449	0	(12,684)	0	0	(12,684)	0	155,765	155,765	0	0	0
89474	Murfreesboro	TN		04/01/2017		216,266	0	(14,640)	0	0	(14,640)	0	201,626	201,626	0	0	0
89483	Albuquerque	NM		04/01/2017		237,039	0	(16,520)	0	0	(16,520)	0	220,519	220,519	0	0	0
89505	Clarksburg	WV		04/01/2017		305,795	0	(24,966)	0	0	(24,966)	0	280,829	280,829	0	0	0
89508	Fresno	CA		04/01/2017		221,731	0	(14,756)	0	0	(14,756)	0	206,976	206,976	0	0	0
89515	Franklin Square	NY		04/01/2017		117,955	0	(1,717)	0	0	(1,717)	0	116,238	116,238	0	0	0
89549	Tampa	FL		04/01/2017		363,749	0	(23,022)	0	0	(23,022)	0	340,727	340,727	0	0	0
89580	Tuscon	AZ		04/01/2017		187,279	0	(12,011)	0	0	(12,011)	0	175,269	175,269	0	0	0
89625	Tucson	AZ		04/01/2017		164,770	0	(11,480)	0	0	(11,480)	0	153,290	153,290	0	0	0
89627	Tarzana	CA		04/01/2017		311,114	0	(32,701)	0	0	(32,701)	0	278,413	278,413	0	0	0
89636	Chula Vista	CA		04/01/2017		248,204	0	(14,084)	0	0	(14,084)	0	234,120	234,120	0	0	0
89728	State College	PA		04/01/2017		278,647	0	(26,646)	0	0	(26,646)	0	252,001	252,001	0	0	0
89791	Piscataway	NJ		04/01/2017		389,053	0	(49,959)	0	0	(49,959)	0	339,093	339,093	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
89858A	Fresno	CA		04/01/2017		1,337,814	0	(139,897)	0	0	(139,897)	0	1,197,918	1,197,918	0	0	0
89879	Omaha	NE		04/01/2017		461,007	0	(45,552)	0	0	(45,552)	0	415,455	415,455	0	0	0
89889	Shelton	CT		04/01/2017		423,403	0	(32,157)	0	0	(32,157)	0	391,246	391,246	0	0	0
90006	San Francisco	CA		04/01/2017		560,779	0	(23,415)	0	0	(23,415)	0	537,364	537,364	0	0	0
905191664	East Setauket	NY		11/19/2019		157,644	0	0	0	0	0	0	157,644	157,644	0	0	0
99LNPQ9D8	Various	CT		01/30/2019		285,591	0	283	0	0	283	0	285,875	285,875	0	0	0
99PNT66A3	New York	NY		06/08/2018		68,381	0	0	0	0	0	0	68,381	68,381	0	0	0
0299999. Mortgages with partial repayments						44,232,245	0	(2,527,879)	0	0	(2,527,879)	0	41,704,366	41,704,366	0	0	0
89107	Gresham	OR		04/01/2017	11/01/2020	4,211,983	0	(72,230)	0	0	(72,230)	0	4,173,549	4,016,233	0	(157,316)	(157,316)
89158	Maplewood	MO		04/01/2017	12/04/2020	6,704,462	0	(136,160)	0	0	(136,160)	0	6,568,303	6,039,350	0	(528,953)	(528,953)
89439	Plainview	NY		04/01/2017	09/30/2020	16,525,479	0	(177,233)	0	0	(177,233)	0	16,348,246	16,348,246	0	0	0
89570	San Jose	CA		04/01/2017	12/15/2020	582,296	0	(8,445)	0	0	(8,445)	0	573,851	573,798	0	(53)	(53)
89833	Kent	WA		04/01/2017	12/08/2020	4,634,777	0	(110,164)	0	0	(110,164)	0	4,524,613	4,221,570	0	(303,043)	(303,043)
0399999. Mortgages disposed						32,658,998	0	(504,232)	0	0	(504,232)	0	32,188,562	31,199,196	0	(989,366)	(989,366)
0599999 - Totals						104,198,091	0	(4,876,361)	0	0	(4,876,361)	0	99,355,526	98,366,160	0	(989,366)	(989,366)

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
401668-10-4	GUGGENHEIM PRT OPP INV GRADE SEC L			CA	GUGGENHEIM PRT OPP INV GRADE SEC L	4.B	03/01/2011		72,347,824	96,823,093	96,823,093	(3,402,816)	0	0	0	0	1,645,097	0	0.000
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated									72,347,824	96,823,093	96,823,093	(3,402,816)	0	0	0	0	1,645,097	0	XXX
000000-00-0	GENERAL ATLANTIC INVESTMENT PARTNERS 2017, L.P.		NEW YORK	NY	GENERAL ATLANTIC INVESTMENT PARTNERS 201		04/26/2018	1	20,949,225	27,476,334	27,476,334	5,959,429	0	0	0	0	658,693	3,113,010	0.700
000000-00-0	WHITE HORSE LIQUIDITY PARTNERS II LP		WILMINGTON	DE	WHITE HORSE LIQUIDITY PARTNERS II LP		09/20/2018	1	11,714,991	9,340,824	9,340,824	(2,494,315)	0	0	0	0	1,709,746	3,232,925	1.390
000000-00-0	SK CAPITAL PARTNERS V-A LP		GRAND CAYMAN	CYM	SK CAPITAL PARTNERS V-A LP		10/09/2018	1	4,331,972	3,930,590	3,930,590	(266,104)	0	0	0	0	0	5,668,028	0.790
000000-00-0	SIRIS PARTNERS IV, L.P.		WILMINGTON	DE	SIRIS PARTNERS IV, L.P.		03/15/2019	1	4,407,900	4,289,674	4,289,674	(164,834)	0	0	0	0	(45,473)	3,592,100	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	1	12,603	1	1	(12,602)	0	0	0	0	(242,018)	13,987,397	0.200
000000-00-0	Fortress Credit Opportunities Fund V (A-1) L.P.		WILMINGTON	CYM	Fortress Credit Opportunities Fund V (A-		04/30/2019	1	15,470,889	15,470,889	15,470,889	(259,883)	0	0	0	0	(942,974)	6,881,677	0.500
000000-00-0	Trident VIII, L.P.		GRAND CAYMAN	CYM	Trident VIII, L.P.		04/05/2019	1	3,599,058	3,633,781	3,633,781	34,723	0	0	0	0	(98,475)	7,400,942	0.270
000000-00-0	Whitehorse Liquidity Partners III, LP		WILMINGTON	DE	Whitehorse Liquidity Partners III, LP		03/29/2019	1	9,542,506	9,299,322	9,299,322	(620,090)	0	0	0	0	662,651	5,298,546	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	1	6,909,833	7,061,134	7,061,134	343,423	0	0	0	0	(91,053)	7,090,167	0.180
000000-00-0	WCAS XIII, L.P.		NEW YORK	NY	WCAS XIII, L.P.		06/21/2019	1	2,150,070	2,183,966	2,183,966	33,896	0	0	0	0	0	7,099,930	0.220
000000-00-0	GREAT HILL EQUITY PARTNERS VII, L.P.		BOSTON	MA	GREAT HILL EQUITY PARTNERS VII, L.P.		07/01/2019	1	234,553	1,073,018	1,073,018	838,465	0	0	0	0	0	5,265,447	0.350
000000-00-0	VERITAS CAPITAL FUND VII, L.P.		NEW YORK	NY	VERITAS CAPITAL FUND VII, L.P.		08/16/2019	1	2,272,923	2,115,711	2,115,711	(157,212)	0	0	0	0	0	9,227,077	0.180
000000-00-0	CLEARLAKE CAPITAL PARTNERS VI L.P.		WILMINGTON	DE	CLEARLAKE CAPITAL PARTNERS VI L.P.		12/31/2019	1	2,559,701	2,635,247	2,635,247	75,546	0	0	0	0	82,305	7,468,915	0.140
000000-00-0	BLACKSTONE LIFE SCIENCES V L.P.		WILMINGTON	DE	BLACKSTONE LIFE SCIENCES V L.P.		12/31/2019	1	563,429	531,374	531,374	(32,055)	0	0	0	0	17,436	4,453,441	0.110
000000-00-0	INSIGHT PARTNERS XI L.P.		GRAND CAYMAN	CYM	INSIGHT PARTNERS XI L.P.		12/17/2019	1	4,820,000	5,365,725	5,365,725	545,725	0	0	0	0	962	5,180,000	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	1	0	0	0	0	0	0	0	0	0	2,000,000	0.020
000000-00-0	NEW MOUNTAIN PARTNERS VI, L.P.		WILMINGTON	DE	NEW MOUNTAIN PARTNERS VI, L.P.		09/01/2020	1	0	0	0	0	0	0	0	0	0	2,000,000	0.020
000000-00-0	STERLING GROUP PARTNERS V L.P.		GRAND CAYMAN	CYM	STERLING GROUP PARTNERS V L.P.		09/01/2020		0	0	0	0	0	0	0	0	0	2,000,000	0.200
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP		WILMINGTON	DE	WHITEHORSE LIQUIDITY PARTNERS IV LP		09/01/2020		3,429,487	3,428,805	3,428,805	(682)	0	0	0	0	289,451	6,968,781	0.460
000000-00-0	FITZCARRALDO EQUITY FUNDED			US	FITZCARRALDO EQUITY FUNDED		08/11/2020		2,320,386	2,320,386	2,320,386	0	0	0	0	0	0	0	0.000
000000-00-0	MOLLY AIDA EQUITY FUNDED			US	MOLLY AIDA EQUITY FUNDED		08/11/2020		3,048,998	3,048,998	3,048,998	0	0	0	0	0	0	0	0.000
000000-00-0	BAIN CAPITAL FUND XIII, L.P.		WILMINGTON	DE	BAIN CAPITAL FUND XIII, L.P.		11/01/2020		0	0	0	0	0	0	0	0	0	4,000,000	0.060
45032M-AG-3	ISAIL 2013 SENIOR A - ABS			NY	ISAIL 2013 SENIOR A - ABS		05/24/2013		1,810,651	1,359,551	1,810,651	0	0	0	0	0	50,808	0	0.000
45032M-AH-1	ISAIL 2013 JUNIOR PART B - ABS			NY	ISAIL 2013 JUNIOR PART B - ABS		05/24/2013		4,484	3,367	4,484	0	0	0	0	0	371	0	0.000
BGH31N-JB-4	GPAM PDFNI LLC INTEREST 1			US	GPAM PDFNI LLC INTEREST 1		07/11/2012		3,975,515	1,917,133	3,975,515	0	0	0	0	0	(91,422)	0	0.000
BGH32Y-7N-6	GPAM PDFNI LLC INTEREST 2			US	GPAM PDFNI LLC INTEREST 2		10/26/2012		611,618	294,944	611,618	0	0	0	0	0	(14,065)	0	0.000
BGH34R-SM-8	GPAM PDFNI LLC INTEREST 3			US	GPAM PDFNI LLC INTEREST 3		03/12/2013		1,235,467	595,785	1,235,467	0	0	0	0	0	(28,411)	0	0.000
BGH4JO-CD-6	GPAM PDFNI 2016 LLC INTEREST 1			US	GPAM PDFNI 2016 LLC INTEREST 1		04/12/2016		13,996,024	12,662,418	13,996,024	0	0	0	0	0	1,266,342	0	0.000
BGH4PY-1Z-8	GPAM PDFNI 2016 LLC INTEREST 2			US	GPAM PDFNI 2016 LLC INTEREST 2		07/05/2016		5,586,343	5,054,051	5,586,343	0	0	0	0	0	505,445	0	0.000
BGH4R3-Y5-4	GPAM PDFNI 2016 LLC INTEREST 3			US	GPAM PDFNI 2016 LLC INTEREST 3		08/26/2016		4,355,659	3,940,631	4,355,659	0	0	0	0	0	394,094	0	0.000
BGH523-TA-3	GPAM PDFNI 2017 LLC INTEREST 4			US	GPAM PDFNI 2017 LLC INTEREST 4		05/11/2017		3,812,711	3,449,418	3,812,711	0	0	0	0	0	344,969	0	0.000
BGH530-RN-2	GPAM PDFNI 2017 LLC INTEREST 5 - ABS			US	GPAM PDFNI 2017 LLC INTEREST 5 - ABS		06/09/2017		3,277,513	2,965,216	3,277,513	0	0	0	0	0	296,545	0	0.000
BGH595-9K-1	OP-IG FD ALT INVESTMENT CO LLC INT			US	OP-IG FD ALT INVESTMENT CO LLC INT		12/07/2017		62,000	57,201	62,000	0	0	0	0	0	0	0	0.000
BGH595-9K-1	OP-IG FD ALT INVESTMENT CO LLC INT	0		US	OP-IG FD ALT INVESTMENT CO LLC INT		12/07/2017		88,000	81,189	88,000	0	0	0	0	0	0	0	0.000
BGH6E2-QY-1	ROSALES HOLDCO EQUITY FUNDED			US	ROSALES HOLDCO EQUITY FUNDED		12/06/2019		11,536,486	9,462,134	11,536,486	0	0	0	0	0	830,152	0	0.000
BGH6E2-R0-4	ULMUS HOLDCO EQUITY FUNDED			US	ULMUS HOLDCO EQUITY FUNDED		12/06/2019		11,610,963	9,718,272	11,610,963	0	0	0	0	0	1,404,805	0	0.000
BGH6PL-YB-8	HYPERSCALE FUNDING RESIDUAL EQUITY			US	HYPERSCALE FUNDING RESIDUAL EQUITY		07/08/2020		7,062,500	9,704,581	7,062,500	0	0	0	0	0	0	0	0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated									167,364,459	164,471,669	172,231,712	3,823,429	0	0	0	0	6,960,885	111,928,381	XXX
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	2	3,856,875	3,404,000	3,404,000	(662,779)	0	0	0	0	611,714	9,598,809	2.710
000000-00-0	CONTRARIAN DISTRESSED REAL ESTATE DEBT FUND, L.P.		WILMINGTON	DE	CONTRARIAN DISTRESSED REAL ESTATE DEBT F		07/30/2019	2	5,243,296	4,688,967	4,688,967	(436,295)	0	0	0	0	(138,777)	7,506,704	4.550
000000-00-0	SIH DEBT OPPORTUNITIES FUND II, L.P.		WILMINGTON	DE	SIH DEBT OPPORTUNITIES FUND II, L.P.		11/07/2019	2	8,677,513	8,030,419	8,030,419	(647,094)	0	0	0	0	(8,159,857)	9,153,802	5.000
000000-00-0	SCULPTOR REAL ESTATE FUND IV L.P.		WILMINGTON	DE	SCULPTOR REAL ESTATE FUND IV L.P.		12/20/2019	2	2,692,522	2,373,862	2,373,862	(318,660)	0	0	0	0	(883,545)	21,475,933	2.480
000000-00-0	GLP CAPITAL PARTNERS IV LP		WILMINGTON	DE	GLP CAPITAL PARTNERS IV LP		08/31/2020	2	10,062,050	9,979,752	9,979,752	(82,298)	0	0	0	0	0	5,937,950	2.290
000000-00-0	SABAL STRATEGIC OPPORTUNITIES FUND L.P.		WILMINGTON	DE	SABAL STRATEGIC OPPORTUNITIES FUND L.P.		09/01/2020	2	91,435	91,435	91,435	0	0	0	0	0	0	17,908,565	3.000
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	2	6,078,057	6,041,649	6,041,649	(36,407)	0	0	0	0	36,407	17,921,944	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	0	0	0	0	0	75,000,000	15.000

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	WATERTON RESIDENTIAL PROPERTY VENTURE XIV, L.P.		WILMINGTON	DE	WATERTON RESIDENTIAL PROPERTY VENTURE XI		11/01/2020	2	35,644	35,644	35,644	0	0	0	0	0	0	5,964,356	0.530
000000-00-0	CROW HOLDINGS REALTY PARTNERS IX, L.P.		WILMINGTON	DE	CROW HOLDINGS REALTY PARTNERS IX, L.P.		11/01/2020	2	0	0	0	0	0	0	0	0	0	8,000,000	0.590
BGH696-T1-7	PROMENADE HOLDCO LLC INTERESTS			US	PROMENADE HOLDCO LLC INTERESTS		08/21/2019		3,744,000	2,790,778	3,744,000	0	0	0	0	0	0	0	0.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated									40,481,393	37,436,507	38,389,729	(2,183,534)	0	0	0	0	(8,534,058)	178,468,062	XXX
000000-00-0	SPC Opportunities Fund LP		CAMANA BAY	CYM	SPC Opportunities Fund LP		10/19/2018	1	32,401,561	36,467,597	36,467,597	3,956,772	0	0	0	0	0	28,785,703	19.570
2599999. Joint Venture Interests - Other - Unaffiliated									32,401,561	36,467,597	36,467,597	3,956,772	0	0	0	0	0	28,785,703	XXX
29226R-AA-5	EMPLOYERS MUTUAL CASUALTY COMPANY			IA	EMPLOYERS MUTUAL CASUALTY COMPANY		08/15/2019		12,025,000	12,025,000	12,025,000	0	0	0	0	0	691,438	0	0.000
29226R-AA-5	EMPLOYERS MUTUAL CASUALTY COMPANY	C		IA	EMPLOYERS MUTUAL CASUALTY COMPANY		08/15/2019		1,850,000	1,850,000	1,850,000	0	0	0	0	0	106,375	0	0.000
309588-AC-5	FARMERS EXCHANGE CAPITAL			DE	FARMERS EXCHANGE CAPITAL		04/01/2017		12,249,400	12,436,349	11,624,363	0	(90,099)	0	0	0	352,500	0	0.000
309588-AC-5	FARMERS EXCHANGE CAPITAL	0		DE	FARMERS EXCHANGE CAPITAL		04/01/2017		3,037,851	3,084,214	2,882,706	0	(22,481)	0	0	0	87,420	0	0.000
309588-AE-1	FARMERS EXCHANGE CAPITAL			CA	FARMERS EXCHANGE CAPITAL		04/01/2017		5,860,220	6,545,128	5,821,413	0	(11,253)	0	0	0	360,000	0	0.000
30958P-AA-1	FARMERS EXCHANGE CAPITAL II	0		CA	FARMERS EXCHANGE CAPITAL II		09/27/2018		3,159,645	3,794,497	3,143,509	0	(3,826)	0	0	0	92,265	0	0.000
30958Q-AA-9	FARMERS EXCHANGE CAPITAL III	0		DE	FARMERS EXCHANGE CAPITAL III		09/27/2018		10,941,029	13,523,394	10,942,556	0	308	0	0	0	299,970	0	0.000
309601-AA-0	FARMERS INSURANCE EXCHANGE			CA	FARMERS INSURANCE EXCHANGE		04/25/2011		6,167,446	5,947,946	5,604,828	0	(77,828)	0	0	0	217,350	0	0.000
309601-AE-2	FARMERS INSURANCE EXCHANGE	0		CA	FARMERS INSURANCE EXCHANGE		10/10/2017		5,507,700	5,883,037	5,506,895	0	(262)	0	0	0	261,085	0	0.000
401378-AA-2	GUARDIAN LIFE INSURANCE CO OF AMERICA			NY	GUARDIAN LIFE INSURANCE CO OF AMERICA		10/01/2009		4,814,183	7,014,985	4,781,043	0	(2,193)	0	0	0	170,547	0	0.000
41161E-AA-6	HARBORWALK FUNDING TRUST - CMO			DE	HARBORWALK FUNDING TRUST - CMO		02/28/2019		21,250,000	27,591,328	21,250,000	0	0	0	0	0	1,078,863	0	0.000
468502-AA-7	JACKSON NATIONAL LIFE INSURANCE CO			MI	JACKSON NATIONAL LIFE INSURANCE CO		02/05/2010		4,769,656	5,446,405	4,491,728	0	(35,450)	0	0	0	162,430	0	0.000
468502-AA-7	JACKSON NATIONAL LIFE INSURANCE CO	0		MI	JACKSON NATIONAL LIFE INSURANCE CO		04/01/2017		3,463,630	3,648,244	3,218,783	0	(38,802)	0	0	0	108,803	0	0.000
575767-AG-3	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			CA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		05/27/2009		740,325	1,244,899	741,732	0	89	0	0	0	33,281	0	0.000
575767-AJ-7	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			CA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		09/06/2019		518,592	514,246	513,840	0	(3,664)	0	0	0	21,500	0	0.000
604074-AA-2	MINNESOTA LIFE INSURANCE CO			MN	MINNESOTA LIFE INSURANCE CO		04/01/2017		11,844,002	11,930,745	10,916,078	0	(263,740)	0	0	0	783,750	0	0.000
628312-AB-6	MUTUAL OF OMAHA INSURANCE CO			NE	MUTUAL OF OMAHA INSURANCE CO		10/12/2010		2,512,510	3,665,016	2,525,528	0	619	0	0	0	68,297	0	0.000
628312-AB-6	MUTUAL OF OMAHA INSURANCE CO	0		NE	MUTUAL OF OMAHA INSURANCE CO		10/12/2010		2,763,642	4,003,325	2,775,044	0	1,055	0	0	0	120,743	0	0.000
636792-AA-1	NATIONAL LIFE INSURANCE CO			VT	NATIONAL LIFE INSURANCE CO		09/18/2009		2,065,183	3,207,521	2,059,580	0	(265)	0	0	0	99,293	0	0.000
636792-AA-1	NATIONAL LIFE INSURANCE CO	0		VT	NATIONAL LIFE INSURANCE CO		09/18/2009		3,097,066	3,941,580	3,011,120	0	(6,481)	0	0	0	135,907	0	0.000
636792-AB-9	NATIONAL LIFE INSURANCE CO			VT	NATIONAL LIFE INSURANCE CO		07/10/2018		7,238,750	7,848,641	7,238,916	0	69	0	0	0	380,625	0	0.000
636792-AB-9	NATIONAL LIFE INSURANCE CO	C		VT	NATIONAL LIFE INSURANCE CO		04/23/2019		246,250	270,643	246,299	0	17	0	0	0	13,125	0	0.000
636792-AB-9	NATIONAL LIFE INSURANCE CO	0		VT	NATIONAL LIFE INSURANCE CO		07/10/2018		20,745,215	22,463,352	20,745,434	0	67	0	0	0	1,089,375	0	0.000
638671-AC-1	NATIONWIDE MUTUAL INSURANCE CO	C		OH	NATIONWIDE MUTUAL INSURANCE CO		04/01/2017		2,812,724	2,865,656	2,652,052	0	(45,560)	0	0	0	165,000	0	0.000
638671-AC-1	NATIONWIDE MUTUAL INSURANCE CO	0		OH	NATIONWIDE MUTUAL INSURANCE CO		04/01/2017		15,469,982	15,761,106	14,586,288	0	(250,578)	0	0	0	907,500	0	0.000
638671-AE-7	NATIONWIDE MUTUAL INSURANCE CO			OH	NATIONWIDE MUTUAL INSURANCE CO		04/01/2017		6,814,670	7,230,884	6,500,276	0	(89,354)	0	0	0	393,750	0	0.000
638671-AK-3	NATIONWIDE MUTUAL INSURANCE CO			OH	NATIONWIDE MUTUAL INSURANCE CO		10/14/2011		2,431,278	3,482,137	2,370,913	0	(3,878)	0	0	0	82,050	0	0.000
638671-AK-3	NATIONWIDE MUTUAL INSURANCE CO	0		OH	NATIONWIDE MUTUAL INSURANCE CO		10/14/2011		1,316,404	1,810,711	1,276,525	0	(3,591)	0	0	0	60,450	0	0.000
638671-AN-7	NATIONWIDE MUTUAL INSURANCE CO			OH	NATIONWIDE MUTUAL INSURANCE CO		04/27/2020		46,641,073	54,918,259	46,642,404	0	1,331	0	0	0	1,016,813	0	0.000
638671-AN-7	NATIONWIDE MUTUAL INSURANCE CO	C		OH	NATIONWIDE MUTUAL INSURANCE CO		04/27/2020		1,247,088	1,468,403	1,247,120	0	32	0	0	0	27,188	0	0.000
64952G-AF-5	NEW YORK LIFE INSURANCE CO	C		NY	NEW YORK LIFE INSURANCE CO		02/14/2014		5,824,688	6,976,838	5,631,307	0	(18,710)	0	0	0	151,875	0	0.000
64952G-AQ-1	NEW YORK LIFE INSURANCE CO			NY	NEW YORK LIFE INSURANCE CO		04/01/2019		28,320,558	37,758,201	28,321,122	0	(1,146)	0	0	0	1,250,450	0	0.000
64952G-AQ-1	NEW YORK LIFE INSURANCE CO	C		NY	NEW YORK LIFE INSURANCE CO		04/01/2019		248,195	335,927	248,229	0	10	0	0	0	11,125	0	0.000
668131-AA-3	NORTHWESTERN MUTUAL LIFE INSURANCE CO			WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO		09/11/2019		346,580	363,653	342,250	0	(1,707)	0	0	0	7,579	0	0.000
668131-AA-3	NORTHWESTERN MUTUAL LIFE INSURANCE CO	C		WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO		02/14/2014		3,463,119	4,363,831	3,392,063	0	(6,112)	0	0	0	90,945	0	0.000
668131-AA-3	NORTHWESTERN MUTUAL LIFE INSURANCE CO	0		WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO		04/01/2017		15,850,875	18,182,630	15,499,302	0	(50,887)	0	0	0	378,938	0	0.000
668138-AA-8	NORTHWESTERN MUTUAL LIFE INSURANCE CO			WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO		09/21/2017		4,153,732	5,181,924	4,157,513	0	3,781	0	0	0	169,400	0	0.000
668138-AA-8	NORTHWESTERN MUTUAL LIFE INSURANCE CO	0		WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO		09/21/2017		11,475,505	13,543,664	11,477,066	0	484	0	0	0	442,750	0	0.000
677412-AF-5	OHIO NATIONAL LIFE INSURANCE CO	0		OH	OHIO NATIONAL LIFE INSURANCE CO		09/27/2018		14,066,708	12,671,223	13,935,290	0	(30,997)	0	0	0	395,313	0	0.000
694475-AA-2	PACIFIC LIFE INSURANCE CO			CA	PACIFIC LIFE INSURANCE CO		04/01/2017		3,676,199	3,823,557	3,543,864	0	(37,682)	0	0	0	218,763	0	0.000
694475-AA-2	PACIFIC LIFE INSURANCE CO	0		CA	PACIFIC LIFE INSURANCE CO		04/01/2017		5,354,970	5,569,621	5,161,841	0	(55,252)	0	0	0	318,663	0	0.000
69448F-AA-9	PACIFIC LIFE INSURANCE CO			CA	PACIFIC LIFE INSURANCE CO		10/17/2017		5,347,648	6,015,500	5,347,063	0	(616)	0	0	0	227,900	0	0.000
69448F-AA-9	PACIFIC LIFE INSURANCE CO	C		CA	PACIFIC LIFE INSURANCE CO		10/31/2017		996,100	1,135,000	996,185	0	25	0	0	0	43,000	0	0.000
69448F-AA-9	PACIFIC LIFE INSURANCE CO	0		CA	PACIFIC LIFE INSURANCE CO		10/17/2017		11,976,452	13,847,000	11,979,257	0	1,226	0	0	0	524,600	0	0.000
707567-AC-7	PENN MUTUAL LIFE INSURANCE CO			PA	PENN MUTUAL LIFE INSURANCE CO		06/24/2010		1,316,975	1,981,683	1,324,858	0	546	0	0	0	52,422	0	0.000
71909V-AA-2	PHOENIX LIFE INSURANCE CO			DC	PHOENIX LIFE INSURANCE CO		03/26/2012		28,868,440	33,284,660	30,741,445	0	283,687	0	0	0	2,756,292	0	0.000
71909V-AA-2	PHOENIX LIFE INSURANCE CO	0		DC	PHOENIX LIFE INSURANCE CO		03/26/2012		8,906,400	10,267,100	9,481,942	0	106,897	0	0	0	995,456	0	0.000
878091-BC-0	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER			NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI		02/14/2014		10,857,970	13,165,908	10,543,855	0	(35,169)	0	0	0	286,673	0	0.000

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
878091-BC-0	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER	0		NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI		04/01/2017		20,660,250	24,585,800	20,142,085	0	(75,328)	0	0	0	535,328	0	0.000
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER			NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI		05/04/2020		499,335	544,862	499,347	0	12	0	0	0	8,617	0	0.000
95765P-AA-7	WESTERN AND SOUTHERN LIFE INSURANCE CO			OH	WESTERN AND SOUTHERN LIFE INSURANCE CO		01/17/2019		12,467,675	16,004,170	12,468,596	0	654	0	0	0	643,750	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated									418,278,887	485,020,402	414,426,453	0	(862,003)	0	0	0	18,897,525	0	XXX
BGH670-7T-5	PROMENADE HOLDCO COLLATERAL LOAN			US	PROMENADE HOLDCO COLLATERAL LOAN		08/21/2019		32,747,270	32,747,270	32,747,270	0	0	0	0	0	1,232,008	0	0.000
BGH6BD-0J-1	ROSALES COLLATERAL LOAN FUNDED			US	ROSALES COLLATERAL LOAN FUNDED		12/06/2019		45,816,563	45,816,563	45,816,563	0	0	0	0	0	1,646,343	0	0.000
BGH6DV-Z2-8	ULMUS COLLATERAL LOAN FUNDED			US	ULMUS COLLATERAL LOAN FUNDED		12/06/2019		46,443,854	46,443,854	46,443,854	0	0	0	0	0	922,466	0	0.000
BGH6PL-YA-0	HYPERSCALE FUNDING COLLATERAL LOAN			US	HYPERSCALE FUNDING COLLATERAL LOAN		07/08/2020		21,187,500	21,187,500	21,187,500	0	0	0	0	0	327,875	0	0.000
BGH6SA-J0-0	FITZCARRALDO COLL LOAN FUNDED			US	FITZCARRALDO COLL LOAN FUNDED		08/11/2020		6,961,159	6,961,159	6,961,159	0	0	0	0	0	17,493	0	0.000
BGH6SA-TE-9	MOLLY AIDA COLLATERAL LOAN FUNDED			US	MOLLY AIDA COLLATERAL LOAN FUNDED		08/11/2020		9,146,993	9,146,993	9,146,993	0	0	0	0	0	98,323	0	0.000
2999999. Collateral Loans - Unaffiliated									162,303,338	162,303,338	162,303,338	0	0	0	0	0	4,244,508	0	XXX
4899999. Total - Unaffiliated									893,177,462	982,522,605	920,641,922	2,193,851	(862,003)	0	0	0	23,213,957	319,182,146	XXX
4999999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
5099999 - Totals									893,177,462	982,522,605	920,641,922	2,193,851	(862,003)	0	0	0	23,213,957	319,182,146	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 0 1B ..$ 0 1C ..$ 0 1D ..$ 0 1E ..$ 0 1F ..$ 0 1G ..$ 0

2A ..$ 0 2B ..$ 0 2C ..$ 0

3A ..$ 0 3B ..$ 0 3C ..$ 0

4A ..$ 0 4B ..$ 96,823,093 4C ..$ 0

5A ..$ 0 5B ..$ 0 5C ..$ 0

6 ..$ 0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
401668-10-4	GUGGENHEIM PRT OPP INV GRADE SEC L		CA	GUGGENHEIM PRT OPP INV GRADE SEC L	03/01/2011		1,645,097	0	0	0.000
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							1,645,097	0	0	XXX
000000-00-0	GENERAL ATLANTIC INVESTMENT PARTNERS 2017, L.P.	NEW YORK	NY	GENERAL ATLANTIC INVESTMENT PARTNERS 201	04/26/2018		0	8,034,340	0	0.700
000000-00-0	WHITE HORSE LIQUIDITY PARTNERS II LP	WILMINGTON	DE	WHITE HORSE LIQUIDITY PARTNERS II LP	09/20/2018		0	1,661,282	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	1,524,019	0	0.790
000000-00-0	SIRIS PARTNERS IV, L.P.	WILMINGTON	DE	SIRIS PARTNERS IV, L.P.	03/15/2019		0	749,489	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	12,603	0	0.200
000000-00-0	Fortress Credit Opportunities Fund V (A-1) L.P.	WILMINGTON	CYM	Fortress Credit Opportunities Fund V (A-	04/30/2019		0	16,213,877	0	0.500
000000-00-0	Trident VIII, L.P.	GRAND CAYMAN	CYM	Trident VIII, L.P.	04/05/2019		0	3,726,114	0	0.270
000000-00-0	Whitehorse Liquidity Partners III, LP	WILMINGTON	DE	Whitehorse Liquidity Partners III, LP	03/29/2019		0	3,916,893	0	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	3,469,417	0	0.180
000000-00-0	WCAS XIII, L.P.	NEW YORK	DE	WCAS XIII, L.P.	06/21/2019		0	2,082,218	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	234,553	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	2,272,923	0	0.180
000000-00-0	CLEARLAKE CAPITAL PARTNERS VI L.P.	WILMINGTON	CYM	CLEARLAKE CAPITAL PARTNERS VI L.P.	12/31/2019		0	2,560,242	0	0.140
000000-00-0	BLACKSTONE LIFE SCIENCES V L.P.	WILMINGTON	DE	BLACKSTONE LIFE SCIENCES V L.P.	12/31/2019		0	574,750	0	0.110
000000-00-0	INSIGHT PARTNERS XI L.P.	GRAND CAYMAN	DE	INSIGHT PARTNERS XI L.P.	12/17/2019		0	4,820,000	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	0	0.000
000000-00-0	NEW MOUNTAIN PARTNERS VI, L.P.	WILMINGTON	DE	NEW MOUNTAIN PARTNERS VI, L.P.	09/01/2020		0	0	0	0.000
000000-00-0	STERLING GROUP PARTNERS V L.P.	GRAND CAYMAN	CYM	STERLING GROUP PARTNERS V L.P.	09/01/2020		0	0	0	0.000
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP		DE	WHITEHORSE LIQUIDITY PARTNERS IV LP	09/01/2020		0	3,581,935	0	0.000
000000-00-0	FITZCARRALDO EQUITY FUNDED		US	FITZCARRALDO EQUITY FUNDED	08/11/2020		2,320,386	0	0	0.000
000000-00-0	MOLLY AIDA EQUITY FUNDED		US	MOLLY AIDA EQUITY FUNDED	08/11/2020		3,048,998	0	0	0.000
000000-00-0	BAIN CAPITAL FUND XIII, L.P.		DE	BAIN CAPITAL FUND XIII, L.P.	11/01/2020		0	0	0	0.000
BGH6E2-QY-1	ROSALES HOLDCO EQUITY FUNDED		US	ROSALES HOLDCO EQUITY FUNDED	12/16/2019		4,345,870	0	0	0.000
BGH6E2-R0-4	ULMUS HOLDCO EQUITY FUNDED		US	ULMUS HOLDCO EQUITY FUNDED	12/06/2019		4,835,434	0	0	0.000
BGH6PL-YB-8	HYPERSCALE FUNDING RESIDUAL EQUITY		US	HYPERSCALE FUNDING RESIDUAL EQUITY	07/08/2020		7,062,500	0	0	0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated							21,613,188	55,434,655	0	XXX
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	2,142,142	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	2,117,846	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	3,984,937	0	2.480
000000-00-0	GLP CAPITAL PARTNERS IV LP	WILMINGTON	DE	GLP CAPITAL PARTNERS IV LP	08/31/2020		0	10,062,050	0	2.290
000000-00-0	SABAL STRATEGIC OPPORTUNITIES FUND L.P.	WILMINGTON	DE	SABAL STRATEGIC OPPORTUNITIES FUND L.P.	09/01/2020		0	91,435	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	6,078,056	0	0.960
000000-00-0	VOYA COMMERCIAL MORTGAGE LENDING FUND L.P.		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	35,644	0	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	0	0.590
BGH696-T1-7	PROMENADE HOLDCO LLC INTERESTS		US	PROMENADE HOLDCO LLC INTERESTS	08/21/2019		1,144,000	0	0	0.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated							1,144,000	24,512,110	0	XXX
29226R-AA-5	EMPLOYERS MUTUAL CASUALTY COMPANY		IA	EMPLOYERS MUTUAL CASUALTY COMPANY	08/15/2019		13,875,000	0	0	0.000
309588-AC-5	FARMERS EXCHANGE CAPITAL		DE	FARMERS EXCHANGE CAPITAL	04/01/2017		14,619,648	0	0	0.000
30958P-AA-1	FARMERS EXCHANGE CAPITAL II		CA	FARMERS EXCHANGE CAPITAL II	09/27/2018		3,147,335	0	0	0.000
30958Q-AA-9	FARMERS EXCHANGE CAPITAL III		DE	FARMERS EXCHANGE CAPITAL III	09/27/2018		10,942,248	0	0	0.000
309601-AA-0	FARMERS INSURANCE EXCHANGE		CA	FARMERS INSURANCE EXCHANGE	04/25/2011		5,682,656	0	0	0.000
401378-AA-2	GUARDIAN LIFE INSURANCE CO OF AMERICA		NY	GUARDIAN LIFE INSURANCE CO OF AMERICA	10/01/2009		4,783,236	0	0	0.000
468502-AA-7	JACKSON NATIONAL LIFE INSURANCE CO		MI	JACKSON NATIONAL LIFE INSURANCE CO	02/05/2010		7,784,763	0	0	0.000
575767-AG-3	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		CA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	05/27/2009		741,644	0	0	0.000
591560-AA-5	METLIFE CAPITAL TRUST IV		NY	METLIFE CAPITAL TRUST IV	09/23/2011		3,597,156	0	0	0.000
628312-AB-6	MUTUAL OF OMAHA INSURANCE CO		NE	MUTUAL OF OMAHA INSURANCE CO	10/12/2010		5,298,897	0	0	0.000
636792-AA-1	NATIONAL LIFE INSURANCE CO		VT	NATIONAL LIFE INSURANCE CO	05/11/2010		5,077,447	0	0	0.000
638671-AK-3	NATIONWIDE MUTUAL INSURANCE CO		OH	NATIONWIDE MUTUAL INSURANCE CO	10/14/2011		3,654,907	0	0	0.000
638671-AN-7	NATIONWIDE MUTUAL INSURANCE CO		OH	NATIONWIDE MUTUAL INSURANCE CO	04/27/2020		47,888,160	0	0	0.000
64952G-AF-5	NEW YORK LIFE INSURANCE CO		NY	NEW YORK LIFE INSURANCE CO	02/14/2014		5,650,017	0	0	0.000
64952G-AQ-1	NEW YORK LIFE INSURANCE CO		NY	NEW YORK LIFE INSURANCE CO	04/01/2019		1,894,848	0	0	0.000
668131-AA-3	NORTHWESTERN MUTUAL LIFE INSURANCE CO		WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	02/14/2014		19,292,320	0	0	0.000
668138-AA-8	NORTHWESTERN MUTUAL LIFE INSURANCE CO		WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	03/26/2020		4,153,732	0	0	0.000
677412-AF-5	OHIO NATIONAL LIFE INSURANCE CO		OH	OHIO NATIONAL LIFE INSURANCE CO	06/06/2012		23,433,921	0	0	0.000
69448F-AA-9	PACIFIC LIFE INSURANCE CO		CA	PACIFIC LIFE INSURANCE CO	10/17/2017		2,550,000	0	0	0.000
707567-AC-7	PENN MUTUAL LIFE INSURANCE CO		PA	PENN MUTUAL LIFE INSURANCE CO	06/24/2010		1,324,312	0	0	0.000
878091-BC-0	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER		NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	12/11/2009		30,796,437	0	0	0.000
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER		NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	05/04/2020		499,335	0	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated							216,688,019	0	0	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
BGH670-7T-5	PROMENADE HOLDCO COLLATERAL LOAN		US	PROMENADE HOLDCO COLLATERAL LOAN	08/21/2019		10,296,000	0	0	0.000
BGH6BD-0J-1	ROSALES COLLATERAL LOAN FUNDED		US	ROSALES COLLATERAL LOAN FUNDED	12/18/2019		17,383,480	0	0	0.000
BGH6DV-Z2-8	ULMUS COLLATERAL LOAN FUNDED		US	ULMUS COLLATERAL LOAN FUNDED	12/18/2019		19,341,735	0	0	0.000
BGH6PL-YA-0	HYPERSCALE FUNDING COLLATERAL LOAN		US	HYPERSCALE FUNDING COLLATERAL LOAN	07/08/2020		21,187,500	0	0	0.000
BGH6SA-J0-0	FITZCARRALDO COLL LOAN FUNDED		US	FITZCARRALDO COLL LOAN FUNDED	08/11/2020		6,961,159	0	0	0.000
BGH6SA-TE-9	MOLLY AIDA COLLATERAL LOAN FUNDED		US	MOLLY AIDA COLLATERAL LOAN FUNDED	08/11/2020		9,146,993	0	0	0.000
2999999. Collateral Loans - Unaffiliated							84,316,867	0	0	XXX
4899999. Total - Unaffiliated							325,407,171	79,946,766	0	XXX
4999999. Total - Affiliated							0	0	0	XXX
5099999 - Totals							325,407,171	79,946,766	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	GENERAL ATLANTIC INVESTMENT PARTNERS 2017, L.P.	NEW YORK	NY	Return of Capital	04/26/2018	08/17/2020	11,057	0	0	0	0	0	0	11,057	11,057	0	0	0	11,057
000000-00-0	WHITE HORSE LIQUIDITY PARTNERS II LP	WILMINGTON	DE	Return of Capital	09/20/2018	07/30/2020	545,191	0	0	0	0	0	0	545,191	545,191	0	0	0	545,191
000000-00-0	SIRIS PARTNERS IV, L.P.	WILMINGTON	DE	Return of Capital	03/15/2019	12/10/2020	45,473	0	0	0	0	0	0	45,473	45,473	0	0	0	45,473
000000-00-0	Fortress Credit Opportunities Fund V (A-1) L.P.	WILMINGTON	CYM	Return of Capital	04/30/2019	12/15/2020	5,637,653	0	0	0	0	0	0	5,637,653	5,637,653	0	0	0	3,695,539
000000-00-0	Trident VIII, L.P.	GRAND CAYMAN	CYM	Return of Capital	04/05/2019	09/29/2020	127,055	0	0	0	0	0	0	127,055	127,055	0	0	0	127,055
000000-00-0	Whitehorse Liquidity Partners III, LP	WILMINGTON	DE	Return of Capital	03/29/2019	12/24/2020	1,002,181	0	0	0	0	0	0	1,002,181	1,002,181	0	0	0	855,758
000000-00-0	Vista Equity Partners Fund VII, L.P (B class)	GRAND CAYMAN	CYM	Return of Capital	04/29/2019	09/10/2020	91,053	0	0	0	0	0	0	91,053	91,053	0	0	0	91,053
000000-00-0	SIH DEBT OPPORTUNITIES FUND II, L.P.	WILMINGTON	DE	Return of Capital	11/07/2019	03/11/2020	8,400,004	0	0	0	0	0	0	8,400,004	8,400,004	0	0	0	8,068,689
000000-00-0	CLEARLAKE CAPITAL PARTNERS VI L.P.	WILMINGTON	CYM	Return of Capital	12/31/2019	08/12/2020	541	0	0	0	0	0	0	541	541	0	0	0	541
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	0	0
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP		DE	Return of Capital	09/01/2020	12/31/2020	0	0	0	0	0	0	0	152,448	152,448	0	0	0	111,190
45032M-AG-3	ISAIL 2013 SENIOR A - ABS		NY	ISAIL 2013 SENIOR A - ABS	05/24/2013	12/29/2020	70,509	0	0	0	0	0	0	70,509	70,509	0	0	0	1,502
45032M-AH-1	ISAIL 2013 JUNIOR PART B - ABS		NY	ISAIL 2013 JUNIOR PART B - ABS	05/24/2013	12/29/2020	2,176	0	0	0	0	0	0	2,176	2,176	0	0	0	131
BGH31N-JB-4	GPAM PDFNI LLC INTEREST 1		US	Return of Capital	07/11/2012	01/17/2020	91,422	0	0	0	0	0	0	91,422	91,422	0	0	0	91,422
BGH32Y-7N-6	GPAM PDFNI LLC INTEREST 2		US	Return of Capital	10/26/2012	01/17/2020	14,065	0	0	0	0	0	0	14,065	14,065	0	0	0	14,065
BGH34R-SM-8	GPAM PDFNI LLC INTEREST 3		US	Return of Capital	03/12/2013	01/17/2020	28,411	0	0	0	0	0	0	28,411	28,411	0	0	0	28,411
1999999. Joint Venture Interests - Common Stock - Unaffiliated							16,078,113	0	0	0	0	0	0	16,230,560	16,230,560	0	0	0	13,687,077
000000-00-0	H.I.G. EUROPE REALTY PARTNERS II, L.P.	GRAND CAYMAN	CYM	Return of Capital	06/20/2018	11/23/2020	339,347	0	0	0	0	0	0	339,347	339,347	0	0	0	328,495
000000-00-0	CONTRARIAN DISTRESSED REAL ESTATE DEBT FUND, L.P.	WILMINGTON	DE	Return of Capital	07/30/2019	05/06/2020	138,777	0	0	0	0	0	0	138,777	138,777	0	0	0	138,777
000000-00-0	SIH DEBT OPPORTUNITIES FUND II, L.P.	WILMINGTON	DE	Return of Capital	11/07/2019	12/31/2020	422,483	0	0	0	0	0	0	422,483	422,483	0	0	0	422,483
000000-00-0	SCULPTOR REAL ESTATE FUND IV L.P.	WILMINGTON	DE	Return of Capital	12/20/2019	11/20/2020	1,292,415	0	0	0	0	0	0	1,292,415	1,292,415	0	0	0	1,123,960
2199999. Joint Venture Interests - Real Estate - Unaffiliated							2,193,022	0	0	0	0	0	0	2,193,022	2,193,022	0	0	0	2,013,715
591560-AA-5	METLIFE CAPITAL TRUST IV		NY	METLIFE CAPITAL TRUST IV	09/23/2011	09/01/2020	0	0	(1,993)	0	0	(1,993)	0	3,595,163	3,595,163	0	0	0	0
677412-AF-5	OHIO NATIONAL LIFE INSURANCE CO		OH	OHIO NATIONAL LIFE INSURANCE CO	06/06/2012	08/06/2020	0	0	79	1,047,484	0	(1,047,405)	0	8,420,229	8,431,428	0	11,198	11,198	79,099
2799999. Surplus Debentures, etc - Unaffiliated							0	0	(1,914)	1,047,484	0	(1,049,398)	0	12,015,392	12,026,590	0	11,198	11,198	79,099
BGH670-7T-5	PROMENADE HOLDCO COLLATERAL LOAN		US	PROMENADE HOLDCO COLLATERAL LOAN	08/21/2019	10/15/2020	948,730	0	0	0	0	0	0	948,730	948,730	0	0	0	16,619
BGH6BD-0J-1	ROSALES COLLATERAL LOAN FUNDED		US	ROSALES COLLATERAL LOAN FUNDED	12/06/2019	11/12/2020	205,302	0	0	0	0	0	0	329,383	320,416	0	(8,967)	(8,967)	6,114
2999999. Collateral Loans - Unaffiliated							1,154,033	0	0	0	0	0	0	1,278,113	1,269,147	0	(8,967)	(8,967)	22,732
4899999. Total - Unaffiliated							19,425,168	0	(1,914)	1,047,484	0	(1,049,398)	0	31,717,088	31,719,320	0	2,232	2,232	15,802,624
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							19,425,168	0	(1,914)	1,047,484	0	(1,049,398)	0	31,717,088	31,719,320	0	2,232	2,232	15,802,624

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88059G-BB-4	TENNESSEE VALLEY AUTHORITY	.@			1.A	203,317	34.8348	355,315	1,020,000	226,105	0	8,118	0	0	0.000	3.690	N/A	0	0	02/02/2018	03/15/2062
88059G-BF-5	TENNESSEE VALLEY AUTHORITY	.@			1.A	188,333	32.9835	336,432	1,020,000	209,487	0	7,536	0	0	0.000	3.697	N/A	0	0	02/02/2018	03/15/2064
911759-KZ-0	U.S. DEPARTMENT OF HOUSING AND URBAN DEV	.C			1.A	335,000	100.3111	336,042	335,000	335,000	0	0	0	0	4.480	4.480	FA	6,253	15,008	07/14/2010	08/01/2030
911759-LV-8	U.S. DEPARTMENT OF HOUSING AND URBAN DEV	.C		2	1.A	358,000	101.7079	364,114	358,000	358,000	0	0	0	0	3.460	3.460	FA	5,161	12,387	11/09/2011	08/01/2031
911759-MK-1	HOUSING URBAN DEVELOPMNT	.C		2	1.A	150,000	109.0290	163,544	150,000	150,000	0	0	0	0	3.250	3.250	FA	2,031	4,875	05/18/2015	08/01/2028
911759-MR-6	U.S. DEPARTMENT OF HOUSING AND URBAN DEV	.C		2	1.A	147,000	110.6165	162,606	147,000	147,000	0	0	0	0	3.700	3.700	FA	2,266	5,439	05/18/2015	08/01/2034
912803-DT-7	UNITED STATES TREASURY	.@			1.A	45,396,096	73.9380	70,980,480	96,000,000	50,946,082	0	1,455,043	0	0	0.000	3.094	N/A	0	0	04/01/2017	08/15/2041
912803-EV-1	UNITED STATES TREASURY	.@			1.A	247,578,572	65.2951	370,588,870	567,560,000	283,267,689	0	11,011,852	0	0	0.000	2.850	N/A	0	0	12/15/2017	11/15/2046
912803-EW-9	UNITED STATES TREASURY	.@			1.A	252,198,280	65.0721	374,867,354	576,080,000	274,812,686	0	7,129,408	0	0	0.000	2.851	N/A	0	0	12/26/2017	02/15/2047
912803-EY-5	UNITED STATES TREASURY	.@			1.A	256,313,481	64.7979	376,206,888	580,585,000	278,922,989	0	7,098,721	0	0	0.000	2.798	N/A	0	0	12/26/2017	05/15/2047
912803-EZ-2	UNITED STATES TREASURY	.@			1.A	250,548,213	64.2833	373,203,126	580,560,000	273,028,905	0	7,076,651	0	0	0.000	2.852	N/A	0	0	12/26/2017	08/15/2047
912803-FA-6	UNITED STATES TREASURY	.@			1.A	91,480,190	63.9744	136,809,254	213,850,000	99,707,529	0	2,587,107	0	0	0.000	2.858	N/A	0	0	12/20/2017	11/15/2047
912803-FE-8	UNITED STATES TREASURY	.@			1.A	145,091,940	63.0284	225,011,388	357,000,000	154,180,588	0	4,269,840	0	0	0.000	3.061	N/A	0	0	12/31/2018	08/15/2048
912803-FJ-7	UNITED STATES TREASURY	.@			1.A	144,999,090	62.1135	183,635,457	295,645,000	149,032,484	0	3,280,756	0	0	0.000	2.428	N/A	0	0	11/07/2019	05/15/2049
912803-FK-4	UNITED STATES TREASURY	.@			1.A	93,584,096	61.6541	118,067,602	191,500,000	96,172,065	0	2,108,489	0	0	0.000	2.420	N/A	0	0	11/08/2019	08/15/2049
912803-FL-2	UNITED STATES TREASURY	.@			1.A	100,341,494	61.3685	126,787,321	206,600,000	103,090,622	0	2,259,676	0	0	0.000	2.421	N/A	0	0	11/08/2019	11/15/2049
912810-FF-0	UNITED STATES TREASURY	.SD			1.A	50,088	134.8281	67,414	50,000	50,043	0	(4)	0	0	5.250	5.236	MN	341	2,625	12/10/2003	11/15/2028
912810-FP-8	UNITED STATES TREASURY				1.A	276,012	143.7578	352,207	245,000	264,119	0	(1,470)	0	0	5.375	4.411	FA	4,974	13,169	04/07/2011	02/15/2031
912810-FP-8	UNITED STATES TREASURY	.SD			1.A	242,215	143.7578	309,079	215,000	231,779	0	(1,290)	0	0	5.375	4.411	FA	4,365	11,556	04/07/2011	02/15/2031
912828-2P-4	UNITED STATES TREASURY	.C			1.A	3,015,362	102.7617	3,082,851	3,000,000	3,005,047	0	(3,120)	0	0	1.875	1.767	JJ	23,539	56,250	08/14/2017	07/31/2022
912828-2U-3	UNITED STATES TREASURY	.C			1.A	3,298,888	106.0312	3,446,014	3,250,000	3,286,768	0	(9,701)	0	0	1.875	1.556	FA	20,705	60,938	09/30/2019	08/31/2024
912828-3C-2	UNITED STATES TREASURY	.C			1.A	4,988,318	103.4180	5,170,900	5,000,000	4,995,536	0	2,374	0	0	2.000	2.050	AO	17,127	100,000	11/27/2017	10/31/2022
912828-4A-5	UNITED STATES TREASURY	.C			1.A	2,101,238	105.3633	2,212,629	2,100,000	2,100,558	0	(249)	0	0	2.625	2.612	FA	18,730	55,125	03/05/2018	02/28/2023
912828-5P-1	UNITED STATES TREASURY	.C			1.A	4,006,107	107.8672	4,314,688	4,000,000	4,003,670	0	(1,193)	0	0	2.875	2.842	MN	10,110	115,000	11/30/2018	11/30/2023
912828-B6-6	UNITED STATES TREASURY				1.A	205,790	108.0195	216,039	200,000	202,730	0	(834)	0	0	2.750	2.294	FA	2,077	5,500	03/17/2017	02/15/2024
912828-B6-6	UNITED STATES TREASURY	.SD			1.A	288,106	108.0195	302,455	280,000	283,824	0	(1,168)	0	0	2.750	2.294	FA	2,908	7,700	03/17/2017	02/15/2024
912828-Q3-7	UNITED STATES TREASURY	.C			1.A	2,912,244	100.2644	2,907,668	2,900,000	2,900,679	0	(2,766)	0	0	1.250	1.154	MS	9,262	36,250	09/23/2016	03/31/2021
912828-U6-5	UNITED STATES TREASURY	.C			1.A	3,485,930	101.4766	3,551,681	3,500,000	3,497,336	0	2,872	0	0	1.750	1.835	MN	5,385	61,250	11/30/2016	11/30/2021
912828-U8-1	UNITED STATES TREASURY	.C			1.A	1,512,017	101.8672	1,528,008	1,500,000	1,502,510	0	(2,472)	0	0	2.000	1.830	JD	83	30,000	01/17/2017	12/31/2021
912828-X4-7	UNITED STATES TREASURY	.SD			1.A	750,501	102.3281	767,461	750,000	750,140	0	(103)	0	0	1.875	1.861	AO	2,408	14,063	05/12/2017	04/30/2022
912828-ZL-7	UNITED STATES TREASURY	.SD			1.A	1,133,094	100.3633	1,134,105	1,130,000	1,132,729	0	(365)	0	0	0.375	0.319	AO	726	2,119	05/29/2020	04/30/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,657,179,009	XXX	2,387,238,991	3,696,530,000	1,792,794,701	0	48,273,706	0	0	XXX	XXX	XXX	138,453	609,253	XXX	XXX
38373A-TV-8	GNR 2009-068 ZC - CMO/RMBS	.CF		4	1.A	2,286,371	128.1426	2,911,690	2,272,226	2,275,107	0	(2,992)	0	0	5.500	5.502	MON	10,414	121,328	05/11/2010	08/16/2039
38373A-UC-8	GNR 2009-068 ZH - CMO/RMBS	.CF		4	1.A	2,302,205	121.1821	2,753,533	2,272,226	2,277,974	0	(6,365)	0	0	5.500	5.442	MON	10,414	121,328	05/11/2010	08/16/2039
38373A-UY-0	GNR 2009-068 ZD - CMO/RMBS	.C		4	1.A	707,447	121.5650	836,024	687,717	690,491	0	(4,920)	0	0	6.000	5.808	MON	3,439	39,953	09/23/2009	08/16/2039
38373A-UY-0	GNR 2009-068 ZD - CMO/RMBS	.CF		4	1.A	1,790,355	121.5650	2,086,466	1,716,337	1,727,443	0	(17,857)	0	0	6.000	5.699	MON	8,582	99,710	05/11/2010	08/16/2039
38374F-P6-5	GNR 0418B Z - CMO/RMBS	.C		4	1.A	871,210	109.7320	833,340	759,433	823,415	0	(10,023)	0	0	4.500	1.975	MON	2,848	34,041	09/28/2012	03/16/2034
38374F-PZ-1	GNR 2004-011 ZH - CMO/RMBS	.C		4	1.A	466,996	108.5986	464,560	427,777	451,370	0	(2,420)	0	0	4.500	2.938	MON	1,604	19,230	09/28/2012	02/16/2034
38374T-P4-0	GNR 2009-035 EZ - CMO/RMBS	.C		4	1.A	604,942	127.2147	748,113	588,071	591,954	0	(3,649)	0	0	6.000	5.830	MON	2,940	34,164	09/23/2009	05/20/2039
38374T-P4-0	GNR 2009-035 EZ - CMO/RMBS	.O		4	1.A	1,683,535	127.2147	1,871,913	1,471,460	1,618,641	0	(35,050)	0	0	6.000	4.458	MON	7,357	85,484	09/27/2018	05/20/2039
38374T-Q2-3	GNR 2009-035 BZ - CMO/RMBS	.C		4	1.A	555,559	129.1320	697,397	540,065	546,361	0	(919)	0	0	6.000	5.872	MON	2,700	31,375	09/23/2009	05/16/2039
38374T-Q2-3	GNR 2009-035 BZ - CMO/RMBS	.CF		4	1.A	1,408,513	129.1320	1,743,645	1,350,282	1,373,838	0	(3,326)	0	0	6.000	5.788	MON	6,751	78,444	05/11/2010	05/16/2039
38374T-Q9-8	GNR 2009-035 ZN - CMO/RMBS	.C		4	1.A	162,491	110.0954	176,247	160,086	160,678	0	(7)	0	0	5.500	5.343	MON	734	8,805	09/23/2009	05/16/2039
38374T-Q9-8	GNR 2009-035 ZN - CMO/RMBS	.CF		4	1.A	414,281	110.0954	438,811	398,574	400,766	0	(43)	0	0	5.500	5.079	MON	1,827	21,922	05/11/2010	05/16/2039
38374U-E8-0	GNR 2009-043 HZ - CMO/RMBS	.C		4	1.A	665,266	114.6795	752,272	655,978	655,783	0	(2,485)	0	0	5.500	5.393	MON	3,007	35,027	09/23/2009	06/20/2039
38374U-E8-0	GNR 2009-043 HZ - CMO/RMBS	.CF		4	1.A	1,684,336	114.6795	1,877,447	1,637,125	1,638,916	0	(11,874)	0	0	5.500	5.268	MON	7,503	87,416	05/11/2010	06/20/2039
38374V-VT-3	GNR 2009-053 ZB - CMO/RMBS	.C		4	1.A	660,109	114.8065	736,403	641,430	642,881	0	(2,510)	0	0	6.000	5.773	MON	3,207	37,777	09/23/2009	07/16/2039
38374V-VT-3	GNR 2009-053 ZB - CMO/RMBS	.CF		4	1.A	1,670,895	114.8065	1,837,844	1,600,818	1,607,153	0	(9,129)	0	0	6.000	5.648	MON	8,004	94,281	05/11/2010	07/16/2039
38376C-RQ-4	GNR 2009-077 ZB - CMO/RMBS	.C		4	1.A	656,201	117.0922	757,633	647,040	648,185	0	(1,756)	0	0	5.500	5.422	MON	2,966	34,549	09/23/2009	09/16/2039
38376C-RQ-4	GNR 2009-077 ZB - CMO/RMBS			4	1.A	1,637,683	117.0922	1,890,827	1,614,819	1,617,675	0	(4,381)	0	0	5.500	5.422	MON	7,401	86,225	09/23/2009	09/16/2039
38376M-X2-8	GNR 2017-055 AZ - CMO/RMBS	.O		4	1.A	9,749,365	111.9577	10,909,112	9,743,960	9,744,419	0	(2,196)	0	0	3.500	3.510	MON	28,420	334,660	07/19/2017	04/20/2047
38376M-X2-8	GNR 2017-055 AZ - CMO/RMBS			4	1.A	3,412,050	111.9577	3,817,935	3,410,159	3,410,492	0	(596)	0	0	3.500	3.510	MON	9,946	117,123	07/19/2017	04/20/2047
38376U-VR-7	GNR 2017-073 VZ - CMO/RMBS	.O		4	1.A	1,315,211	106.9420	1,454,515	1,360,097	1,335,231	0	12,152	0	0	3.500	3.929	MON	3,967	46,713	07/11/2017	05/20/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38376U-VR-7	GNR 2017-073 VZ - CMO/RMBS			4	1.A	274,002	106.9420	303,024	283,353	277,693	0	2,052	0	0	3.500	3.941	MON	826	9,732	07/11/2017	05/20/2047
3837H1-U9-0	GNR 994 ZB - CMO/RMBS			4	1.A	66,504	99.9778	65,547	65,562	65,920	0	(58)	0	0	6.000	5.720	MON	328	3,933	12/06/2006	02/20/2029
38380K-AQ-8	GNR 2017-174 HZ - CMO/RMBS	0		4	1.A	258,533	104.6526	286,954	274,197	265,573	0	5,148	0	0	3.000	3.853	MON	685	8,094	12/08/2017	11/20/2047
38380K-DT-9	GNR 2017-176 BZ - CMO/RMBS	0		4	1.A	222,253	107.9428	240,449	222,756	222,309	0	35	0	0	3.500	3.530	MON	650	7,651	01/05/2018	11/20/2047
38380K-HX-6	GNR 2017-164 GZ - CMO/RMBS	0		4	1.A	1,975,624	105.5084	2,227,615	2,111,314	2,013,472	0	23,356	0	0	3.000	3.612	MON	5,278	62,322	12/08/2017	11/20/2047
38380K-HX-6	GNR 2017-164 GZ - CMO/RMBS			4	1.A	641,436	105.5084	723,251	685,492	652,499	0	6,357	0	0	3.000	3.622	MON	1,714	20,234	12/08/2017	11/20/2047
38380U-WY-5	GNR 2018-011 Z - CMO/RMBS	0		4	1.A	2,187,786	103.1185	2,475,783	2,400,911	2,258,921	0	49,791	0	0	3.000	4.058	MON	6,002	70,870	01/10/2018	01/20/2048
38380U-WY-5	GNR 2018-011 Z - CMO/RMBS			4	1.A	795,558	103.1185	900,285	873,058	816,619	0	13,299	0	0	3.000	4.125	MON	2,183	25,771	01/10/2018	01/20/2048
38380V-ES-6	GNR 2018-019 Z - CMO/RMBS	0		4	1.A	3,835,656	102.8761	4,479,644	4,354,406	4,071,777	0	180,645	0	0	3.000	5.025	MON	10,886	128,534	02/02/2018	02/20/2048
38381A-XG-6	GNR 2018-154 Z - CMO/RMBS			4	1.A	426,648	109.7384	477,034	434,701	429,205	0	1,095	0	0	4.000	4.322	MON	1,449	17,017	01/28/2019	11/20/2048
911760-GZ-3	VENDE 1995-3 2 - CMO/RMBS	0		4	1.A	3,382	111.6363	3,239	2,902	3,136	0	(67)	0	0	8.793	(39.374)	MON	21	255	04/01/2017	07/15/2025
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						45,392,404	XXX	51,778,552	45,664,332	45,315,895	0	171,307	0	0	XXX	XXX	XXX	164,055	1,923,966	XXX	XXX
38373M-4H-0	GNR 2008-090 Z - CMBS			4	1.A	1,303,697	113.9599	1,939,332	1,701,767	1,542,556	0	5,046	0	0	4.845	8.119	MON	6,871	82,449	11/07/2008	12/16/2050
38373M-4S-6	GNR 2008-092 Z - CMBS			4	1.A	579,522	105.8127	684,487	646,885	622,317	0	4,735	0	0	4.700	5.605	MON	2,534	29,644	04/24/2009	10/16/2048
38373M-5Q-9	GNR 2009-004 Z - CMBS			4	1.A	1,787,858	110.6201	2,097,939	1,896,526	1,828,934	0	6,581	0	0	5.390	6.607	MON	8,519	102,180	02/06/2009	01/16/2049
38373M-6D-7	GNR 2009-027 Z - CMBS			4	1.A	83,495	114.6514	95,728	83,495	83,495	0	0	0	0	5.366	5.380	MON	373	4,474	03/23/2009	01/16/2051
38373M-AD-2	GNR 2001-12 Z - CMBS			4	1.A	43,517	104.5289	40,438	38,686	41,565	0	(244)	0	0	7.722	5.457	MON	249	2,978	09/25/2012	07/16/2040
38373M-CA-6	GNR 2002-35 Z - CMBS			4	1.A	75,885	108.5126	71,911	66,269	71,989	0	(510)	0	0	7.250	4.578	MON	400	4,807	09/25/2012	03/16/2042
38373M-HM-5	GNR 2003-83 Z - CMBS	C		4	1.A	103,012	102.7019	92,596	90,160	97,639	0	(1,212)	0	0	4.724	2.727	MON	355	4,252	09/28/2012	09/16/2044
38373M-KL-3	GNR 2003-109 Z - CMBS	C		4	1.A	852,054	109.9618	812,533	738,923	801,887	0	(14,564)	0	0	5.618	2.887	MON	3,459	39,682	09/28/2012	11/16/2043
38373M-R6-9	GNR 2008-014 Z - CMBS			4	1.A	2,422,136	108.9049	3,253,140	2,987,137	2,817,250	0	18,883	0	0	4.500	6.681	MON	11,202	134,420	10/23/2008	03/16/2049
38373M-WW-6	GNR 2007-013 Z - CMBS			4	1.A	25,462	103.0767	27,450	26,631	25,915	0	58	0	0	5.000	6.445	MON	111	1,282	04/02/2009	09/16/2048
38373V-T8-3	GNR 2002-83 Z - CMBS			4	1.A	428,932	108.2835	408,660	377,398	412,538	0	(2,102)	0	0	5.866	3.341	MON	1,845	22,142	09/25/2012	10/16/2042
38374L-Q5-3	GNR 2005-067 Z - CMBS	CF		4	1.A	55,395	110.1161	63,538	57,701	56,182	0	92	0	0	4.723	5.569	MON	227	2,723	07/27/2010	08/16/2045
38376G-SJ-0	GNR 2010-083 Z - CMBS			4	1.A	607,523	109.1147	763,917	700,104	627,820	0	3,551	0	0	4.300	6.912	MON	2,509	29,414	06/02/2010	01/16/2052
38376G-UP-3	GNR 2010-100 Z - CMBS	CF		4	1.A	114,347	108.3306	140,493	129,689	118,513	0	624	0	0	4.300	6.841	MON	465	5,576	07/09/2010	10/16/2052
38376G-VS-6	GNR 2010-123 Z - CMBS			4	1.A	366,773	107.8349	473,701	439,284	382,725	0	2,869	0	0	3.900	7.633	MON	1,428	17,132	08/04/2010	10/16/2052
38378B-WL-9	GNR 2012-079 Z - CMBS	C		4	1.A	376,144	102.3593	420,767	411,069	383,838	0	1,069	0	0	2.806	3.263	MON	961	11,459	06/22/2012	05/16/2054
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						9,225,752	XXX	11,386,630	10,391,725	9,915,162	0	24,877	0	0	XXX	XXX	XXX	41,507	494,616	XXX	XXX
83162C-PK-3	SBAP 2005-20 B A - ABS	0		4	1.A	206,732	104.8908	205,153	195,587	203,084	0	(1,772)	0	0	4.950	2.391	MS	3,227	9,682	04/01/2017	03/01/2025
83162C-SD-6	SBAP 2008-20K A - ABS			4	1.A	749,011	111.8286	837,608	749,011	749,011	0	0	0	0	6.770	6.766	MN	8,451	50,708	11/04/2008	11/01/2028
83162C-SE-4	SBAP 2008-20L A - ABS			4	1.A	1,226,448	111.6933	1,369,860	1,226,448	1,226,448	0	0	0	0	6.220	6.218	JD	6,357	54,026	12/09/2008	12/01/2028
0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						2,182,190	XXX	2,412,621	2,171,045	2,178,542	0	(1,772)	0	0	XXX	XXX	XXX	18,036	114,416	XXX	XXX
0599999. Total - U.S. Government Bonds						1,713,979,355	XXX	2,452,816,793	3,754,757,103	1,850,204,300	0	48,468,118	0	0	XXX	XXX	XXX	362,051	3,142,250	XXX	XXX
05330G-AA-2	AUTORIDAD DEL CANAL DE PANAMA	0	C	1	1.F FE	5,158,370	126.2510	6,307,500	4,996,000	5,141,469	0	(7,612)	0	0	4.950	4.661	JJ	104,416	247,302	09/27/2018	07/29/2035
085209-AF-1	BERMUDA, GOVERNMENT OF (GOVERNMENT)	0	C	1,2	1.F FE	5,955,300	121.7500	7,305,000	6,000,000	5,962,483	0	3,691	0	0	4.750	4.844	FA	107,667	285,000	11/15/2018	02/15/2029
29135L-AJ-9	EMIRATE OF ABU DHABI		C		1.C FE	5,287,480	121.9000	6,704,500	5,500,000	5,290,117	0	2,637	0	0	3.875	4.100	AO	44,401	106,563	04/08/2020	04/16/2050
46513Y-JJ-8	ISRAEL, STATE OF (GOVERNMENT)	0	C		1.E FE	3,220,685	128.8384	4,187,248	3,250,000	3,222,237	0	546	0	0	4.125	4.178	JJ	61,073	134,063	01/10/2018	01/17/2048
46513Y-JJ-8	ISRAEL, STATE OF (GOVERNMENT)		C		1.E FE	1,090,078	128.8384	1,417,222	1,100,000	1,090,652	0	234	0	0	4.125	4.178	JJ	20,671	45,375	01/10/2018	01/17/2048
71654Q-CC-4	PETROLEOS MEXICANOS	0	C	1	3.B FE	1,351,598	93.7500	1,330,313	1,419,000	1,353,374	0	807	0	0	6.750	7.140	MS	26,606	95,783	09/27/2018	09/21/2047
71654Q-CG-5	PETROLEOS MEXICANOS	0	C	1	3.B FE	601,800	105.3190	621,382	590,000	599,226	0	(1,191)	0	0	6.500	6.192	MS	11,505	38,350	09/27/2018	03/13/2027
P06077-AA-2	AUTORIDAD DEL CANAL DE PANAMA	0	D	1	1.G FE	247,800	126.2510	303,002	240,000	247,035	0	(354)	0	0	4.950	4.660	JJ	5,016	11,880	09/27/2018	07/29/2035
Y7136Y-AA-8	PERUSAHAAN GAS NEGARA TBK PT	0	D		2.C FE	3,000,804	110.5409	3,316,227	3,000,000	3,000,630	0	(167)	0	0	5.125	5.118	MN	19,219	153,750	09/27/2018	05/16/2024
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						25,913,915	XXX	31,492,395	26,095,000	25,907,222	0	(1,411)	0	0	XXX	XXX	XXX	400,574	1,118,065	XXX	XXX
1099999. Total - All Other Government Bonds						25,913,915	XXX	31,492,395	26,095,000	25,907,222	0	(1,411)	0	0	XXX	XXX	XXX	400,574	1,118,065	XXX	XXX
13063A-5G-5	CALIFORNIA ST			1	1.C FE	150,021	175.5800	175,580	100,000	141,756	0	(1,494)	0	0	7.550	4.240	AO	1,888	7,550	10/24/2014	04/01/2039
13063A-7D-0	CALIFORNIA ST			1	1.C FE	876,768	165.0630	1,419,542	860,000	874,204	0	(355)	0	0	7.300	7.139	AO	15,695	62,780	05/11/2010	10/01/2039
13063B-JC-7	CALIFORNIA ST	0		1	1.C FE	30,952,606	180.8780	35,614,878	19,690,000	29,856,705	0	(336,856)	0	0	7.600	3.852	MN	249,407	1,496,440	09/11/2017	11/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
13063B-JC-7	CALIFORNIA ST			1	1.C FE	7,330,526	180.8780	8,564,573	4,735,000	7,174,714	0	(70,700)	0	0	7.600	3.858	MN	59,977	359,860	03/26/2020	11/01/2040
373384-L5-3	GEORGIA ST	SD		1,2	1.A FE	4,046,992	107.2380	4,359,225	4,065,000	4,057,744	0	1,611	0	0	3.800	3.848	FA	64,363	154,470	07/31/2013	02/01/2025
373385-DR-1	GEORGIA ST			1,2	1.A FE	5,571,944	116.2120	6,496,251	5,590,000	5,574,008	0	1,011	0	0	3.900	3.925	JJ	109,005	218,010	07/30/2018	07/01/2036
373385-DS-9	GEORGIA ST			1,2	1.A FE	499,785	116.2000	581,000	500,000	499,830	0	32	0	0	3.950	3.953	JJ	9,875	19,750	07/25/2018	07/01/2037
452152-FP-1	ILLINOIS ST	O			1.F FE	7,156,880	115.2290	8,066,030	7,000,000	7,139,527	0	(8,021)	0	0	5.100	4.884	JD	29,750	357,000	10/31/2018	06/01/2033
452152-FP-1	ILLINOIS ST	C			1.F FE	249,603	115.2290	288,073	250,000	249,676	0	18	0	0	5.100	5.114	JD	1,063	12,750	11/16/2016	06/01/2033
57582P-UE-8	MASSACHUSETTS (COMMONWEALTH OF)			1	1.B FE	9,949,040	147.3990	11,791,920	8,000,000	9,731,537	0	(60,879)	0	0	5.456	3.836	JJ	218,240	436,480	04/01/2017	12/01/2039
57582P-WH-9	MASSACHUSETTS (COMMONWEALTH OF)	C		1	1.B FE	218,360	128.2450	256,490	200,000	212,330	0	(1,082)	0	0	4.500	3.715	FA	3,750	9,000	11/12/2014	08/01/2031
594610-8C-4	MICHIGAN ST			2	1.C FE	361,050	104.0200	364,070	350,000	351,762	0	(1,236)	0	0	3.850	3.470	MN	1,722	13,475	05/16/2012	05/15/2026
68609T-A6-5	OREGON ST			1,2	1.B FE	500,000	101.2640	506,320	500,000	500,000	0	0	0	0	2.419	2.419	FA	5,544	0	07/09/2020	08/01/2043
68609T-A6-5	OREGON ST	C		1,2	1.B FE	250,000	101.2640	253,160	250,000	250,000	0	0	0	0	2.419	2.419	FA	2,772	0	07/09/2020	08/01/2043
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						68,113,575	XXX	78,737,111	52,090,000	66,613,794	0	(477,950)	0	0	XXX	XXX	XXX	773,048	3,147,565	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						68,113,575	XXX	78,737,111	52,090,000	66,613,794	0	(477,950)	0	0	XXX	XXX	XXX	773,048	3,147,565	XXX	XXX
010878-BA-3	ALAMEDA CNTY CALIF	O		2	1.A FE	4,213,393	111.3930	4,734,203	4,250,000	4,216,310	0	1,296	0	0	3.820	3.882	FA	67,646	162,350	10/25/2018	08/01/2038
016059-DH-7	ALHAMBRA CALIF UNI SCH DIST				1.C FE	346,020	82.6000	1,239,000	1,500,000	720,627	0	44,195	0	0	0.000	6.430	N/A	0	0	05/15/2009	08/01/2032
016059-DJ-3	ALHAMBRA CALIF UNI SCH DIST				1.C FE	214,510	80.2860	802,860	1,000,000	448,806	0	27,684	0	0	0.000	6.470	N/A	0	0	05/15/2009	08/01/2033
016059-DQ-7	ALHAMBRA CALIF UNI SCH DIST				1.C FE	852,660	67.6590	1,353,180	2,000,000	975,665	0	36,967	0	0	0.000	3.900	N/A	0	0	06/29/2017	08/01/2039
03667P-ER-9	ANTELOPE VALLEY CALIF CMNTY COLLEGE DIST			3	1.C FE	701,805	60.2670	904,005	1,500,000	1,022,605	0	43,874	0	0	0.000	4.183	N/A	0	0	03/22/2018	08/01/2036
080401-RF-1	BELMONT MASS	C		2	1.A FE	270,410	117.0600	292,650	250,000	268,596	0	(1,814)	0	0	4.000	2.850	MS	2,944	5,000	03/17/2020	03/15/2049
088023-JB-3	BEVERLY HILLS CALIF UNI SCH DIST				1.B FE	613,050	85.2020	2,130,050	2,500,000	1,246,390	0	72,689	0	0	0.000	6.100	N/A	0	0	03/05/2009	08/01/2032
088023-LA-2	BEVERLY HILLS CALIF UNI SCH DIST	C		3	1.B FE	252,190	65.2850	326,425	500,000	303,691	0	12,625	0	0	0.000	3.510	N/A	0	0	11/03/2016	08/01/2036
088023-MA-1	BEVERLY HILLS CALIF UNI SCH DIST			3	1.B FE	1,225,840	56.3080	1,548,470	2,750,000	1,339,593	0	53,690	0	0	0.000	4.133	N/A	0	0	10/26/2018	08/01/2038
088023-MC-7	BEVERLY HILLS CALIF UNI SCH DIST			3	1.B FE	164,010	59.0210	206,574	350,000	185,497	0	9,942	0	0	0.000	4.084	N/A	0	0	10/26/2018	08/01/2037
091096-NQ-6	BIRMINGHAM ALA WTRWKS BRD WTR REV				1.C FE	750,000	109.9290	824,468	750,000	750,000	0	0	0	0	3.463	3.463	JJ	12,986	15,511	11/06/2019	01/01/2039
101565-YS-2	BOULDER LARIMER & WELD CNTYS COLO ST VRA	C		2	1.C FE	4,129,922	100.3540	3,783,346	3,770,000	3,770,000	0	(56,513)	0	0	5.790	5.790	JD	9,701	218,283	02/14/2014	12/15/2033
115117-MP-5	BROWARD CNTY FLA WTR & SWR UTIL REV			1	1.B FE	750,000	107.2420	804,315	750,000	750,000	0	0	0	0	3.338	3.338	AO	6,259	20,654	11/06/2019	10/01/2037
139015-QU-8	CANYON TEX INDPT SCH DIST			2	1.A FE	1,041,320	119.2690	1,192,690	1,000,000	1,034,183	0	(4,109)	0	0	4.000	3.454	FA	15,111	58,778	01/25/2019	02/15/2038
139015-QV-6	CANYON TEX INDPT SCH DIST			2	1.A FE	518,705	119.0080	595,040	500,000	515,511	0	(1,846)	0	0	4.000	3.504	FA	7,556	29,389	01/25/2019	02/15/2039
167486-ZQ-5	CHICAGO ILL	O			1.F FE	2,397,420	132.5430	2,518,317	1,900,000	2,363,925	0	(11,195)	0	0	6.314	4.585	JJ	59,983	119,966	11/02/2017	01/01/2044
167486-ZQ-5	CHICAGO ILL				1.F FE	883,260	132.5430	927,801	700,000	870,977	0	(4,067)	0	0	6.314	4.584	JJ	22,099	44,198	11/02/2017	01/01/2044
178882-NH-5	CLACKAMAS & WASHINGTON CNTYS ORE SCH DIS			3	1.B FE	693,780	46.9450	704,175	1,500,000	709,301	0	15,521	0	0	0.000	2.747	N/A	0	0	03/05/2020	06/15/2048
179162-GF-3	CLACKAMAS CNTY ORE SCH DIST NO 62 C OREG			3	1.B FE	258,580	68.0910	340,455	500,000	280,458	0	10,996	0	0	0.000	4.040	N/A	0	0	12/12/2018	06/15/2035
179162-GL-0	CLACKAMAS CNTY ORE SCH DIST NO 62 C OREG			3	1.B FE	366,480	48.7600	487,600	1,000,000	399,707	0	16,724	0	0	0.000	4.320	N/A	0	0	12/12/2018	06/15/2042
204736-FM-9	COMPTON CALIF UNI SCH DIST			3	1.D FE	261,360	57.5730	287,865	500,000	272,529	0	8,386	0	0	0.000	3.150	N/A	0	0	08/08/2019	06/01/2040
204736-FP-2	COMPTON CALIF UNI SCH DIST			3	1.D FE	241,160	53.1790	265,895	500,000	251,731	0	7,938	0	0	0.000	3.230	N/A	0	0	08/08/2019	06/01/2042
232723-HD-1	CYPRESS CALIF ELEM SCH DIST				1.D FE	498,445	89.6330	1,653,729	1,845,000	971,758	0	69,940	0	0	0.000	7.611	N/A	0	0	04/15/2011	08/01/2029
232723-HP-4	CYPRESS CALIF ELEM SCH DIST				1.D FE	4,244,512	41.7970	6,603,926	15,800,000	4,906,138	0	215,403	0	0	0.000	4.294	N/A	0	0	08/21/2017	08/01/2048
232769-DV-8	CYPRESS-FAIRBANKS TEX INDPT SCH DIST	O		2	1.A FE	509,690	120.2620	601,310	500,000	507,728	0	(931)	0	0	4.000	3.751	FA	7,556	20,000	10/18/2018	02/15/2036
232769-DX-4	CYPRESS-FAIRBANKS TEX INDPT SCH DIST	O		2	1.A FE	1,010,770	119.6460	1,196,460	1,000,000	1,008,596	0	(1,030)	0	0	4.000	3.861	FA	15,111	40,000	10/18/2018	02/15/2038
242559-QJ-4	DEARBORN MICH	O		2	1.D FE	1,024,530	112.3260	1,123,260	1,000,000	1,017,682	0	(2,479)	0	0	4.000	3.681	AO	10,000	40,000	02/21/2018	04/01/2043
247029-EB-3	DELL RAPIDS S D SCH DIST NO 49-3	C		1	1.D FE	322,244	122.0550	393,315	322,244	322,244	0	0	0	0	6.050	6.049	JD	1,625	19,496	06/14/2010	06/01/2025
247029-EB-3	DELL RAPIDS S D SCH DIST NO 49-3			1	1.D FE	400,000	122.0550	488,220	400,000	400,000	0	0	0	0	6.050	6.049	JD	2,017	24,200	06/14/2010	06/01/2025
251130-EC-0	DETROIT MICH CITY SCH DIST				1.C FE	2,499,479	140.7610	3,328,998	2,365,000	2,446,781	0	(7,705)	0	0	6.645	6.095	MN	26,192	157,154	11/01/2012	05/01/2029
251130-EW-6	DETROIT MICH CITY SCH DIST			2	1.C FE	157,360	105.9510	169,522	160,000	158,333	0	157	0	0	5.000	5.155	MN	1,333	8,000	11/20/2013	05/01/2029
282731-ED-6	EL CAMINO HEALTHCARE DISTRICT				1.C FE	1,280,960	85.7260	1,714,520	2,000,000	1,378,127	0	47,652	0	0	0.000	3.550	N/A	0	0	11/29/2018	08/01/2031
283770-MC-6	EL PASO TEX INDPT SCH DIST			2	1.A FE	784,575	120.2390	901,793	750,000	778,295	0	(3,440)	0	0	4.000	3.399	FA	11,333	30,000	01/31/2019	08/15/2037
283770-ME-2	EL PASO TEX INDPT SCH DIST			2	1.A FE	1,072,964	119.7390	1,239,299	1,035,000	1,066,060	0	(3,751)	0	0	4.000	3.520	FA	15,640	41,400	01/31/2019	08/15/2039
296804-N8-6	ESSEX CNTY N J			2	1.B FE	246,875	107.5850	268,963	250,000	246,950	0	75	0	0	3.000	3.073	MS	2,500	3,750	03/18/2020	09/01/2044
346845-AG-5	FORT BENNING FAMILY CMNTYS LLC			1	2.C FE	1,470,981	124.9925	1,793,771	1,435,103	1,470,239	0	(418)	0	0	6.090	5.915	N/A	40,300	87,398	01/24/2019	01/15/2051
378460-TT-6	GLENDALE CALIF UNI SCH DIST			3	1.C FE	843,900	33.4360	1,671,800	5,000,000	1,601,366	0	105,766	0	0	0.000	6.951	N/A	0	0	08/05/2011	09/01/2037
378460-TU-3	GLENDALE CALIF UNI SCH DIST			3	1.C FE	1,097,670	31.1250	2,178,750	7,000,000	2,086,492	0	138,161	0	0	0.000	6.970	N/A	0	0	08/05/2011	09/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
378460-TX-7	GLENDALE CALIF UNI SCH DIST			2	1.C FE	127,550	25.1960	251,960	1,000,000	241,383	0	15,858	0	0	0.000	6.912	N/A	0	0	08/09/2011	09/01/2041
406792-2U-4	HAMDEN CONN			2	2.B FE	490,375	109.1550	545,775	500,000	491,298	0	181	0	0	5.200	5.330	FA	9,822	26,000	02/25/2015	08/15/2044
410360-JT-9	HANFORD CALIF JT UN HIGH SCH DIST			3	1.D FE	408,912	44.4690	533,628	1,200,000	459,241	0	19,989	0	0	0.000	4.500	N/A	0	0	04/27/2018	08/01/2042
432272-FM-9	HILLSBOROUGH CALIF SCH DIST			3	1.A FE	423,580	51.7920	517,920	1,000,000	505,660	0	21,537	0	0	0.000	4.400	N/A	0	0	11/04/2016	09/01/2036
432272-FN-7	HILLSBOROUGH CALIF SCH DIST			3	1.A FE	157,070	38.6790	193,395	500,000	190,031	0	8,690	0	0	0.000	4.736	N/A	0	0	11/04/2016	09/01/2042
432272-GD-8	HILLSBOROUGH CALIF SCH DIST			3	1.A FE	182,256	60.4420	190,392	315,000	185,390	0	3,134	0	0	0.000	3.206	N/A	0	0	05/29/2020	09/01/2037
432272-GF-3	HILLSBOROUGH CALIF SCH DIST			3	1.A FE	662,200	55.5800	694,750	1,250,000	674,051	0	11,851	0	0	0.000	3.336	N/A	0	0	05/29/2020	09/01/2039
432272-GG-1	HILLSBOROUGH CALIF SCH DIST			3	1.A FE	126,863	53.2770	133,193	250,000	129,167	0	2,304	0	0	0.000	3.386	N/A	0	0	05/29/2020	09/01/2040
442331-3K-8	HOUSTON TEX			1	1.D FE	1,145,000	123.5260	1,414,373	1,145,000	1,145,000	0	0	0	0	3.961	3.961	MS	15,118	45,353	12/20/2017	03/01/2047
445638-AA-3	HUNT MH BORROWER LLC FEE			2,5	2.B PL	3,900,372	102.9200	3,999,125	3,885,664	3,895,805	0	(1,151)	0	0	6.000	5.953	JD	6,476	248,053	07/18/2016	12/21/2048
445638-AB-1	HUNT MH BORROWER LLC FEE II			2	2.B PL	39,000,000	105.6100	41,187,900	39,000,000	39,000,000	0	0	0	0	5.250	5.249	JD	56,875	2,058,875	11/27/2019	12/21/2048
50207#-AA-0	LMH FEE			2,5	2.B PL	3,637,224	104.8500	3,796,104	3,620,510	3,631,199	0	(1,489)	0	0	5.900	5.840	JD	5,934	213,585	07/18/2016	06/21/2048
54438C-PA-4	LOS ANGELES CALIF CMNTY COLLEGE DIST			1	1.B FE	7,538,587	179.7060	8,940,374	4,975,000	7,388,669	0	(45,249)	0	0	6.750	3.915	FA	139,922	335,813	07/07/2017	08/01/2049
54438C-PA-4	LOS ANGELES CALIF CMNTY COLLEGE DIST			1	1.B FE	1,505,580	179.7060	1,797,060	1,000,000	1,476,334	0	(8,811)	0	0	6.750	3.953	FA	28,125	67,500	07/07/2017	08/01/2049
567609-CS-9	MARIEMONT OHIO CITY SCH DIST			1	1.C FE	252,728	121.0450	302,613	250,000	251,287	0	(183)	0	0	5.150	5.048	JD	1,073	12,875	08/19/2010	12/01/2026
56781R-JA-6	MARIN CALIF CMNTY COLLEGE DIST			2	1.A FE	1,295,838	115.7480	1,446,850	1,250,000	1,286,038	0	(5,235)	0	0	4.000	3.470	FA	20,833	50,000	01/25/2019	08/01/2039
56781R-JX-6	MARIN CALIF CMNTY COLLEGE DIST			2	1.A FE	2,000,000	112.7190	2,254,380	2,000,000	2,000,000	0	0	0	0	4.032	4.032	FA	33,600	80,640	01/25/2019	08/01/2038
569203-NT-5	MARION & POLK CNTYS ORE SCH DIST NO 24J			3	1.B FE	593,940	64.2770	642,770	1,000,000	601,488	0	7,548	0	0	0.000	2.630	N/A	0	0	06/25/2020	06/15/2040
59163P-KX-0	METRO ORE			2	1.A FE	985,790	109.4160	1,094,160	1,000,000	986,648	0	535	0	0	3.500	3.600	JD	2,917	35,000	05/02/2019	06/01/2039
592112-DR-4	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			1	1.C FE	4,035,035	134.8330	4,988,821	3,700,000	3,957,078	0	(13,076)	0	0	5.707	4.993	JJ	105,580	211,159	02/14/2014	07/01/2034
592112-DR-4	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			1	1.C FE	116,657	134.8330	134,833	100,000	114,872	0	(801)	0	0	5.707	4.248	JJ	2,854	5,707	09/12/2018	07/01/2034
592112-TN-6	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1.C FE	5,037,368	119.8060	5,930,397	4,950,000	5,020,167	0	(7,953)	0	0	4.000	3.781	JJ	99,000	198,000	10/16/2018	07/01/2036
592112-TN-6	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1.C FE	1,628,240	119.8060	1,916,896	1,600,000	1,622,751	0	(2,500)	0	0	4.000	3.780	JJ	32,000	64,000	10/16/2018	07/01/2036
592112-TP-1	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1.C FE	2,027,140	119.0870	2,381,740	2,000,000	2,021,955	0	(2,383)	0	0	4.000	3.830	JJ	40,000	80,000	11/02/2018	07/01/2037
623040-MM-1	MOUNT SAN ANTONIO CALIF CMNTY COLLEGE DI			3	1.C FE	274,990	56.4470	282,235	500,000	278,051	0	3,061	0	0	0.000	3.019	N/A	0	0	08/03/2020	08/01/2040
625506-HQ-6	MULTNOMAH CNTY ORE				1.A FE	987,675	99.4380	2,485,950	2,500,000	2,263,171	0	153,536	0	0	0.000	7.150	N/A	0	0	03/09/2009	06/01/2022
64966J-AR-7	NEW YORK N Y			1	1.C FE	1,229,842	151.4160	1,438,452	950,000	1,221,357	0	(8,485)	0	0	6.271	3.941	JD	4,965	59,575	03/26/2020	12/01/2037
652113-XD-8	NEWPORT MESA CALIF UNI SCH DIST			3	1.B FE	1,684,328	54.1050	2,028,938	3,750,000	1,833,356	0	59,701	0	0	0.000	3.686	N/A	0	0	03/26/2020	08/01/2040
652113-XF-3	NEWPORT MESA CALIF UNI SCH DIST			3	1.B FE	2,120,117	49.3010	2,765,786	5,610,000	2,419,622	0	92,457	0	0	0.000	3.934	N/A	0	0	08/01/2017	08/01/2042
652113-XH-9	NEWPORT MESA CALIF UNI SCH DIST			3	1.B FE	1,825,326	45.1180	2,391,254	5,300,000	2,082,871	0	80,875	0	0	0.000	4.000	N/A	0	0	03/20/2018	08/01/2044
671205-X4-9	OAK GROVE CALIF SCH DIST			3	1.D FE	717,300	65.6390	984,585	1,500,000	804,116	0	42,765	0	0	0.000	5.641	FA	0	0	12/12/2018	08/01/2042
671205-X9-8	OAK GROVE CALIF SCH DIST			3	1.D FE	243,415	67.6410	338,205	500,000	273,038	0	14,592	0	0	0.000	5.624	FA	0	0	12/12/2018	08/01/2038
672325-F9-3	OAKLAND CALIF UNI SCH DIST ALAMEDA CNTY			2	1.G FE	4,048,625	111.3790	4,410,608	3,960,000	4,021,420	0	(8,134)	0	0	3.855	3.588	FA	63,608	152,658	06/29/2017	08/01/2032
686053-CP-2	OREGON SCH BRDS ASSN				1.E FE	111,133	116.6040	116,604	100,000	106,983	0	(1,848)	0	0	5.630	3.490	JD	16	5,630	09/12/2018	06/30/2024
686053-DR-7	OREGON SCH BRDS ASSN			1	1.C FE	389,914	120.8450	422,958	350,000	381,933	0	(3,573)	0	0	5.528	4.102	JD	54	19,348	09/12/2018	06/30/2028
686053-DR-7	OREGON SCH BRDS ASSN			1	1.C FE	111,404	120.8450	120,845	100,000	109,124	0	(1,021)	0	0	5.528	4.102	JD	15	5,528	09/12/2018	06/30/2028
717883-LV-2	PHILADELPHIA PA SCH DIST			1	1.F FE	287,642	128.0060	345,616	270,000	281,415	0	(891)	0	0	5.995	5.423	MS	5,396	16,187	05/10/2012	09/01/2030
720424-A7-5	PIERCE CNTY WASH SCH DIST NO 010 TACOMA			1	1.B FE	250,000	103.6590	259,148	250,000	250,000	0	0	0	0	2.357	2.357	JD	491	2,111	07/09/2020	12/01/2039
725894-FZ-7	PLACENTIA-YORBA LINDA CALIF UNI SCH DIST				1.D FE	85,000	126.3160	107,369	85,000	85,000	0	0	0	0	5.790	5.789	FA	2,051	4,922	05/19/2010	08/01/2026
736688-FN-7	PORTLAND ORE CMNTY COLLEGE DIST				1.B FE	560,184	114.4810	606,749	530,000	553,230	0	(3,117)	0	0	4.810	4.028	JD	2,124	25,493	09/12/2018	06/01/2027
736688-FN-7	PORTLAND ORE CMNTY COLLEGE DIST				1.B FE	89,841	114.4810	97,309	85,000	88,726	0	(500)	0	0	4.810	4.028	JD	341	4,089	09/12/2018	06/01/2027
738850-RA-6	POWAY CALIF UNI SCH DIST				1.D FE	1,304,895	76.1100	1,921,778	2,525,000	1,421,213	0	54,921	0	0	0.000	3.980	N/A	0	0	10/30/2018	08/01/2035
738850-RE-8	POWAY CALIF UNI SCH DIST				1.D FE	309,760	67.7830	1,355,660	2,000,000	579,300	0	37,366	0	0	0.000	6.780	N/A	0	0	07/29/2011	08/01/2039
738850-RF-5	POWAY CALIF UNI SCH DIST				1.D FE	722,400	65.7120	3,285,600	5,000,000	1,352,243	0	87,347	0	0	0.000	6.790	N/A	0	0	07/29/2011	08/01/2040
738850-RG-3	POWAY CALIF UNI SCH DIST				1.D FE	673,800	63.6300	3,181,500	5,000,000	1,262,405	0	81,657	0	0	0.000	6.800	N/A	0	0	07/29/2011	08/01/2041
738850-RH-1	POWAY CALIF UNI SCH DIST				1.D FE	2,313,760	49.2130	3,937,040	8,000,000	2,547,043	0	111,435	0	0	0.000	4.524	N/A	0	0	11/06/2018	08/01/2046
752147-FL-7	RANCHO SANTIAGO CALIF CMNTY COLLEGE DIST				1.C FE	242,256	87.7840	351,136	400,000	289,429	0	11,464	0	0	0.000	3.670	N/A	0	0	11/14/2016	09/01/2030
752147-FL-7	RANCHO SANTIAGO CALIF CMNTY COLLEGE DIST				1.C FE	377,905	87.7840	438,920	500,000	386,908	0	9,003	0	0	0.000	2.702	N/A	0	0	03/26/2020	09/01/2030
762494-RS-3	RIALTO CALIF UNI SCH DIST			3	1.D FE	475,320	53.7260	537,260	1,000,000	492,349	0	15,901	0	0	0.000	3.310	N/A	0	0	11/07/2019	08/01/2042
762494-RT-1	RIALTO CALIF UNI SCH DIST			3	1.D FE	456,770	51.5850	515,850	1,000,000	473,284	0	15,420	0	0	0.000	3.340	N/A	0	0	11/07/2019	08/01/2043
762494-RU-8	RIALTO CALIF UNI SCH DIST			3	1.D FE	440,810	49.6330	496,330	1,000,000	456,796	0	14,927	0	0	0.000	3.350	N/A	0	0	11/07/2019	08/01/2044
779631-EP-1	ROWLAND CALIF UNI SCH DIST				1.D FE	965,161	62.5100	3,919,377	6,270,000	1,937,156	0	118,604	0	0	0.000	6.419	N/A	0	0	05/11/2010	08/01/2039
796711-C3-1	SAN BERNARDINO CALIF CITY UNI SCH DIST			2	1.E FE	249,063	114.4990	286,248	250,000	249,126	0	25	0	0	4.000	4.024	FA	4,167	10,000	11/15/2018	08/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
796720-GG-9	SAN BERNARDINO CALIF CMNTY COLLEGE DIST	@			1.C FE	354,440	54.0410	540,410	1,000,000	397,533	0	15,250	0	0	0.000	3.950	N/A	0	0	01/23/2018	08/01/2044
796720-GJ-3	SAN BERNARDINO CALIF CMNTY COLLEGE DIST			1	1.C FE	500,000	178.3100	891,550	500,000	500,000	0	0	0	0	7.430	7.429	FA	15,479	37,150	06/10/2009	08/01/2039
797355-5X-8	SAN DIEGO CALIF UNI SCH DIST			2	1.C FE	1,485,000	115.4070	1,731,105	1,500,000	1,485,308	0	308	0	0	4.000	4.061	JJ	30,000	30,000	03/20/2020	07/01/2047
797355-6N-9	SAN DIEGO CALIF UNI SCH DIST	@		3	1.C FE	936,015	80.4820	1,207,230	1,500,000	1,040,917	0	35,597	0	0	0.000	3.510	N/A	0	0	11/29/2017	07/01/2031
797355-M6-8	SAN DIEGO CALIF UNI SCH DIST	@			1.D FE	778,738	77.0060	962,575	1,250,000	796,240	0	17,502	0	0	0.000	2.931	N/A	0	0	03/26/2020	07/01/2036
797355-N6-7	SAN DIEGO CALIF UNI SCH DIST	@			1.D FE	1,061,350	61.0920	1,527,300	2,500,000	1,125,489	0	37,580	0	0	0.000	3.425	N/A	0	0	04/05/2019	07/01/2044
798339-HD-2	SAN JUAN CAPISTRANO CALIF	C		2	1.A FE	250,000	113.4570	283,643	250,000	250,000	0	0	0	0	4.090	4.090	FA	4,260	10,225	02/17/2017	08/01/2036
798339-HE-0	SAN JUAN CAPISTRANO CALIF	C		2	1.A FE	250,000	112.6490	281,623	250,000	250,000	0	0	0	0	4.190	4.190	FA	4,365	10,475	02/17/2017	08/01/2040
798755-DQ-4	SAN MARCOS CALIF UNI SCH DIST	@			1.D FE	512,400	46.3580	927,160	2,000,000	568,598	0	22,909	0	0	0.000	4.155	N/A	0	0	06/18/2018	08/01/2051
798755-FP-4	SAN MARCOS CALIF UNI SCH DIST	C		2	1.D FE	258,848	117.4480	293,620	250,000	256,996	0	(929)	0	0	4.000	3.520	FA	4,167	10,000	12/13/2018	08/01/2037
798755-FP-4	SAN MARCOS CALIF UNI SCH DIST			2	1.D FE	1,811,933	117.4480	2,055,340	1,750,000	1,799,021	0	(6,451)	0	0	4.000	3.519	FA	29,167	70,000	12/13/2018	08/01/2037
801155-RL-8	SANTA ANA CALIF UNI SCH DIST	@			1.C FE	908,880	72.8460	2,913,840	4,000,000	1,816,673	0	110,388	0	0	0.000	6.369	N/A	0	0	05/11/2010	08/01/2033
802385-QU-1	SANTA MONICA CALIF CMNTY COLLEGE DIST			2	1.C FE	495,000	116.9670	584,835	500,000	495,099	0	99	0	0	4.000	4.061	FA	8,333	10,000	03/20/2020	08/01/2047
83412P-CN-0	SOLANO CALIF CMNTY COLLEGE DIST	C		2	1.C FE	250,000	112.9100	282,275	250,000	250,000	0	0	0	0	5.500	5.499	FA	5,729	13,750	06/06/2013	08/01/2040
839278-KF-4	SOUTH PASADENA CALIF UNI SCH DIST	C		2	1.C FE	254,315	103.2130	258,033	250,000	253,950	0	(365)	0	0	3.404	3.192	FA	3,546	5,413	01/24/2020	08/01/2049
852519-LQ-8	STAFFORD TEX MUN SCH DIST	C		1	1.A FE	252,090	114.2230	285,558	250,000	252,021	0	(69)	0	0	3.084	3.031	FA	2,913	5,675	01/09/2020	08/15/2041
861419-RC-5	STOCKTON CALIF UNI SCH DIST	@			1.E FE	925,725	95.1560	2,378,900	2,500,000	1,734,113	0	109,970	0	0	0.000	6.660	N/A	0	0	05/19/2011	08/01/2026
861419-RD-3	STOCKTON CALIF UNI SCH DIST	@			1.E FE	460,917	93.3230	1,259,861	1,350,000	856,441	0	57,202	0	0	0.000	7.033	N/A	0	0	05/19/2011	08/01/2027
867578-VB-9	SUNNYVALE CALIF SCH DIST			2	1.B FE	500,000	101.4480	507,240	500,000	500,000	0	0	0	0	3.067	3.067	MS	5,112	14,568	09/06/2019	09/01/2044
882722-KF-7	TEXAS ST			1	1.A FE	78,379	148.6890	111,517	75,000	77,651	0	(85)	0	0	5.517	5.214	AO	1,034	4,138	09/25/2009	04/01/2039
882830-BH-4	TEXAS TRANSN COMMN	C		1,2	1.A FE	250,000	100.5470	251,368	250,000	250,000	0	0	0	0	2.472	2.472	AO	1,545	961	07/16/2020	10/01/2044
891381-D8-5	TORRANCE CALIF UNI SCH DIST	@			1.D FE	817,720	95.5800	1,911,600	2,000,000	1,417,958	0	84,709	0	0	0.000	6.256	N/A	0	0	07/26/2011	08/01/2026
891381-G5-8	TORRANCE CALIF UNI SCH DIST	@			1.D FE	931,985	64.1520	2,758,536	4,300,000	1,885,910	0	111,013	0	0	0.000	6.160	N/A	0	0	05/11/2010	08/01/2034
899096-AU-5	TULARE CALIF JT UN HIGH SCH DIST	@			2.B FE	487,697	98.4190	1,062,925	1,080,000	925,817	0	53,588	0	0	0.000	6.052	N/A	0	0	05/11/2010	08/01/2023
899096-AY-7	TULARE CALIF JT UN HIGH SCH DIST	@			2.B FE	879,714	92.8370	2,269,865	2,445,000	1,606,434	0	99,292	0	0	0.000	6.483	N/A	0	0	07/27/2011	08/01/2027
932889-TU-2	WALNUT VALLEY CALIF UNI SCH DIST	@			1.D FE	387,200	79.5670	1,098,025	1,380,000	707,150	0	43,292	0	0	0.000	6.418	N/A	0	0	08/02/2011	08/01/2031
932889-TW-8	WALNUT VALLEY CALIF UNI SCH DIST	@			1.D FE	138,090	70.9870	489,810	690,000	245,544	0	15,752	0	0	0.000	6.741	N/A	0	0	08/10/2011	08/01/2036
961488-MH-3	WESTSIDE CALIF UN SCH DIST	@			1.D FE	750,102	85.3670	2,339,056	2,740,000	1,441,742	0	84,872	0	0	0.000	6.160	N/A	0	0	03/19/2010	08/01/2031
983068-7D-3	WYLIE TEX INDPT SCH DIST	@		3	1.A FE	51,503	41.2360	68,039	165,000	58,000	0	1,273	0	0	0.000	4.042	N/A	0	0	01/29/2018	08/15/2046
983068-7N-1	WYLIE TEX INDPT SCH DIST	@		3	1.A FE	83,391	60.6890	106,206	175,000	91,052	0	1,353	0	0	0.000	3.916	N/A	0	0	10/02/2018	08/15/2037
983068-7U-5	WYLIE TEX INDPT SCH DIST	@		3	1.A FE	42,739	46.8780	56,254	120,000	48,070	0	824	0	0	0.000	3.988	N/A	0	0	01/30/2018	08/15/2043
983068-7X-9	WYLIE TEX INDPT SCH DIST	@		3	1.A FE	416,707	39.7480	530,636	1,335,000	469,410	0	15,720	0	0	0.000	4.121	N/A	0	0	01/29/2018	08/15/2046
983068-8G-5	WYLIE TEX INDPT SCH DIST	@		3	1.A FE	393,129	59.3900	489,968	825,000	429,329	0	6,465	0	0	0.000	3.968	N/A	0	0	10/02/2018	08/15/2037
983068-8N-0	WYLIE TEX INDPT SCH DIST	@		3	1.A FE	331,229	45.3720	421,960	930,000	372,677	0	13,890	0	0	0.000	4.083	N/A	0	0	01/30/2018	08/15/2043
BGH6YJ-6W-8	LMH FEE II-2			2,5	2.B PL	4,000,000	104.3800	4,175,200	4,000,000	4,000,000	0	0	0	0	4.400	4.400	N/A	30,311	0	12/07/2020	06/21/2048
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						161,723,001	XXX	213,628,790	252,468,520	177,494,208	0	2,951,619	0	0	XXX	XXX	XXX	1,167,207	5,405,982	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						161,723,001	XXX	213,628,790	252,468,520	177,494,208	0	2,951,619	0	0	XXX	XXX	XXX	1,167,207	5,405,982	XXX	XXX
00164T-AB-4	AMCEST 2007 A A3B - RMBS	C		1	1.F FE	317,081	136.2408	463,219	340,000	323,521	0	836	0	0	5.870	6.438	JJ	9,203	19,958	07/22/2010	01/15/2038
00164T-AB-4	AMCEST 2007 A A3B - RMBS			1	1.F FE	559,554	136.2408	817,445	600,000	570,920	0	1,476	0	0	5.870	6.438	JJ	16,240	35,220	07/22/2010	01/15/2038
00624Q-BG-2	ADAMS IND CENT ELEM SCH BLDG CORP			1	1.B FE	150,000	118.3110	177,467	150,000	150,000	0	0	0	0	5.250	5.249	JJ	3,631	7,875	09/20/2010	01/15/2026
007110-AD-1	ADMINISTRATORS OF THE TULANE EDL FD LA R	C		2	1.F FE	1,186,238	105.5490	1,319,363	1,250,000	1,192,070	0	899	0	0	5.250	5.584	FA	24,792	65,625	06/20/2013	02/15/2048
010831-BE-4	ALAMEDA CNTY CALIF JT PWRS AUTH LEASE RE			1	1.B FE	1,393,620	167.4030	1,674,030	1,000,000	1,365,092	0	(8,338)	0	0	7.046	4.530	JD	5,872	70,460	05/09/2017	12/01/2044
010831-BE-4	ALAMEDA CNTY CALIF JT PWRS AUTH LEASE RE	C		1	1.B FE	1,068,450	167.4030	1,255,523	750,000	1,055,633	0	(7,211)	0	0	7.046	4.301	JD	4,404	52,845	03/05/2019	12/01/2044
02765U-CR-3	AMERICAN MUN PWR OHIO INC REV			1	1.F FE	1,476,225	146.7600	1,834,500	1,250,000	1,457,564	0	(5,166)	0	0	6.053	4.824	FA	28,584	75,663	02/01/2017	02/15/2043
02765U-DV-3	AMERICAN MUN PWR OHIO INC REV	O		1	1.F FE	1,275,017	165.9850	1,410,873	850,000	1,256,462	0	(6,633)	0	0	7.499	4.527	FA	24,080	63,742	01/22/2018	02/15/2050
02765U-EJ-9	AMERICAN MUN PWR OHIO INC REV	O		1	1.F FE	2,422,698	162.5140	2,583,973	1,590,000	2,357,271	0	(23,771)	0	0	7.834	4.244	FA	47,056	124,561	03/02/2018	02/15/2041
041806-RL-6	ARLINGTON TEX HIGHER ED FIN CORP ED REV	O		2	1.A FE	812,896	119.8390	958,712	800,000	810,443	0	(1,161)	0	0	4.000	3.801	FA	12,089	32,000	10/19/2018	08/15/2034
041806-RN-2	ARLINGTON TEX HIGHER ED FIN CORP ED REV	O		2	1.A FE	402,552	119.1870	476,748	400,000	402,062	0	(228)	0	0	4.000	3.921	FA	6,044	16,000	10/19/2018	08/15/2036
041806-RQ-5	ARLINGTON TEX HIGHER ED FIN CORP ED REV			2	1.A FE	1,000,000	118.1850	1,181,850	1,000,000	1,000,000	0	0	0	0	4.000	4.000	FA	15,111	40,000	10/31/2018	08/15/2038
047681-QU-8	ATLANTA & FULTON CNTY GA REC AUTH REV	O		1	1.B FE	2,233,880	119.3510	2,387,020	2,000,000	2,222,292	0	(4,260)	0	0	5.100	4.392	JD	8,500	102,000	02/27/2018	12/01/2047
047681-QU-8	ATLANTA & FULTON CNTY GA REC AUTH REV			1	1.B FE	455,000	119.3510	596,755	500,000	455,579	0	579	0	0	5.100	5.753	JD	2,125	25,500	03/18/2020	12/01/2047
070102-AA-6	BASIN ELEC PWR COOP N D	O			1.F FE	4,892,731	141.1210	6,279,885	4,450,000	4,868,839	0	(11,101)	0	0	6.127	5.363	JD	22,721	272,652	09/27/2018	06/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
072024-WT-5	BAY AREA TOLL AUTH CALIF TOLL BRDG REV			1,2	1.C FE	540,370	107.5330	537,665	500,000	538,433	0	(1,937)	0	0	3.552	2.514	AO	4,440	8,880	07/10/2020	04/01/2054
088518-CL-7	BEXAR CNTY TEX REV	0		1	1.B FE	7,963,373	132.5010	8,817,942	6,655,000	7,806,810	0	(71,603)	0	0	6.980	4.998	FA	175,485	464,519	09/27/2018	08/15/2032
114894-ZW-1	BROWARD CNTY FLA ARPT SYS REV			2	1.E FE	999,900	104.3030	1,043,030	1,000,000	999,874	0	(17)	0	0	3.477	3.478	AO	8,693	29,941	11/05/2019	10/01/2043
115117-MD-2	BROWARD CNTY FLA WTR & SWR UTIL REV	C		2	1.B FE	270,175	119.2440	298,110	250,000	268,706	0	(1,469)	0	0	4.000	3.020	AO	2,500	8,250	03/12/2020	10/01/2042
12082T-AK-8	BURBANK CALIF WTR & PWR ELEC REV			1	1.D FE	947,281	125.2880	1,190,236	950,000	948,390	0	122	0	0	6.123	6.146	JD	4,847	58,169	03/29/2010	06/01/2030
13058R-AU-8	CALIFORNIA SCH FACS FING AUTH REV	@			1.F FE	1,867,540	33.8450	10,085,810	29,800,000	4,195,831	0	277,345	0	0	0.000	6.958	N/A	0	0	05/11/2010	08/01/2049
130795-S4-0	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV	C		1	1.A FE	1,774,412	139.9650	2,078,480	1,485,000	1,738,313	0	(8,258)	0	0	6.400	4.975	JD	7,920	95,040	03/07/2016	06/01/2039
130795-Z6-7	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV	C		1	1.C FE	337,503	150.8730	377,183	250,000	326,044	0	(2,271)	0	0	7.550	5.067	MN	2,412	18,875	04/30/2015	05/15/2040
153476-AR-7	CENTRAL FLA EXPWY AUTH SR LIEN REV	C		2	1.E FE	263,973	115.3090	288,273	250,000	260,525	0	(1,726)	0	0	4.000	3.160	JJ	5,000	10,000	12/18/2018	07/01/2031
155498-JN-9	CENTRAL TEX REGL MOBILITY AUTH REV			2	2.A FE	149,110	101.8280	152,742	150,000	149,112	0	2	0	0	3.293	3.332	JJ	1,345	0	11/25/2020	01/01/2042
155839-DL-4	CENTRAL WASH UNIV SYS REV			1	1.E FE	328,800	148.1220	444,366	300,000	328,236	0	(564)	0	0	6.950	6.113	MN	3,475	20,850	03/18/2020	05/01/2040
167593-AN-2	CHICAGO ILL O HARE INTL ARPT REV	C		1	1.F FE	322,390	150.6340	376,585	250,000	318,172	0	(2,286)	0	0	6.395	4.283	JJ	7,994	15,988	02/08/2019	01/01/2040
167725-AC-4	CHICAGO ILL TRAN AUTH SALES & TRANSFER T			1	1.C FE	1,312,580	144.5960	2,024,344	1,400,000	1,328,302	0	1,500	0	0	6.899	7.391	JD	8,049	96,586	01/26/2009	12/01/2040
196479-6V-6	COLORADO HSG & FIN AUTH			2	1.A FE	240,000	105.0220	252,053	240,000	240,000	0	0	0	0	3.550	3.550	MN	1,420	8,520	06/20/2019	05/01/2037
196479-6Y-0	COLORADO HSG & FIN AUTH				1.B FE	2,500,000	107.0980	2,677,450	2,500,000	2,500,000	0	0	0	0	2.870	2.898	MON	6,178	72,946	06/28/2019	08/01/2037
196479-C3-1	COLORADO HSG & FIN AUTH			2	1.A FE	652,393	103.2600	673,661	652,393	652,393	0	0	0	0	3.030	3.030	MON	1,647	19,764	08/17/2017	09/01/2047
19648W-AA-5	COLORADO HSG & FIN AUTH MULTIFAMILY TAX-				1.B FE	1,218,062	118.0290	1,416,348	1,200,000	1,216,819	0	(894)	0	0	3.650	3.560	MON	3,772	44,530	07/29/2019	07/01/2036
196707-HT-3	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS	0		1	1.C FE	5,871,100	132.7440	6,637,200	5,000,000	5,767,395	0	(47,181)	0	0	5.957	4.321	MS	99,283	297,850	09/27/2018	03/01/2033
20281P-CT-7	COMMONWEALTH FING AUTH PA REV			1	1.E FE	3,682,200	138.4420	4,707,028	3,400,000	3,639,649	0	(7,300)	0	0	6.218	5.600	JD	17,618	211,412	02/14/2014	06/01/2039
20775C-U7-7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	475,000	109.3940	519,622	475,000	475,000	0	0	0	0	3.300	3.300	MN	2,003	15,728	04/24/2019	11/15/2039
235036-4U-1	DALLAS FORT WORTH TEX INTL ARPT REV			1,2	1.E FE	250,000	106.4450	266,113	250,000	250,000	0	0	0	0	3.194	3.194	MN	1,331	7,985	08/08/2019	11/01/2038
235036-4V-9	DALLAS FORT WORTH TEX INTL ARPT REV			1,2	1.E FE	1,250,000	105.2560	1,315,700	1,250,000	1,250,000	0	0	0	0	3.344	3.344	MN	6,967	41,800	08/08/2019	11/01/2045
235036-4W-7	DALLAS FORT WORTH TEX INTL ARPT REV	C		1	1.E FE	500,920	106.9690	534,845	500,000	500,896	0	(24)	0	0	2.994	2.981	MN	2,495	14,970	01/08/2020	11/01/2038
235241-LS-3	DALLAS TEX AREA RAPID TRAN SALES TAX REV			1	1.B FE	256,533	152.7580	381,895	250,000	255,514	0	(110)	0	0	5.999	5.824	JD	1,250	14,998	09/25/2009	12/01/2044
246352-GV-4	DELAWARE RIV PORT AUTH PA & NJ REV	C		2	1.E FE	293,978	127.6480	319,120	250,000	286,093	0	(3,944)	0	0	5.000	2.960	JJ	6,250	12,500	12/18/2018	01/01/2032
24917D-BM-4	DENVER COLO CITY & CNTY DEDICATED TAX RE	@		3	1.D FE	189,753	81.3270	243,981	300,000	207,576	0	7,826	0	0	0.000	3.880	N/A	0	0	08/22/2018	08/01/2030
24917D-BT-9	DENVER COLO CITY & CNTY DEDICATED TAX RE	@		3	1.D FE	497,520	61.7770	617,770	1,000,000	538,479	0	20,970	0	0	0.000	4.012	N/A	0	0	01/02/2019	08/01/2036
24917D-BU-6	DENVER COLO CITY & CNTY DEDICATED TAX RE	@		3	1.D FE	340,350	58.9210	441,908	750,000	375,228	0	15,347	0	0	0.000	4.220	N/A	0	0	08/22/2018	08/01/2037
24917D-BV-4	DENVER COLO CITY & CNTY DEDICATED TAX RE	@		3	1.D FE	543,442	56.2850	709,191	1,260,000	598,200	0	24,813	0	0	0.000	4.282	N/A	0	0	10/16/2018	08/01/2038
24917D-BW-2	DENVER COLO CITY & CNTY DEDICATED TAX RE	@		3	1.D FE	207,015	53.7460	268,730	500,000	228,438	0	9,429	0	0	0.000	4.260	N/A	0	0	08/22/2018	08/01/2039
249182-AQ-9	DENVER COLO CITY & CNTY ARPT REV			1	1.E FE	670,651	148.5030	853,892	575,000	655,061	0	(2,441)	0	0	6.414	5.243	MN	4,713	36,881	06/13/2013	11/15/2039
249182-LT-1	DENVER COLO CITY & CNTY ARPT REV	0		2	1.F FE	5,441,200	122.8970	6,144,850	5,000,000	5,360,723	0	(38,189)	0	0	5.000	3.930	JD	20,833	250,000	11/02/2018	12/01/2037
249182-LT-1	DENVER COLO CITY & CNTY ARPT REV			2	1.F FE	3,264,720	122.8970	3,686,910	3,000,000	3,216,566	0	(22,781)	0	0	5.000	3.930	JD	12,500	150,000	11/02/2018	12/01/2037
249182-LU-8	DENVER COLO CITY & CNTY ARPT REV	0		2	1.F FE	7,857,821	122.6000	8,618,780	7,030,000	7,703,017	0	(72,337)	0	0	5.000	3.599	JD	29,292	351,500	12/11/2018	12/01/2038
249182-LU-8	DENVER COLO CITY & CNTY ARPT REV	C		2	1.F FE	279,533	122.6000	306,500	250,000	274,277	0	(2,612)	0	0	5.000	3.580	JD	1,042	12,500	12/11/2018	12/01/2038
249182-LU-8	DENVER COLO CITY & CNTY ARPT REV			2	1.F FE	1,396,650	122.6000	1,532,500	1,250,000	1,367,724	0	(12,586)	0	0	5.000	3.621	JD	5,208	62,500	08/15/2018	12/01/2038
25477G-CY-9	DISTRICT COLUMBIA INCOME TAX REV	C		1	1.B FE	121,855	135.1590	135,159	100,000	117,164	0	(909)	0	0	5.591	3.973	JD	466	5,591	05/05/2015	12/01/2034
261172-NW-6	DOWNTOWN SAVANNAH AUTH GA REV			2	1.B FE	991,410	105.5310	1,055,310	1,000,000	992,033	0	174	0	0	4.050	4.101	FA	16,875	40,500	11/18/2016	08/01/2046
27149T-BG-5	EAST CENT REGL WASTEWATER TREATMENT FACS	C		2	1.B FE	283,158	121.9250	304,813	250,000	280,007	0	(3,151)	0	0	5.000	3.020	AO	3,125	12,500	03/12/2020	10/01/2044
29270C-L3-7	ENERGY NORTHWEST WASH ELEC REV			1	1.C FE	65,000	104.2600	67,769	65,000	65,000	0	0	0	0	2.814	2.814	JJ	915	1,829	04/24/2015	07/01/2024
3128X0-AZ-2	FEDERAL HOME LOAN MORTGAGE CORP	@			1.A	282,515	81.1144	405,572	500,000	306,736	0	11,313	0	0	0.000	3.793	N/A	0	0	10/22/2018	01/02/2034
3130AE-CC-2	FEDERAL HOME LOAN BANKS	0		2	1.A	2,748,625	101.3926	2,788,297	2,750,000	2,748,779	0	61	0	0	4.125	4.129	MN	11,344	113,438	05/14/2018	05/25/2035
3130AE-HA-1	FEDERAL HOME LOAN BANKS				1.A	638,553	129.6546	648,273	500,000	634,729	0	(3,824)	0	0	3.625	2.113	JD	453	18,125	03/04/2020	06/22/2043
3130AE-KX-7	FEDERAL HOME LOAN BANKS	0		2	1.A	1,499,250	101.8534	1,527,801	1,500,000	1,499,344	0	40	0	0	4.000	4.004	JJ	27,000	60,000	07/02/2018	07/19/2033
3130AE-KX-7	FEDERAL HOME LOAN BANKS			2	1.A	1,300,000	101.8534	1,324,094	1,300,000	1,300,000	0	0	0	0	4.000	4.000	JJ	23,400	52,000	07/11/2018	07/19/2033
3130AE-R7-7	FEDERAL HOME LOAN BANKS	0		2	1.A	3,897,100	102.0414	3,979,613	3,900,000	3,897,455	0	153	0	0	4.000	4.007	FA	61,533	156,000	08/08/2018	08/09/2033
3130AE-W3-0	FEDERAL HOME LOAN BANKS			2	1.A	1,997,500	102.4197	2,048,395	2,000,000	1,997,722	0	113	0	0	4.070	4.079	MS	24,420	81,400	09/05/2018	09/13/2038
3130AE-W3-0	FEDERAL HOME LOAN BANKS	0		2	1.A	11,990,250	102.4197	12,290,368	12,000,000	11,991,016	0	341	0	0	4.070	4.076	MS	146,520	488,400	09/05/2018	09/13/2038
3130AE-YE-4	FEDERAL HOME LOAN BANKS	0		2	1.A	3,996,000	109.7508	4,390,032	4,000,000	3,996,390	0	177	0	0	4.030	4.038	MS	42,091	161,200	09/18/2018	09/27/2035
3130AE-YE-4	FEDERAL HOME LOAN BANKS	C		2	1.A	999,000	109.7508	1,097,508	1,000,000	999,097	0	44	0	0	4.030	4.038	MS	10,523	40,300	09/18/2018	09/27/2035
3130AF-4W-4	FEDERAL HOME LOAN BANKS			2	1.A	4,000,000	110.2097	4,408,389	4,000,000	4,000,000	0	0	0	0	4.100	4.100	AO	30,522	164,000	10/09/2018	10/24/2033
3130AF-4W-4	FEDERAL HOME LOAN BANKS	0		2	1.A	8,000,000	110.2097	8,816,779	8,000,000	8,000,000	0	0	0	0	4.100	4.100	AO	61,044	328,000	10/09/2018	10/24/2033
3130AF-4X-2	FEDERAL HOME LOAN BANKS			2	1.A	1,500,000	110.6036	1,659,054	1,500,000	1,500,000	0	0	0	0	4.250	4.250	AO	12,750	63,750	10/09/2018	10/19/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3130AF-4X-2	FEDERAL HOME LOAN BANKS			2	1.A	2,100,000	110.6036	2,322,676	2,100,000	2,100,000	0	0	0	0	4.250	4.250	AO	17,850	89,250	10/09/2018	10/19/2038
3130AF-AT-4	FEDERAL HOME LOAN BANKS			2	1.A	5,000,000	110.2592	5,512,959	5,000,000	5,000,000	0	0	0	0	4.090	4.090	MN	33,515	204,500	10/18/2018	11/02/2033
3130AF-AU-1	FEDERAL HOME LOAN BANKS			2	1.A	5,000,000	110.7724	5,538,618	5,000,000	5,000,000	0	0	0	0	4.250	4.250	MN	34,826	212,500	10/18/2018	11/02/2038
3130AF-CC-9	FEDERAL HOME LOAN BANKS			2	1.A	1,500,000	110.7212	1,660,818	1,500,000	1,500,000	0	0	0	0	4.220	4.220	MN	9,143	63,300	10/25/2018	11/09/2038
3130AF-CX-3	FEDERAL HOME LOAN BANKS			2	1.A	498,500	103.1270	515,635	500,000	498,635	0	65	0	0	4.170	4.195	MN	2,433	20,850	11/19/2018	11/19/2035
3130AF-HG-5	FEDERAL HOME LOAN BANKS			2	1.A	250,000	103.2294	258,073	250,000	250,000	0	0	0	0	4.100	4.100	JD	712	10,250	11/29/2018	12/06/2030
3130AF-L5-4	FEDERAL HOME LOAN BANKS			2	1.A	2,000,000	103.3054	2,066,108	2,000,000	2,000,000	0	0	0	0	4.000	4.000	JD	1,556	80,000	12/13/2018	12/24/2030
3130AF-L5-4	FEDERAL HOME LOAN BANKS			2	1.A	2,000,000	103.3054	2,066,108	2,000,000	2,000,000	0	0	0	0	4.000	3.999	JD	1,556	80,000	12/13/2018	12/24/2030
3130AF-LC-9	FEDERAL HOME LOAN BANKS			2	1.A	250,000	106.5925	266,481	250,000	250,000	0	0	0	0	4.000	4.000	JD	278	10,000	12/14/2018	12/21/2033
3130AF-LC-9	FEDERAL HOME LOAN BANKS			2	1.A	4,000,000	106.5925	4,263,699	4,000,000	4,000,000	0	0	0	0	4.000	4.000	JD	4,444	160,000	12/14/2018	12/21/2033
3130AF-LC-9	FEDERAL HOME LOAN BANKS			2	1.A	4,000,000	106.5925	4,263,699	4,000,000	4,000,000	0	0	0	0	4.000	4.000	JD	4,444	160,000	12/14/2018	12/21/2033
3130AF-M2-0	FEDERAL HOME LOAN BANKS			2	1.A	250,000	110.8571	277,143	250,000	250,000	0	0	0	0	4.100	4.100	JD	85	10,250	12/20/2018	12/28/2038
3130AF-M2-0	FEDERAL HOME LOAN BANKS			2	1.A	1,000,000	110.8571	1,108,571	1,000,000	1,000,000	0	0	0	0	4.100	4.100	JD	342	41,000	12/20/2018	12/28/2038
3130AF-PP-6	FEDERAL HOME LOAN BANKS			2	1.A	1,250,000	103.8394	1,297,992	1,250,000	1,250,000	0	0	0	0	4.200	4.200	JJ	22,896	52,500	01/08/2019	01/24/2039
3133EG-B6-1	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	1,388,535	116.0897	1,741,346	1,500,000	1,399,417	0	3,553	0	0	2.875	3.342	AO	10,781	43,125	10/30/2017	10/01/2040
3133EH-7J-6	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	677,775	117.1019	819,713	700,000	682,313	0	1,651	0	0	3.000	3.326	JJ	9,567	21,000	03/05/2018	01/17/2030
3133EH-D2-6	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	1,448,681	122.6297	1,778,130	1,450,000	1,448,772	0	44	0	0	3.250	3.256	JJ	22,908	47,125	09/27/2017	07/06/2040
3133EH-D2-6	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	549,500	122.6297	674,463	550,000	549,551	0	34	0	0	3.250	3.256	JJ	8,689	17,875	09/27/2017	07/06/2040
3133EH-D3-4	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	3,004,050	125.7170	3,771,510	3,000,000	3,003,721	0	(96)	0	0	3.330	3.323	MS	32,190	99,900	10/16/2017	09/05/2045
3133EH-D3-4	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	1,001,350	125.7170	1,257,170	1,000,000	1,001,252	0	(21)	0	0	3.330	3.322	MS	10,730	33,300	10/16/2017	09/05/2045
3133EH-H3-0	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	3,697,380	122.6518	4,538,115	3,700,000	3,697,584	0	105	0	0	3.220	3.225	JJ	51,627	119,140	10/10/2017	01/25/2038
3133EH-H3-0	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	1,099,221	122.6518	1,349,169	1,100,000	1,099,308	0	57	0	0	3.220	3.225	JJ	15,349	35,420	10/10/2017	01/25/2038
3133EH-L9-2	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	1,000,000	121.8727	1,218,727	1,000,000	1,000,000	0	0	0	0	3.190	3.190	JJ	13,735	31,900	10/20/2017	01/26/2037
3133EJ-A5-8	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.A	3,500,000	109.7746	3,842,111	3,500,000	3,500,000	0	0	0	0	4.080	4.080	MS	40,063	142,800	09/12/2018	09/20/2038
3133EJ-AL-3	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	1,402,646	123.9809	1,735,732	1,400,000	1,402,357	0	(102)	0	0	3.310	3.297	JJ	19,952	46,340	01/23/2018	01/26/2038
3133EJ-AL-3	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	2,404,180	123.9809	2,975,541	2,400,000	2,403,724	0	(160)	0	0	3.310	3.298	JJ	34,203	79,440	01/23/2018	01/26/2038
3133EJ-AM-1	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	1,402,338	125.5526	1,757,736	1,400,000	1,402,153	0	(65)	0	0	3.380	3.370	JJ	20,374	47,320	01/23/2018	01/26/2043
3133EJ-AM-1	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	1,300,000	125.5526	1,632,183	1,300,000	1,300,000	0	0	0	0	3.380	3.380	JJ	18,919	43,940	01/19/2018	01/26/2043
3133EJ-BG-3	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.A	700,000	106.7699	747,389	700,000	700,000	0	0	0	0	3.710	3.710	FA	10,749	25,970	01/24/2018	02/02/2043
3133EJ-C2-3	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.A	4,197,900	109.5444	4,600,864	4,200,000	4,198,143	0	110	0	0	4.000	4.004	MS	44,333	168,000	09/19/2018	09/26/2033
3133EJ-C2-3	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.A	999,500	109.5444	1,095,444	1,000,000	999,558	0	26	0	0	4.000	4.004	MS	10,556	40,000	09/19/2018	09/26/2033
3133EJ-CQ-0	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	1,382,164	125.8979	1,762,571	1,400,000	1,384,025	0	669	0	0	3.440	3.529	FA	18,060	48,160	02/16/2018	02/16/2038
3133EJ-EQ-8	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	299,619	125.8745	377,623	300,000	299,668	0	18	0	0	3.530	3.540	MS	3,501	10,590	02/23/2018	03/02/2035
3133EJ-ER-6	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	1,400,000	127.8340	1,789,676	1,400,000	1,400,000	0	0	0	0	3.570	3.570	MS	16,521	49,980	02/23/2018	03/02/2038
3133EJ-ES-4	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	1,107,183	130.1050	1,431,155	1,100,000	1,106,622	0	(205)	0	0	3.670	3.629	MS	13,008	40,370	02/26/2018	03/05/2042
3133EJ-G8-6	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.A	7,500,000	102.9897	7,724,226	7,500,000	7,500,000	0	0	0	0	4.350	4.350	AO	66,156	326,250	10/11/2018	10/18/2038
3133EJ-G8-6	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.A	5,000,000	102.9897	5,149,484	5,000,000	5,000,000	0	0	0	0	4.350	4.350	AO	44,104	217,500	10/11/2018	10/18/2038
3133EJ-GG-8	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	300,555	120.0025	360,008	300,000	300,444	0	(41)	0	0	3.320	3.301	MS	2,960	9,960	03/07/2018	03/14/2030
3133EJ-HX-0	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	498,335	121.8009	609,005	500,000	498,617	0	105	0	0	3.340	3.371	MS	4,268	16,700	03/22/2018	09/29/2031
3133EJ-L8-0	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.A	5,000,000	102.8826	5,144,132	5,000,000	5,000,000	0	0	0	0	4.160	4.160	AO	38,133	208,000	10/18/2018	10/25/2033
3133EJ-VS-5	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.A	850,000	109.4335	930,185	850,000	850,000	0	0	0	0	4.140	4.140	FA	14,565	35,190	07/24/2018	08/02/2038
3133EJ-XQ-7	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.A	999,500	109.3741	1,093,741	1,000,000	999,546	0	17	0	0	4.040	4.044	FA	14,364	40,400	08/28/2018	08/23/2038
3133EK-2P-0	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	3,954,653	111.5473	4,188,602	3,755,000	3,950,721	0	(3,932)	0	0	2.625	2.374	AO	20,809	98,569	02/26/2020	10/15/2049
3133EK-VA-1	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.A	249,700	103.4995	258,749	250,000	249,724	0	16	0	0	2.990	3.000	JJ	3,385	7,475	07/10/2019	07/18/2034
3133EL-LU-6	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	275,113	109.6179	274,045	250,000	274,731	0	(381)	0	0	2.390	1.750	FA	2,390	0	09/01/2020	02/07/2039
3134A4-AB-0	FEDERAL HOME LOAN MORTGAGE CORP				1.A	427,097	87.0192	1,096,442	1,260,000	737,398	0	37,456	0	0	0.000	5.287	N/A	0	0	12/18/2012	03/15/2031
3134A4-AB-0	FEDERAL HOME LOAN MORTGAGE CORP				1.A	97,203	87.0192	130,529	150,000	106,704	0	3,502	0	0	0.000	3.365	N/A	0	0	03/14/2018	03/15/2031
3134A4-CH-5	FEDERAL HOME LOAN MORTGAGE CORP				1.A	325,629	93.2474	839,227	900,000	601,599	0	32,708	0	0	0.000	5.669	N/A	0	0	01/07/2010	03/15/2028
3134A4-KY-9	FEDERAL HOME LOAN MORTGAGE CORP				1.A	313,297	84.7016	465,859	550,000	372,109	0	12,389	0	0	0.000	3.415	N/A	0	0	12/01/2015	07/15/2032
3134A4-NS-9	FEDERAL HOME LOAN MORTGAGE CORP				1.A	469,406	86.9502	625,172	719,000	514,779	0	16,851	0	0	0.000	3.356	N/A	0	0	03/22/2018	01/15/2031
31358D-DG-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION				1.A	1,330,000	88.8918	1,777,835	2,000,000	1,466,112	0	49,513	0	0	0.000	3.465	N/A	0	0	02/27/2018	01/15/2030
31358D-DR-2	FEDERAL NATIONAL MORTGAGE ASSOCIATION				1.A	295,115	88.3416	441,708	500,000	359,161	0	12,457	0	0	0.000	3.561	N/A	0	0	06/05/2015	05/15/2030
31358D-DR-2	FEDERAL NATIONAL MORTGAGE ASSOCIATION				1.A	3,960,641	88.3416	5,300,498	6,000,000	4,366,584	0	145,573	0	0	0.000	3.420	N/A	0	0	02/14/2018	05/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31358D-JP-0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	@			1.A	2,369,205	73.1843	3,293,292	4,500,000	2,530,015	0	86,574	0	0	0.000	3.512	N/A	0	0	02/07/2019	07/15/2037
31359Y-CY-1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	C			1.A	330,271	92.5625	860,832	930,000	593,521	0	34,325	0	0	0.000	6.047	N/A	0	0	01/07/2010	07/15/2028
338035-DQ-8	FISHERS IND ECONOMIC DEV REV	0		2	1.B FE	5,669,095	113.5760	5,991,134	5,275,000	5,494,816	0	(79,176)	0	0	5.750	4.035	FA	126,380	303,313	09/27/2018	02/01/2038
347314-BF-2	FORT EUSTIS/FORT STORY LLC VA MILITARY H	0		2	1.E FE	572,855	123.9109	619,554	500,000	560,188	0	(4,353)	0	0	5.510	4.117	JD	1,224	27,550	12/18/2017	12/15/2040
353187-EV-5	FRANKLIN CNTY OHIO HOSP REV			1,2	1.C FE	500,000	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	500,000	129.0390	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-UR-2	GAINESVILLE FLA UTILS SYS REV IAM COML P			1	1.D FE	568,195	125.9410	629,705	500,000	566,225	0	(1,564)	0	0	3.875	3.139	AO	4,844	19,375	09/24/2019	10/01/2047
37353P-DZ-9	GEORGIA ST HSG & FIN AUTH REV			2	1.A FE	1,000,000	107.6470	1,076,470	1,000,000	1,000,000	0	0	0	0	2.950	2.950	JD	2,458	33,679	09/18/2019	12/01/2039
37353P-EA-3	GEORGIA ST HSG & FIN AUTH REV			2	1.A FE	3,655,000	108.0000	3,947,400	3,655,000	3,655,000	0	0	0	0	3.200	3.200	JD	9,747	133,529	09/18/2019	12/01/2044
37353P-EB-1	GEORGIA ST HSG & FIN AUTH REV			2	1.A FE	2,060,000	107.5510	2,215,551	2,060,000	2,060,000	0	0	0	0	3.250	3.250	JD	5,579	76,435	09/18/2019	12/01/2049
38611T-CQ-8	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R			1,2	1.F FE	1,350,000	104.0990	1,405,337	1,350,000	1,350,000	0	0	0	0	3.306	3.306	AO	11,158	26,531	02/12/2020	10/01/2049
412493-AG-3	HARFORD CNTY MD ECONOMIC DEV REV	C			1.E FE	305,000	129.7000	395,585	305,000	305,000	0	0	0	0	7.600	7.599	JD	1,030	23,171	12/16/2009	12/15/2039
412493-AG-3	HARFORD CNTY MD ECONOMIC DEV REV				1.E FE	1,728,720	129.7000	2,114,110	1,630,000	1,708,840	0	(2,021)	0	0	7.600	7.125	JD	5,506	123,743	05/11/2010	12/15/2039
41978C-AR-6	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE	0		1,2	1.F FE	800,000	105.7670	846,136	800,000	800,000	0	0	0	0	3.894	3.894	JJ	15,576	31,152	07/13/2017	07/01/2037
41978C-AR-6	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE			1,2	1.F FE	200,000	105.7670	211,534	200,000	200,000	0	0	0	0	3.894	3.894	JJ	3,894	7,788	07/13/2017	07/01/2037
41978C-AS-4	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE	0		1,2	1.F FE	6,250,000	105.7810	6,611,313	6,250,000	6,250,000	0	0	0	0	4.144	4.144	JJ	129,500	259,000	07/13/2017	07/01/2047
41978C-AS-4	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE			1,2	1.F FE	2,300,000	105.7810	2,432,963	2,300,000	2,300,000	0	0	0	0	4.144	4.144	JJ	47,656	95,312	07/13/2017	07/01/2047
42219U-BQ-4	HEALTH CARE AUTH FOR BAPTIST HEALTH ALA	0		1	2.A FE	7,401,100	134.1780	9,392,460	7,000,000	7,382,501	0	(8,698)	0	0	5.500	5.093	MN	49,194	385,000	09/27/2018	11/15/2043
44372B-CP-6	HUDSON CNTY N J IMPT AUTH FAC LEASE REV				1.F FE	463,592	114.9250	511,416	445,000	452,273	0	(1,203)	0	0	7.400	7.001	JD	2,744	32,500	06/16/2009	12/01/2025
45201Y-3P-0	ILLINOIS HSG DEV AUTH REV			2	1.A FE	840,000	108.2620	909,401	840,000	840,000	0	0	0	0	3.000	3.000	AO	6,300	25,200	06/12/2019	10/01/2039
452252-FH-7	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R			1	1.D FE	209,384	144.5120	289,024	200,000	205,660	0	(436)	0	0	6.184	5.850	JJ	6,184	12,368	10/17/2011	01/01/2034
472682-QW-6	JEFFERSON CNTY ALA SWR REV	@		3	1.F FE	128,650	49.0300	245,150	500,000	204,059	0	12,876	0	0	0.000	6.625	N/A	0	0	11/20/2013	10/01/2034
485429-Z7-2	KANSAS ST DEV FIN AUTH REV	C		1	1.E FE	312,033	135.9460	339,865	250,000	311,102	0	(931)	0	0	4.927	3.435	AO	2,600	6,159	05/28/2020	04/15/2045
491552-UZ-6	KENTUCKY ST TPK AUTH ECONOMIC DEV RD REV	0		1	1.E FE	10,096,920	123.7190	11,134,710	9,000,000	9,927,657	0	(77,225)	0	0	5.722	4.384	JJ	257,490	514,980	09/27/2018	07/01/2030
496444-AA-8	KINGSPORT TENN HSG & REDEV AUTH MULTIFAM				1.B FE	1,218,500	115.9070	1,390,884	1,200,000	1,217,311	0	(845)	0	0	3.650	3.561	MON	3,772	44,530	07/29/2019	01/01/2037
537445-QF-8	LITTLE ROCK ARK SWR REV	C		2	1.D FE	281,413	117.0000	292,500	250,000	271,876	0	(4,793)	0	0	5.000	2.800	AO	3,125	12,500	12/20/2018	10/01/2033
542403-AC-4	LONG BEACH CALIF ARPT REV	C		2	1.G FE	250,000	100.4020	251,005	250,000	250,000	0	0	0	0	7.765	7.764	JD	1,618	19,413	11/20/2009	06/01/2039
542403-AC-4	LONG BEACH CALIF ARPT REV			2	1.G FE	834,808	100.4020	833,337	830,000	830,000	0	0	0	0	7.765	7.764	JD	5,371	64,450	05/04/2011	06/01/2039
544445-EN-5	LOS ANGELES CALIF DEPT ARPTS ARPT REV	0		2	1.D FE	1,535,534	123.7680	1,732,752	1,400,000	1,508,968	0	(12,612)	0	0	5.000	3.780	MN	8,944	70,000	11/02/2018	05/15/2036
544445-ER-6	LOS ANGELES CALIF DEPT ARPTS ARPT REV	C		2	1.D FE	1,127,340	121.4780	1,214,780	1,000,000	1,096,726	0	(11,330)	0	0	5.000	3.500	MN	6,389	50,000	03/01/2018	05/15/2044
544445-ER-6	LOS ANGELES CALIF DEPT ARPTS ARPT REV	0		2	1.D FE	5,636,700	121.4780	6,073,900	5,000,000	5,483,631	0	(56,648)	0	0	5.000	3.500	MN	31,944	250,000	03/01/2018	05/15/2044
544652-6F-2	LOS ANGELES CALIF WASTEWTR SYS REV			1	1.B FE	2,726,288	152.5500	3,051,000	2,000,000	2,635,044	0	(22,443)	0	0	5.813	3.538	JD	9,688	116,260	09/01/2016	06/01/2040
544712-2H-4	LOS ANGELES CNTY CALIF MET TRANSN AUTH S	0		1	1.B FE	1,956,884	137.0970	2,262,101	1,650,000	1,935,153	0	(9,930)	0	0	5.735	4.360	JD	7,886	94,628	09/26/2018	06/01/2039
54601T-AA-4	LOUDOUN CNTY VA ECONOMIC DEV AUTH REV	@		3	1.A FE	7,817,880	42.0710	8,834,910	21,000,000	8,215,968	0	266,128	0	0	0.000	3.320	N/A	0	0	06/26/2019	07/01/2049
54628C-MW-9	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &			1	1.E FE	500,000	101.2760	506,380	500,000	500,000	0	0	0	0	2.587	2.587	FA	4,779	0	07/31/2020	02/01/2043
54659L-AT-1	LOUISVILLE & JEFFERSON CNTY KY METRO GOV	0		2	1.F FE	3,329,430	111.0230	3,330,690	3,000,000	3,187,317	0	(64,160)	0	0	5.750	3.351	AO	43,125	172,500	09/27/2018	10/01/2042
56052F-FK-6	MAINE ST HSG AUTH MTG PUR			2	1.B FE	1,000,000	106.2150	1,062,150	1,000,000	1,000,000	0	0	0	0	3.289	3.289	MN	4,203	32,890	09/08/2016	11/15/2031
56052F-PF-6	MAINE ST HSG AUTH MTG PUR			2	1.B FE	500,000	108.3780	541,890	500,000	500,000	0	0	0	0	3.350	3.350	MN	2,140	16,750	05/16/2019	11/15/2044
56678P-AQ-0	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE	0		2	1.F FE	275,758	123.5000	308,750	250,000	271,143	0	(2,349)	0	0	5.000	3.721	MS	4,167	12,500	12/06/2018	09/01/2037
57419R-5L-5	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.C FE	1,000,000	111.2810	1,112,810	1,000,000	1,000,000	0	0	0	0	3.750	3.750	MS	12,500	37,500	02/27/2019	09/01/2039
57419R-5M-3	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.C FE	1,000,000	110.7620	1,107,620	1,000,000	1,000,000	0	0	0	0	3.850	3.850	MS	12,833	38,500	02/27/2019	09/01/2042
57419R-7W-9	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.C FE	1,000,000	109.6170	1,096,170	1,000,000	1,000,000	0	0	0	0	3.200	3.200	MS	10,667	32,000	05/23/2019	09/01/2039
57419R-7X-7	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.C FE	500,000	109.4250	547,125	500,000	500,000	0	0	0	0	3.350	3.350	MS	5,583	16,750	05/23/2019	09/01/2042
57419R-D7-7	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.C FE	1,775,000	106.3100	1,887,003	1,775,000	1,775,000	0	0	0	0	3.797	3.797	MS	22,466	69,553	08/25/2016	03/01/2039
57419R-L7-8	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.C FE	605,000	110.6860	669,650	605,000	605,000	0	0	0	0	4.416	4.416	MS	8,906	28,386	04/07/2017	09/01/2037
574218-4K-6	MARYLAND ST HEALTH & HIGHER EDL FACS AUT	0		1	1.F FE	1,250,000	126.5250	1,581,563	1,250,000	1,250,000	0	0	0	0	4.165	4.165	JJ	26,031	52,063	12/13/2017	07/01/2048
574300-HY-8	MARYLAND ST TRANSN AUTH TRANSN FACS PROJ	0		1	1.C FE	12,648,680	124.9350	13,742,850	11,000,000	12,359,410	0	(131,537)	0	0	5.788	4.055	JJ	318,340	636,680	09/27/2018	07/01/2029
575832-TW-0	MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ	C		1	1.D FE	542,675	128.6040	643,020	500,000	528,445	0	(2,336)	0	0	5.832	5.060	MN	4,860	29,160	12/03/2013	05/01/2030
57584Y-WJ-4	MASSACHUSETTS ST DEV FIN AGY REV	C		1	1.A FE	322,425	165.1950	412,988	250,000	321,368	0	(1,057)	0	0	5.000	3.450	JJ	6,250	5,972	03/19/2020	07/01/2050
57586N-3A-7	MASSACHUSETTS ST HSG FIN AGY			2	1.C FE	415,000	102.1230	423,810	415,000	415,000	0	0	0	0	4.484	4.483	JD	1,551	19,931	10/30/2018	12/01/2033
57586N-3F-6	MASSACHUSETTS ST HSG FIN AGY	0			1.B FE	3,250,000	118.7630	3,859,798	3,250,000	3,250,000	0	0	0	0	3.875	3.875	MON	2,099	128,036	12/07/2018	01/01/2039
57586N-MV-0	MASSACHUSETTS ST HSG FIN AGY			2	1.C FE	120,450	100.9340	121,121	120,000	120,107	0	(52)	0	0	4.836	4.787	JD	484	5,803	09/27/2012	06/01/2043
57586N-YV-7	MASSACHUSETTS ST HSG FIN AGY	C		2	1.C FE	135,000	103.5770	139,829	135,000	135,000	0	0	0	0	4.614	4.614	JD	519	6,767	03/18/2015	12/01/2053

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
575898-CS-8	MASSACHUSETTS ST PORT AUTH SPL FACS REV	0		1	1.G FE	7,408,728	115.3300	7,438,785	6,450,000	7,277,562	0	(59,952)	0	0	6.202	4.644	JJ	200,015	400,029	09/27/2018	07/01/2031
575898-CT-6	MASSACHUSETTS ST PORT AUTH SPL FACS REV			1	1.G FE	1,400,000	125.1550	1,752,170	1,400,000	1,400,000	0	0	0	0	6.352	6.352	JJ	44,464	88,928	06/09/2011	07/01/2037
575898-CT-6	MASSACHUSETTS ST PORT AUTH SPL FACS REV	0		1	1.G FE	660,248	125.1550	688,353	550,000	651,537	0	(3,989)	0	0	6.352	4.728	JJ	17,468	34,936	09/27/2018	07/01/2037
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1.C FE	500,000	107.5740	537,870	500,000	500,000	0	0	0	0	3.395	3.395	AO	3,584	15,325	11/07/2019	10/15/2040
584556-FH-2	MEDICAL CTR EDL BLDG CORP MISS REV	0		2	1.C FE	10,432,039	121.0580	11,458,140	9,465,000	10,223,518	0	(103,471)	0	0	5.000	3.590	JD	39,438	473,250	12/10/2018	06/01/2042
584556-FH-2	MEDICAL CTR EDL BLDG CORP MISS REV	C		2	1.C FE	275,543	121.0580	302,645	250,000	270,035	0	(2,733)	0	0	5.000	3.590	JD	1,042	12,500	12/10/2018	06/01/2042
59333N-ND-1	MIAMI-DADE CNTY FLA SPL OBLIG	@			1.E FE	137,700	70.4020	704,020	1,000,000	339,181	0	25,650	0	0	0.000	8.020	N/A	0	0	07/02/2009	10/01/2034
59333N-NE-9	MIAMI-DADE CNTY FLA SPL OBLIG	@			1.E FE	126,640	67.9420	679,420	1,000,000	312,634	0	23,698	0	0	0.000	8.040	N/A	0	0	07/02/2009	10/01/2035
59333N-NF-6	MIAMI-DADE CNTY FLA SPL OBLIG	@			1.E FE	116,430	65.5090	655,090	1,000,000	288,062	0	21,887	0	0	0.000	8.060	N/A	0	0	07/02/2009	10/01/2036
59333N-NG-4	MIAMI-DADE CNTY FLA SPL OBLIG	@			1.E FE	111,280	63.1560	656,822	1,040,000	275,930	0	21,014	0	0	0.000	8.080	N/A	0	0	07/02/2009	10/01/2037
59333N-NH-2	MIAMI-DADE CNTY FLA SPL OBLIG	@			1.E FE	98,300	60.8450	608,450	1,000,000	244,280	0	18,647	0	0	0.000	8.100	N/A	0	0	07/02/2009	10/01/2038
59333N-NJ-8	MIAMI-DADE CNTY FLA SPL OBLIG	@			1.E FE	90,270	58.3120	583,120	1,000,000	224,820	0	17,201	0	0	0.000	8.120	N/A	0	0	07/02/2009	10/01/2039
59333N-NQ-2	MIAMI-DADE CNTY FLA SPL OBLIG	@			1.E FE	374,693	45.9790	804,633	1,750,000	510,510	0	24,789	0	0	0.000	5.040	N/A	0	0	10/08/2014	10/01/2045
59334D-LS-1	MIAMI-DADE CNTY FLA WTR & SWR REV			2	1.D FE	500,000	107.8910	539,455	500,000	500,000	0	0	0	0	3.490	3.490	AO	4,363	15,753	10/24/2019	10/01/2042
59334P-JT-5	MIAMI-DADE CNTY FLA TRAN SYS SALES SURTA			2	1.C FE	495,000	101.0690	505,345	500,000	495,046	0	46	0	0	2.600	2.661	JJ	4,261	0	08/13/2020	07/01/2042
594615-HY-5	MICHIGAN ST BLDG AUTH REV			1,2	1.D FE	500,000	102.3680	511,840	500,000	500,000	0	0	0	0	2.705	2.705	AO	2,855	1,052	09/11/2020	10/15/2040
594615-HY-5	MICHIGAN ST BLDG AUTH REV	C		1,2	1.D FE	250,000	102.3680	255,920	250,000	250,000	0	0	0	0	2.705	2.705	AO	1,428	526	09/11/2020	10/15/2040
594615-JA-5	MICHIGAN ST BLDG AUTH REV	C		1,2	1.D FE	250,750	101.4540	253,635	250,000	250,728	0	(22)	0	0	3.085	3.050	AO	1,628	600	09/15/2020	10/15/2055
594654-EU-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	1,000,000	110.5530	1,105,530	1,000,000	1,000,000	0	0	0	0	3.650	3.650	JD	3,042	36,500	03/15/2019	12/01/2039
594654-EX-9	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	505,710	110.4630	552,315	500,000	504,807	0	(551)	0	0	4.000	3.850	JD	1,667	20,000	03/15/2019	12/01/2044
59465M-3L-7	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV			2	1.C FE	6,036,049	108.1810	6,317,770	5,840,000	5,996,925	0	(24,304)	0	0	4.000	3.480	AO	58,400	233,600	05/09/2019	10/01/2053
59465M-6K-6	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV			2	1.C FE	250,000	107.1420	267,855	250,000	250,000	0	0	0	0	3.000	3.000	AO	1,875	7,500	07/11/2019	10/01/2039
59465M-6L-4	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV			2	1.C FE	500,000	107.1410	535,705	500,000	500,000	0	0	0	0	3.250	3.250	AO	4,063	16,250	07/11/2019	10/01/2044
59465M-6M-2	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV			2	1.C FE	1,250,975	106.3030	1,328,788	1,250,000	1,250,834	0	(93)	0	0	3.350	3.340	AO	10,469	41,875	07/16/2019	10/01/2049
594712-PP-0	MICHIGAN ST UNIV REVS			1,2	1.C FE	1,828,970	127.1870	1,895,086	1,490,000	1,735,515	0	(21,911)	0	0	6.173	3.999	FA	34,747	91,978	05/26/2016	02/15/2050
594712-UF-6	MICHIGAN ST UNIV REVS	C		2	1.C FE	250,000	114.4510	286,128	250,000	250,000	0	0	0	0	4.496	4.496	FA	4,246	11,240	02/08/2019	08/15/2048
60416S-PZ-7	MINNESOTA ST HSG FIN AGY			2	1.B FE	415,000	103.9060	431,210	415,000	415,000	0	0	0	0	4.200	4.200	JJ	8,715	18,269	05/26/2016	07/01/2037
60637B-VC-1	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	1,180,000	106.8290	1,260,582	1,180,000	1,180,000	0	0	0	0	3.200	3.200	MN	6,293	37,992	06/27/2019	11/01/2044
60637B-VD-9	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	484,373	106.7200	512,256	480,000	483,764	0	(416)	0	0	3.350	3.236	MN	2,680	16,134	07/02/2019	11/01/2049
61212L-RB-7	MONTANA ST BRD REGENTS HIGHER ED REV			2	1.D FE	500,000	103.8620	519,310	500,000	500,000	0	0	0	0	3.225	3.225	MN	2,060	18,320	09/06/2019	11/15/2049
641279-MS-0	NEVADA HSG DIV SINGLE FAMILY MTG REV			2	1.B FE	415,000	109.3550	453,823	415,000	415,000	0	0	0	0	3.300	3.300	AO	3,424	13,695	05/16/2019	10/01/2044
641279-MU-5	NEVADA HSG DIV SINGLE FAMILY MTG REV			2	1.B FE	415,000	107.3840	445,644	415,000	415,000	0	0	0	0	3.400	3.400	AO	3,528	14,110	05/16/2019	10/01/2049
641279-NV-2	NEVADA HSG DIV SINGLE FAMILY MTG REV			2	1.B FE	2,480,000	107.0320	2,654,394	2,480,000	2,480,000	0	0	0	0	3.350	3.350	AO	20,770	83,080	07/10/2019	10/01/2049
646066-7K-0	NEW JERSEY ST EDL FACS AUTH REV			1,2	1.F FE	2,750,000	102.8500	2,828,375	2,750,000	2,750,000	0	0	0	0	3.513	3.513	JJ	46,425	0	06/18/2020	07/01/2042
646139-W3-5	NEW JERSEY ST TPK AUTH TPK REV			1	1.F FE	1,368,908	167.7000	1,551,225	925,000	1,284,446	0	(11,928)	0	0	7.414	4.380	JJ	34,290	68,580	09/28/2012	01/01/2040
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV	C		1	1.F FE	703,410	163.2900	816,450	500,000	692,316	0	(6,017)	0	0	7.102	4.232	JJ	17,755	35,510	02/11/2019	01/01/2041
646140-CK-7	NEW JERSEY ST TPK AUTH TPK REV	0		1	1.F FE	300,000	117.8960	353,688	300,000	300,000	0	0	0	0	3.729	3.729	JJ	5,594	11,187	12/01/2017	01/01/2036
646140-CK-7	NEW JERSEY ST TPK AUTH TPK REV			1	1.F FE	100,000	117.8960	117,896	100,000	100,000	0	0	0	0	3.729	3.729	JJ	1,865	3,729	12/01/2017	01/01/2036
647201-GZ-9	NEW MEXICO MTG FIN AUTH			2	1.A FE	250,000	107.4830	268,708	250,000	250,000	0	0	0	0	3.000	3.000	JJ	3,750	6,583	07/10/2019	07/01/2039
647201-HA-3	NEW MEXICO MTG FIN AUTH			2	1.A FE	500,000	107.8140	539,070	500,000	500,000	0	0	0	0	3.250	3.250	JJ	8,125	14,264	07/10/2019	07/01/2044
647201-HB-1	NEW MEXICO MTG FIN AUTH			2	1.A FE	745,000	107.2770	799,214	745,000	745,000	0	0	0	0	3.350	3.350	JJ	12,479	21,907	07/10/2019	07/01/2049
64971X-UU-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH	C		1	1.A FE	2,524,750	102.7350	2,568,375	2,500,000	2,524,582	0	(168)	0	0	1.920	1.799	MN	7,467	0	12/04/2020	11/01/2029
64972E-FD-6	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	1.C FE	250,000	108.8480	272,120	250,000	250,000	0	0	0	0	3.400	3.400	MN	1,417	8,500	04/05/2019	11/01/2039
64972E-FE-4	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	1.C FE	350,000	107.6530	376,786	350,000	350,000	0	0	0	0	3.550	3.550	MN	2,071	12,425	04/05/2019	11/01/2044
64972E-HJ-1	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	1.C FE	2,750,000	105.8750	2,911,563	2,750,000	2,750,000	0	0	0	0	3.000	3.001	MN	13,750	82,500	06/13/2019	11/01/2039
64972H-RB-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH	0		1	1.C FE	10,794,065	151.7840	12,006,114	7,910,000	10,518,487	0	(83,702)	0	0	6.828	4.313	JJ	249,044	540,095	07/10/2017	07/15/2040
64972H-RB-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.C FE	4,093,830	151.7840	4,553,520	3,000,000	3,989,493	0	(31,564)	0	0	6.828	4.313	JJ	94,454	204,840	07/10/2017	07/15/2040
64987D-SU-9	NEW YORK ST HSG FIN AGY REV	0		2	1.C FE	1,250,000	111.7400	1,396,750	1,250,000	1,250,000	0	0	0	0	3.875	3.875	MN	8,073	48,438	12/06/2018	11/01/2038
64987D-WS-9	NEW YORK ST HSG FIN AGY REV			2	1.C FE	220,000	109.7860	241,529	220,000	220,000	0	0	0	0	3.700	3.700	MN	1,357	8,140	03/13/2019	11/01/2044
64987D-XM-1	NEW YORK ST HSG FIN AGY REV			2	1.C FE	280,000	109.7860	307,401	280,000	280,000	0	0	0	0	3.700	3.700	MN	1,727	10,360	03/13/2019	11/01/2044
64988Y-AC-1	NEW YORK ST MTG AGY HOMEOWNER MTG REV			2	1.B FE	2,000,000	110.5910	2,211,820	2,000,000	2,000,000	0	0	0	0	3.800	3.800	AO	19,000	76,000	03/01/2019	04/01/2045
64989K-GQ-3	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML			1	1.C FE	331,250	134.7200	336,800	250,000	330,795	0	(455)	0	0	5.905	3.376	MN	1,886	0	10/29/2020	11/15/2037
64989K-GR-1	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML	C		1	1.C FE	363,238	157.7230	394,308	250,000	360,156	0	(3,082)	0	0	5.985	3.242	MN	1,912	14,963	01/13/2020	11/15/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
649902-T4-5	NEW YORK STATE DORMITORY AUTHORITY	C			1.B FE	255,000	126.0450	321,415	255,000	255,000	0	0	0	0	5.051	5.050	MS	3,792	12,880	09/16/2010	09/15/2027
64990C-7K-1	NEW YORK STATE DORMITORY AUTHORITY	0		1,2	1.D FE	15,522,990	115.5980	17,120,064	14,810,000	15,385,566	0	(63,988)	0	0	4.850	4.239	JJ	359,143	718,285	10/25/2018	07/01/2048
64990C-7K-1	NEW YORK STATE DORMITORY AUTHORITY			1,2	1.D FE	5,028,208	115.5980	5,548,704	4,800,000	4,984,580	0	(20,206)	0	0	4.850	4.246	JJ	116,400	232,800	10/25/2018	07/01/2048
64990C-ZW-4	NEW YORK STATE DORMITORY AUTHORITY	0		1,2	1.D FE	299,907	110.7190	332,157	300,000	299,920	0	3	0	0	3.998	4.000	JJ	5,997	11,994	07/19/2018	07/01/2039
64990F-MT-8	NEW YORK STATE DORMITORY AUTHORITY				1.B FE	451,743	134.3910	604,760	450,000	451,025	0	(31)	0	0	5.628	5.607	MS	7,457	25,326	09/25/2009	03/15/2039
64990F-PV-0	NEW YORK STATE DORMITORY AUTHORITY			2	1.C FE	3,471,370	116.6470	4,082,645	3,500,000	3,472,241	0	871	0	0	4.000	4.049	FA	52,889	86,333	03/20/2020	02/15/2047
650014-TJ-2	NEW YORK ST TWY AUTH SECOND GEN HWY & BR	C		1	1.B FE	3,538,805	128.2030	3,974,293	3,100,000	3,390,123	0	(24,674)	0	0	5.883	4.627	AO	45,593	182,373	02/14/2014	04/01/2030
650035-6B-9	NEW YORK ST URBAN DEV CORP REV	0		2	1.B FE	492,775	110.7310	553,655	500,000	493,995	0	429	0	0	3.470	3.601	MS	5,109	17,350	01/10/2018	03/15/2032
650035-6B-9	NEW YORK ST URBAN DEV CORP REV	C		2	1.B FE	676,575	110.7310	775,117	700,000	680,394	0	1,385	0	0	3.470	3.779	MS	7,152	24,290	02/21/2018	03/15/2032
658909-VA-1	NORTH DAKOTA ST HSG FIN AGY			2	1.B FE	1,425,000	108.1970	1,541,807	1,425,000	1,425,000	0	0	0	0	3.350	3.350	JJ	23,869	49,329	05/22/2019	07/01/2042
660043-AG-5	NORTH HUDSON SEW AUTH N J GROSS REV LEAS	0		1	1.F FE	8,493,075	119.4400	9,597,004	8,035,000	8,436,262	0	(26,097)	0	0	5.246	4.676	JD	35,126	421,516	09/27/2018	06/01/2032
660043-DT-4	NORTH HUDSON SEW AUTH N J GROSS REV LEAS	C		2	1.F FE	263,225	108.0270	270,068	250,000	262,103	0	(1,122)	0	0	3.796	3.137	JD	791	9,727	01/30/2020	06/01/2044
66285W-A9-7	NORTH TEX TWY AUTH REV			2	1.E FE	100,000	103.1210	103,121	100,000	100,000	0	0	0	0	3.029	3.029	JJ	530	0	10/02/2020	01/01/2040
66285W-BW-5	NORTH TEX TWY AUTH REV	@			1.E FE	221,689	84.5750	718,888	850,000	458,893	0	27,433	0	0	0.000	6.260	N/A	0	0	03/09/2009	01/01/2031
66285W-EE-2	NORTH TEX TWY AUTH REV			2	1.E FE	765,766	118.8580	1,331,210	1,120,000	1,097,476	0	501	0	0	6.200	6.375	JJ	34,720	69,440	04/15/2009	01/01/2042
66285W-ZC-3	NORTH TEX TWY AUTH REV	C		2	1.E FE	266,198	115.1130	287,783	250,000	264,923	0	(1,274)	0	0	4.000	3.150	JJ	5,000	5,000	03/12/2020	01/01/2044
66353L-DK-0	NORTHAMPTON CNTY PA GEN PURP AUTH COLLEG	C		2	1.E FE	277,350	119.3560	298,390	250,000	271,816	0	(2,779)	0	0	5.000	3.550	MN	2,083	12,500	12/18/2018	11/01/2047
66353L-DP-9	NORTHAMPTON CNTY PA GEN PURP AUTH COLLEG	C		1	1.E FE	250,000	101.3060	253,265	250,000	250,000	0	0	0	0	3.130	3.130	MN	2,108	0	09/18/2020	11/01/2050
664754-6W-3	NORTHERN ARIZ UNIV REVS			1	1.F FE	137,925	104.5320	156,798	150,000	138,265	0	340	0	0	3.087	3.672	FA	1,929	1,891	03/17/2020	08/01/2039
664754-6X-1	NORTHERN ARIZ UNIV REVS			1	1.F FE	226,125	105.0430	262,608	250,000	226,627	0	502	0	0	3.207	3.829	FA	3,341	3,274	03/17/2020	08/01/2043
668068-AT-6	NORTHWESTERN CONS SCH BLDG CORP	C		1	1.B FE	510,000	120.2750	613,403	510,000	510,000	0	0	0	0	5.610	5.610	JJ	13,193	28,611	05/27/2010	01/15/2027
677561-KW-1	OHIO ST HOSP FAC REV			2	1.C FE	2,111,380	117.6210	2,352,420	2,000,000	2,094,744	0	(10,183)	0	0	4.000	3.321	JJ	40,000	80,000	04/17/2019	01/01/2043
677561-KX-9	OHIO ST HOSP FAC REV			2	1.C FE	3,420,008	116.7550	3,794,538	3,250,000	3,394,696	0	(15,471)	0	0	4.000	3.361	JJ	65,000	130,000	04/17/2019	01/01/2046
67756Q-ZT-7	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1.A FE	445,000	107.8240	479,817	445,000	445,000	0	0	0	0	3.000	3.001	MS	4,450	13,593	06/26/2019	09/01/2039
67756Q-ZU-4	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1.A FE	695,000	107.8270	749,398	695,000	695,000	0	0	0	0	3.250	3.251	MS	7,529	23,002	06/26/2019	09/01/2044
67760H-NH-0	OHIO ST TPK COMMN TPK REV			2	1.C FE	910,530	102.8980	1,028,980	1,000,000	911,984	0	1,454	0	0	3.196	3.714	FA	12,074	16,158	03/26/2020	02/15/2048
677704-E9-5	OHIO UNIV GEN RCPTS ATHENS			1,2	1.E FE	1,500,000	101.7610	1,526,415	1,500,000	1,500,000	0	0	0	0	2.200	2.200	JD	2,750	22,000	02/26/2020	12/01/2031
678535-3G-8	OKLAHOMA CITY OKLA ARPT TRUST	0		2	1.F FE	4,492,680	115.5140	4,620,560	4,000,000	4,270,419	0	(100,904)	0	0	6.860	3.992	JJ	137,200	274,400	09/27/2018	07/01/2043
67886M-RY-7	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R			2	1.A FE	280,000	106.6560	298,637	280,000	280,000	0	0	0	0	3.000	3.000	MS	2,800	8,598	07/23/2019	09/01/2039
679200-XR-4	OKLAHOMA ST WTR RES BRD ST LN PROGRAM RE			2	1.A FE	500,000	97.1470	485,735	500,000	500,000	0	0	0	0	2.425	2.425	AO	3,031	0	09/11/2020	10/01/2040
679200-XR-4	OKLAHOMA ST WTR RES BRD ST LN PROGRAM RE	C		2	1.A FE	250,000	97.1470	242,868	250,000	250,000	0	0	0	0	2.425	2.425	AO	1,516	0	09/11/2020	10/01/2040
681785-JK-8	OMAHA NEB PUB FACS CORP LEASE REV			1	1.C FE	500,000	129.7360	648,680	500,000	500,000	0	0	0	0	4.353	4.353	FA	9,069	21,765	02/23/2017	02/01/2047
682906-BM-3	ONTARIO CALIF MULTIFAMILY REV				1.B FE	750,000	113.5240	851,430	750,000	750,000	0	0	0	0	3.390	3.440	MON	424	25,849	03/07/2019	04/01/2036
682906-BM-3	ONTARIO CALIF MULTIFAMILY REV	C			1.B FE	250,000	113.5240	283,810	250,000	250,000	0	0	0	0	3.390	3.440	MON	141	8,616	03/07/2019	04/01/2036
684906-HL-7	ORANGE CNTY FLA HSG FIN AUTH MULTIFAMILY				1.D	2,207,980	118.4660	2,615,706	2,207,980	2,207,980	0	0	0	0	3.900	3.932	MON	7,415	89,603	12/10/2018	01/01/2035
686053-HD-4	OREGON SCH BRDS ASSN			1	1.C FE	1,079,014	118.6190	1,376,254	1,160,230	1,117,258	0	4,378	0	0	5.617	6.243	JD	181	65,170	01/21/2009	06/30/2028
691879-EY-2	OXNARD CALIF FING AUTH WTR REV			1	1.F FE	1,859,357	159.1830	2,928,967	1,840,000	1,856,110	0	(400)	0	0	7.000	6.916	JD	10,733	128,800	05/11/2010	06/01/2040
70879Q-DV-2	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.C FE	1,250,000	106.9950	1,337,438	1,250,000	1,250,000	0	0	0	0	3.350	3.350	AO	10,469	41,875	05/23/2019	10/01/2045
709224-2R-9	PENNSYLVANIA ST TPK COMMN TPK REV	C		2	1.E FE	450,000	103.4000	465,300	450,000	450,000	0	0	0	0	3.337	3.337	JD	1,251	12,555	01/16/2020	12/01/2039
709224-QB-8	PENNSYLVANIA ST TPK COMMN TPK REV	C		2	1.E FE	249,021	120.1700	270,383	225,000	239,687	0	(2,412)	0	0	5.000	3.660	JD	938	11,250	11/23/2016	12/01/2033
73209M-AN-7	POMONA CALIF REDEV AGY SUCCESSOR AGY TAX	0		2	1.C FE	1,000,000	113.2940	1,132,940	1,000,000	1,000,000	0	0	0	0	4.180	4.181	FA	17,417	41,800	09/27/2018	02/01/2031
73358W-AJ-3	PORT AUTH N Y & N J				1.D FE	250,000	133.3490	333,373	250,000	250,000	0	0	0	0	6.040	6.039	JD	1,258	15,100	06/18/2009	12/01/2029
73358W-CX-0	PORT AUTH N Y & N J				1.D FE	1,428,990	143.4190	1,649,319	1,150,000	1,422,154	0	(6,836)	0	0	5.647	3.919	MN	10,823	64,941	03/26/2020	11/01/2040
73358W-RQ-9	PORT AUTH N Y & N J			2	1.D FE	553,390	112.2180	561,090	500,000	528,672	0	(7,370)	0	0	5.310	3.590	FA	11,063	26,550	06/22/2017	08/01/2046
735389-ZE-1	PORT SEATTLE WASH REV	0		2	1.E FE	3,900,000	106.6520	4,159,428	3,900,000	3,900,000	0	0	0	0	3.755	3.755	MN	24,408	146,445	07/26/2017	05/01/2036
743756-AE-8	PROVIDENCE ST JOSEPH HEALTH	0		1,2	1.D FE	25,200,000	120.7733	30,434,860	25,200,000	25,200,000	0	0	0	0	3.930	3.930	AO	247,590	990,360	01/30/2018	10/01/2048
74439Y-BB-6	PUBLIC FIN AUTH WIS STUDENT HSG REV	0		2	1.F FE	545,920	119.7280	598,640	500,000	537,487	0	(4,238)	0	0	5.000	3.840	JJ	12,500	25,000	12/13/2018	07/01/2037
76221T-DG-1	RHODE ISLAND HSG & MTG FIN CORP REV			2	1.B FE	50,382	104.7800	52,390	50,000	50,216	0	(73)	0	0	4.433	4.265	AO	554	2,217	08/15/2018	10/01/2034
765418-FX-1	RICHMOND VA MET AUTH EXPWY REV	0		1	1.E FE	2,782,925	117.2080	2,930,200	2,500,000	2,742,850	0	(18,225)	0	0	5.122	3.984	JJ	59,045	128,050	09/27/2018	07/15/2031
76904R-BW-6	RIVERSIDE CALIF REDEV AGY SUCCESSOR AGY	0		2	1.C FE	4,933,150	108.5030	5,425,150	5,000,000	4,938,606	0	2,531	0	0	4.000	4.102	MS	66,667	200,000	08/31/2018	09/01/2037
76913A-LK-7	RIVERSIDE CNTY CALIF REDEV AGY SUCCESSOR	0		2	1.C FE	265,661	108.0330	297,091	275,000	267,148	0	518	0	0	3.625	3.931	AO	2,492	9,969	12/13/2017	10/01/2032
76913A-LL-5	RIVERSIDE CNTY CALIF REDEV AGY SUCCESSOR	0		2	1.C FE	293,691	107.8730	323,619	300,000	294,350	0	233	0	0	3.875	4.031	AO	2,906	11,625	12/13/2017	10/01/2037
793578-BN-4	ST TAMMANY PARISH LA UTILS REV	C		2	1.D FE	481,565	110.7720	553,860	500,000	482,335	0	400	0	0	4.500	4.751	FA	9,375	22,500	12/07/2018	08/01/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
796246-AP-1	SAN ANTONIO TEX CUSTOMER FAC CHARGE REV	0		2	2.A FE	5,184,750	108.2830	5,414,150	5,000,000	5,130,298	0	(25,080)	0	0	5.871	5.214	JJ	146,775	293,550	09/27/2018	07/01/2045
79625G-DG-5	SAN ANTONIO TEX ELEC & GAS REV			1,2	1.B FE	250,000	105.3930	263,483	250,000	250,000	0	0	0	0	2.905	2.905	FA	1,130	0	10/21/2020	02/01/2048
797398-EJ-9	SAN DIEGO CNTY CALIF PENSION OBLIG			1	1.B FE	810,180	120.4540	1,011,814	840,000	826,758	0	1,905	0	0	6.029	6.367	FA	19,132	50,644	02/04/2009	08/15/2026
79742G-AF-8	SAN DIEGO CNTY CALIF REGL ARPT AUTH SPL	0		1,2	2.A FE	23,461,245	105.8130	22,712,760	21,465,000	22,729,564	0	(331,883)	0	0	5.594	3.781	JJ	600,376	1,200,752	09/27/2018	07/01/2043
79765R-TK-5	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL	C		1	1.D FE	312,830	142.4300	356,075	250,000	306,438	0	(1,777)	0	0	6.000	4.297	MN	2,500	15,000	02/28/2017	11/01/2040
79766D-LZ-0	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO			2	1.E FE	4,798,038	125.4330	5,330,903	4,250,000	4,710,068	0	(46,875)	0	0	5.000	3.491	MN	35,417	212,500	01/11/2019	05/01/2039
79766D-LZ-0	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO	C		2	1.E FE	282,928	125.4330	313,583	250,000	277,635	0	(2,820)	0	0	5.000	3.461	MN	2,083	12,500	01/16/2019	05/01/2039
79766D-MA-4	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO			2	1.E FE	8,371,275	123.8250	9,286,875	7,500,000	8,232,225	0	(74,106)	0	0	5.000	3.631	MN	62,500	375,000	01/11/2019	05/01/2044
79770G-HB-5	SAN FRANCISCO CALIF CITY & CNTY REDEV AG	0		2	1.D FE	863,240	105.9960	932,765	880,000	864,587	0	479	0	0	3.750	3.874	FA	13,750	33,000	03/21/2018	08/01/2041
798703-BB-9	SAN LUIS OBISPO CNTY CALIF PENSION OBLIG				1.B FE	5,365,710	80.3600	7,232,400	9,000,000	5,971,773	0	276,051	0	0	0.000	4.789	N/A	0	0	09/27/2018	09/01/2029
798703-BC-7	SAN LUIS OBISPO CNTY CALIF PENSION OBLIG				1.B FE	1,739,128	76.9450	2,366,059	3,075,000	1,937,545	0	90,401	0	0	0.000	4.836	N/A	0	0	09/27/2018	09/01/2030
83712E-GZ-1	SOUTH CAROLINA ST HSG FIN & DEV AUTH MUL				1.B FE	250,000	116.9640	292,410	250,000	250,000	0	0	0	0	3.500	3.551	MON	146	8,896	03/07/2019	03/01/2038
875518-EL-2	TANGIPAHOA PARISH LA HOSP SVC DIST NO 1	C		2	1.G FE	249,250	100.4020	251,005	250,000	249,335	0	13	0	0	7.200	7.225	FA	7,500	18,000	10/09/2009	02/01/2042
875518-EL-2	TANGIPAHOA PARISH LA HOSP SVC DIST NO 1			2	1.G FE	648,339	100.4020	632,533	630,000	630,000	0	(260)	0	0	7.200	7.200	FA	18,900	45,360	05/11/2010	02/01/2042
880591-EH-1	TENNESSEE VALLEY AUTHORITY	C			1.A	259,632	150.2363	300,473	200,000	247,177	0	(1,761)	0	0	5.250	3.518	MS	3,092	10,500	01/08/2013	09/15/2039
880591-EJ-7	TENNESSEE VALLEY AUTHORITY				1.A	74,537,280	157.6938	85,154,647	54,000,000	74,281,574	0	(255,706)	0	0	4.625	3.000	MS	735,375	2,497,500	01/09/2020	09/15/2060
880591-ES-7	TENNESSEE VALLEY AUTHORITY				1.A	1,771,013	150.8772	1,885,965	1,250,000	1,766,430	0	(4,583)	0	0	4.250	2.663	MS	15,642	26,563	03/26/2020	09/15/2065
880591-ES-7	TENNESSEE VALLEY AUTHORITY	0			1.A	10,881,555	150.8772	15,087,724	10,000,000	10,860,165	0	(7,322)	0	0	4.250	3.844	MS	125,139	425,000	02/15/2018	09/15/2065
88059E-5Q-3	TENNESSEE VALLEY AUTHORITY				1.A	562,010	75.0908	765,926	1,020,000	621,869	0	21,289	0	0	0.000	3.514	N/A	0	0	02/02/2018	03/15/2035
88059E-5R-1	TENNESSEE VALLEY AUTHORITY				1.A	287,720	73.6944	368,472	500,000	304,036	0	10,113	0	0	0.000	3.412	N/A	0	0	05/13/2019	09/15/2035
88059E-5Y-6	TENNESSEE VALLEY AUTHORITY				1.A	482,990	65.9339	672,526	1,020,000	535,331	0	18,625	0	0	0.000	3.573	N/A	0	0	02/02/2018	03/15/2039
88059E-5Z-3	TENNESSEE VALLEY AUTHORITY				1.A	475,106	65.1148	664,171	1,020,000	526,504	0	18,288	0	0	0.000	3.567	N/A	0	0	02/02/2018	09/15/2039
88059E-6A-7	TENNESSEE VALLEY AUTHORITY				1.A	722,641	64.3030	1,036,564	1,612,000	795,305	0	28,697	0	0	0.000	3.709	N/A	0	0	11/20/2018	03/15/2040
88059E-6B-5	TENNESSEE VALLEY AUTHORITY				1.A	708,217	63.4969	1,023,570	1,612,000	779,600	0	28,189	0	0	0.000	3.717	N/A	0	0	11/20/2018	09/15/2040
88059E-6C-3	TENNESSEE VALLEY AUTHORITY				1.A	694,390	62.6986	1,010,702	1,612,000	764,499	0	27,683	0	0	0.000	3.723	N/A	0	0	11/20/2018	03/15/2041
88059E-6D-1	TENNESSEE VALLEY AUTHORITY				1.A	680,549	61.9058	997,921	1,612,000	749,410	0	27,188	0	0	0.000	3.730	N/A	0	0	11/20/2018	09/15/2041
88059E-6E-9	TENNESSEE VALLEY AUTHORITY				1.A	665,305	61.1206	985,265	1,612,000	732,976	0	26,716	0	0	0.000	3.748	N/A	0	0	11/20/2018	03/15/2042
88059E-6F-6	TENNESSEE VALLEY AUTHORITY				1.A	651,933	60.3409	972,696	1,612,000	718,383	0	26,232	0	0	0.000	3.755	N/A	0	0	11/20/2018	09/15/2042
88059E-6G-4	TENNESSEE VALLEY AUTHORITY				1.A	639,694	59.6993	962,352	1,612,000	704,928	0	25,749	0	0	0.000	3.756	N/A	0	0	11/20/2018	03/15/2043
88059E-6H-2	TENNESSEE VALLEY AUTHORITY				1.A	626,807	58.6887	946,062	1,612,000	690,862	0	25,281	0	0	0.000	3.763	N/A	0	0	11/20/2018	09/15/2043
88059E-6J-8	TENNESSEE VALLEY AUTHORITY				1.A	612,895	57.6850	929,881	1,612,000	675,803	0	24,827	0	0	0.000	3.778	N/A	0	0	11/20/2018	03/15/2044
88059E-6K-5	TENNESSEE VALLEY AUTHORITY				1.A	602,176	56.6814	913,704	1,612,000	663,919	0	24,364	0	0	0.000	3.774	N/A	0	0	11/20/2018	09/15/2044
88059E-6L-3	TENNESSEE VALLEY AUTHORITY				1.A	591,635	55.6873	897,679	1,612,000	652,232	0	23,908	0	0	0.000	3.770	N/A	0	0	11/20/2018	03/15/2045
88059E-6M-1	TENNESSEE VALLEY AUTHORITY				1.A	582,164	54.6924	881,641	1,612,000	641,636	0	23,460	0	0	0.000	3.760	N/A	0	0	11/20/2018	09/15/2045
88059E-6N-9	TENNESSEE VALLEY AUTHORITY				1.A	569,714	53.7077	865,768	1,612,000	628,100	0	23,031	0	0	0.000	3.771	N/A	0	0	11/20/2018	03/15/2046
88059E-6P-4	TENNESSEE VALLEY AUTHORITY				1.A	559,593	52.7230	849,895	1,612,000	616,903	0	22,603	0	0	0.000	3.768	N/A	0	0	11/20/2018	09/15/2046
88059E-6Q-2	TENNESSEE VALLEY AUTHORITY				1.A	549,100	51.7494	834,200	1,612,000	605,357	0	22,185	0	0	0.000	3.769	N/A	0	0	11/20/2018	03/15/2047
88059E-6R-0	TENNESSEE VALLEY AUTHORITY				1.A	540,057	50.7764	818,515	1,612,000	595,279	0	21,774	0	0	0.000	3.761	N/A	0	0	11/20/2018	09/15/2047
88059E-6S-8	TENNESSEE VALLEY AUTHORITY				1.A	530,048	49.6892	800,990	1,612,000	584,257	0	21,371	0	0	0.000	3.762	N/A	0	0	11/20/2018	03/15/2048
88059E-6T-6	TENNESSEE VALLEY AUTHORITY				1.A	521,691	49.6892	800,990	1,612,000	574,918	0	20,982	0	0	0.000	3.753	N/A	0	0	11/20/2018	09/15/2048
88059E-6U-3	TENNESSEE VALLEY AUTHORITY				1.A	511,896	49.0570	790,799	1,612,000	564,146	0	20,595	0	0	0.000	3.754	N/A	0	0	11/20/2018	03/15/2049
88059E-6V-1	TENNESSEE VALLEY AUTHORITY				1.A	499,620	48.4324	780,731	1,612,000	550,876	0	20,201	0	0	0.000	3.771	N/A	0	0	11/20/2018	09/15/2049
88059E-6W-9	TENNESSEE VALLEY AUTHORITY				1.A	490,227	47.8156	770,787	1,612,000	540,538	0	19,826	0	0	0.000	3.772	N/A	0	0	11/20/2018	03/15/2050
88059E-6X-7	TENNESSEE VALLEY AUTHORITY				1.A	480,937	47.2062	760,964	1,612,000	530,318	0	19,457	0	0	0.000	3.773	N/A	0	0	11/20/2018	09/15/2050
88059E-6Y-5	TENNESSEE VALLEY AUTHORITY				1.A	471,818	46.6044	751,262	1,612,000	520,286	0	19,095	0	0	0.000	3.775	N/A	0	0	11/20/2018	03/15/2051
88059E-6Z-2	TENNESSEE VALLEY AUTHORITY				1.A	462,919	46.0098	741,678	1,612,000	510,491	0	18,740	0	0	0.000	3.776	N/A	0	0	11/20/2018	09/15/2051
88059E-7A-6	TENNESSEE VALLEY AUTHORITY				1.A	454,112	45.4226	732,213	1,612,000	500,803	0	18,391	0	0	0.000	3.777	N/A	0	0	11/20/2018	03/15/2052
88059E-7B-4	TENNESSEE VALLEY AUTHORITY				1.A	445,526	44.8425	722,862	1,612,000	491,352	0	18,049	0	0	0.000	3.778	N/A	0	0	11/20/2018	09/15/2052
88059E-7C-2	TENNESSEE VALLEY AUTHORITY				1.A	437,091	44.2697	713,628	1,612,000	482,068	0	17,713	0	0	0.000	3.779	N/A	0	0	11/20/2018	03/15/2053
88059E-7E-8	TENNESSEE VALLEY AUTHORITY				1.A	420,634	43.1450	695,498	1,612,000	463,957	0	17,058	0	0	0.000	3.781	N/A	0	0	11/20/2018	03/15/2054
88059E-7F-5	TENNESSEE VALLEY AUTHORITY				1.A	142,494	42.5929	252,150	592,000	154,973	0	6,041	0	0	0.000	4.016	N/A	0	0	11/20/2018	09/15/2054
88059E-7G-3	TENNESSEE VALLEY AUTHORITY				1.A	404,792	42.0478	677,811	1,612,000	446,520	0	16,427	0	0	0.000	3.784	N/A	0	0	11/20/2018	03/15/2055
88059E-7J-7	TENNESSEE VALLEY AUTHORITY				1.A	387,106	40.9774	660,555	1,612,000	427,231	0	15,789	0	0	0.000	3.802	N/A	0	0	11/20/2018	03/15/2056

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88059E-7N-8	TENNESSEE VALLEY AUTHORITY	@			1.A	358,318	38.8450	626,181	1,612,000	395,525	0	14,634	0	0	0.000	3.806	N/A	0	0	11/20/2018	03/15/2058
88059E-7S-7	TENNESSEE VALLEY AUTHORITY	@			1.A	331,596	36.7913	593,076	1,612,000	366,088	0	13,561	0	0	0.000	3.811	N/A	0	0	11/20/2018	03/15/2060
88059E-N5-9	TENNESSEE VALLEY AUTHORITY	@			1.A	568,589	50.5355	732,764	1,450,000	596,491	0	19,277	0	0	0.000	3.312	N/A	0	0	07/12/2019	01/15/2048
88059F-BA-8	TENNESSEE VALLEY AUTHORITY	@			1.A	997,040	71.2876	1,425,752	2,000,000	1,068,667	0	38,594	0	0	0.000	3.712	N/A	0	0	02/07/2019	01/15/2038
88059F-BS-9	TENNESSEE VALLEY AUTHORITY	@			1.A	8,867,310	65.1148	11,677,034	17,933,000	9,406,499	0	318,461	0	0	0.000	3.474	N/A	0	0	06/13/2019	09/15/2039
88059F-BT-7	TENNESSEE VALLEY AUTHORITY	@			1.A	1,948,924	36.2738	3,160,535	8,713,000	2,075,508	0	73,652	0	0	0.000	3.646	N/A	0	0	04/03/2019	09/15/2060
88059F-BW-0	TENNESSEE VALLEY AUTHORITY	@			1.A	7,572,340	60.2022	11,202,427	18,608,000	8,157,939	0	300,711	0	0	0.000	3.791	N/A	0	0	12/28/2018	12/15/2042
882117-5V-2	TEXAS A & M UNIV PERM UNIV FD	0		2	1.A FE	7,501,710	110.5560	8,291,700	7,500,000	7,499,779	0	(581)	0	0	3.660	3.652	JJ	137,250	274,500	11/02/2017	07/01/2047
88213A-NZ-4	TEXAS A & M UNIV REVS			1,2	1.A FE	4,000,000	115.4960	4,619,840	4,000,000	4,000,000	0	0	0	0	4.077	4.077	MN	20,838	163,080	01/09/2019	05/15/2039
88213A-PA-7	TEXAS A & M UNIV REVS			1,2	1.A FE	1,006,300	113.7260	1,137,260	1,000,000	1,005,346	0	(526)	0	0	4.197	4.121	MN	5,363	41,970	03/06/2019	05/15/2048
88213A-PA-7	TEXAS A & M UNIV REVS	C		1,2	1.A FE	754,725	113.7260	852,945	750,000	754,010	0	(394)	0	0	4.197	4.121	MN	4,022	31,478	03/06/2019	05/15/2048
882750-PH-9	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE			2	1.B FE	1,980,000	112.5160	2,227,817	1,980,000	1,980,000	0	0	0	0	3.800	3.800	JJ	37,620	75,476	02/06/2019	07/01/2039
882750-PJ-5	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE			2	1.B FE	1,980,000	111.8320	2,214,274	1,980,000	1,980,000	0	0	0	0	3.900	3.900	JJ	38,610	77,462	02/06/2019	07/01/2044
882750-PL-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE			2	1.B FE	2,965,000	108.7400	3,224,141	2,965,000	2,965,000	0	0	0	0	3.950	3.950	JJ	58,559	117,525	02/06/2019	01/01/2050
88275F-RB-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	512,180	109.7210	548,605	500,000	510,579	0	(1,195)	0	0	3.625	3.310	MS	6,042	18,326	07/17/2019	09/01/2044
88275F-RC-5	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	513,480	109.7620	548,810	500,000	511,722	0	(1,311)	0	0	3.750	3.400	MS	6,250	18,958	07/17/2019	09/01/2049
88275L-AA-4	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF				1.B FE	269,688	116.2310	290,578	250,000	268,372	0	(934)	0	0	3.500	2.961	MON	146	8,896	07/29/2019	08/01/2036
882854-2R-2	TEXAS WTR DEV BRD REV			2	1.A FE	500,000	106.4700	532,350	500,000	500,000	0	0	0	0	3.170	3.170	AO	3,346	16,070	09/25/2019	10/15/2049
882854-Q2-1	TEXAS WTR DEV BRD REV	0		2	1.A FE	1,534,830	122.2610	1,833,915	1,500,000	1,528,160	0	(3,070)	0	0	4.000	3.720	AO	12,667	60,000	09/19/2018	10/15/2037
882854-Q2-1	TEXAS WTR DEV BRD REV	C		2	1.A FE	255,805	122.2610	305,653	250,000	254,693	0	(512)	0	0	4.000	3.720	AO	2,111	10,000	09/19/2018	10/15/2037
89439H-AA-4	TRAVIS CNTY TEX HSG FIN CORP MULTIFAMILY				1.B FE	250,000	109.3980	273,495	250,000	250,000	0	0	0	0	3.000	3.000	MON	104	7,625	05/30/2019	06/01/2037
89546R-RM-8	TRI-CNTY MET TRANSN DIST ORE REV			1,2	1.A FE	500,000	106.0940	530,470	500,000	500,000	0	0	0	0	3.026	3.026	MS	5,043	13,533	09/25/2019	09/01/2040
914072-5W-9	UNIVERSITY ARK UNIV REV			1,2	1.C FE	502,970	107.9550	539,775	500,000	502,653	0	(269)	0	0	3.452	3.381	MS	5,753	14,192	10/22/2019	09/01/2040
91412G-DZ-5	UNIVERSITY CALIF REVS	C		1	1.D FE	343,298	145.2850	363,213	250,000	341,118	0	(2,180)	0	0	5.946	3.670	MN	1,899	14,865	01/14/2020	05/15/2045
91412G-TF-2	UNIVERSITY CALIF REVS	C		1	1.C FE	1,218,569	111.1180	1,361,196	1,225,000	1,222,716	0	624	0	0	3.789	3.849	MN	5,931	46,415	11/01/2013	05/15/2024
91417K-5T-4	UNIVERSITY COLO ENTERPRISE SYS REV			2	1.B FE	400,000	102.6120	410,448	400,000	400,000	0	0	0	0	2.811	2.811	JD	937	4,404	07/01/2020	06/01/2048
914437-UT-3	UNIVERSITY MASS BLDG AUTH REV	C		2	1.C FE	250,000	107.0000	267,500	250,000	250,000	0	0	0	0	3.504	3.504	MN	1,460	6,765	01/09/2020	11/01/2044
914713-Q6-2	UNIVERSITY N C CHAPEL HILL REV	0		1	1.A FE	2,000,000	117.9120	2,358,240	2,000,000	2,000,000	0	0	0	0	3.326	3.326	JD	5,543	66,520	09/15/2017	12/01/2038
915115-8F-9	UNIVERSITY TEX PERM UNIV FD	0		1,2	1.A FE	488,385	120.4830	602,415	500,000	489,094	0	247	0	0	3.376	3.503	JJ	8,440	16,880	01/19/2018	07/01/2047
915115-8F-9	UNIVERSITY TEX PERM UNIV FD	C		1,2	1.A FE	293,031	120.4830	361,449	300,000	293,456	0	148	0	0	3.376	3.503	JJ	5,064	10,128	01/19/2018	07/01/2047
91514A-DE-2	UNIVERSITY TEX UNIV REVS IAM COML PAPER	0		1	1.A FE	7,145,618	129.9980	8,774,865	6,750,000	7,116,854	0	(8,696)	0	0	3.852	3.528	FA	98,226	260,010	07/06/2017	08/15/2046
91514A-DE-2	UNIVERSITY TEX UNIV REVS IAM COML PAPER			1	1.A FE	2,117,220	129.9980	2,599,960	2,000,000	2,108,742	0	(2,532)	0	0	3.852	3.528	FA	29,104	77,040	07/06/2017	08/15/2046
91514A-GU-3	UNIVERSITY TEX UNIV REVS IAM COML PAPER	0		1,2	1.A FE	17,299,232	120.0750	20,772,975	17,300,000	17,299,284	0	16	0	0	3.354	3.354	FA	219,203	580,242	11/02/2017	08/15/2047
91514A-GU-3	UNIVERSITY TEX UNIV REVS IAM COML PAPER			1,2	1.A FE	7,719,690	120.0750	9,245,775	7,700,000	7,719,357	0	(333)	0	0	3.354	3.339	FA	97,564	241,488	03/26/2020	08/15/2047
915217-RY-1	UNIVERSITY VA UNIV REVS			1	1.A FE	747,833	158.8510	1,191,383	750,000	748,300	0	47	0	0	6.200	6.221	MS	15,500	46,500	04/15/2009	09/01/2039
917567-EX-3	UTAH TRAN AUTH SALES TAX REV			1,2	1.C FE	500,000	106.4800	532,400	500,000	500,000	0	0	0	0	3.443	3.443	JD	765	18,124	11/07/2019	12/15/2042
928075-JL-5	VIRGINIA PORT AUTH COMWLTH PORT FD REV			1,2	1.B FE	500,000	100.4020	502,010	500,000	500,000	0	0	0	0	2.449	2.449	JJ	5,000	0	07/22/2020	07/01/2040
92812V-VB-9	VIRGINIA ST HSG DEV AUTH			2	1.B FE	1,000,000	110.6380	1,106,380	1,000,000	1,000,000	0	0	0	0	3.600	3.600	MS	12,000	36,000	02/27/2019	09/01/2039
93730P-AJ-5	WASHINGTON BIOMEDICAL RESH FACS 3 WASH L	0		1	1.B FE	2,364,400	129.3910	2,587,820	2,000,000	2,308,206	0	(25,617)	0	0	6.416	4.413	JJ	64,160	128,320	09/27/2018	07/01/2030
93878L-BJ-5	WASHINGTON D C CONVENTION & SPORTS AUTH	0		1,2	1.D FE	500,000	103.7980	518,990	500,000	500,000	0	0	0	0	4.312	4.312	AO	5,390	21,560	02/23/2018	10/01/2040
940157-X6-2	WASHINGTON SUBN SAN DIST MD	0		2	1.A FE	5,939,459	120.5020	6,898,740	5,725,000	5,899,023	0	(20,212)	0	0	4.000	3.530	JD	19,083	229,000	12/11/2018	06/01/2038
940157-X6-2	WASHINGTON SUBN SAN DIST MD	C		2	1.A FE	259,365	120.5020	301,255	250,000	257,599	0	(883)	0	0	4.000	3.530	JD	833	10,000	12/11/2018	06/01/2038
940157-X6-2	WASHINGTON SUBN SAN DIST MD			2	1.A FE	3,112,380	120.5020	3,615,060	3,000,000	3,091,292	0	(10,491)	0	0	4.000	3.530	JD	10,000	120,000	12/11/2018	06/01/2038
95737T-EK-8	WESTCHESTER CNTY N Y LOC DEV CORP REV			2	1.F FE	1,000,000	104.5220	1,045,220	1,000,000	1,000,000	0	0	0	0	3.846	3.846	MN	6,410	6,196	08/28/2020	11/01/2050
976890-KT-2	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O			2	1.C FE	1,500,000	111.0020	1,665,030	1,500,000	1,500,000	0	0	0	0	3.500	3.500	MS	17,500	52,500	02/28/2019	09/01/2035
977100-EL-6	WISCONSIN ST GEN FD ANNUAL APPROPRIATION	C		2	1.C FE	1,250,000	112.0750	1,400,938	1,250,000	1,250,000	0	0	0	0	3.954	3.954	MN	8,238	49,425	01/12/2017	05/01/2036
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						759,827,746	XXX	884,254,773	837,559,604	765,169,547	0	803,525	0	0	XXX	XXX	XXX	8,495,454	28,470,629	XXX	XXX
3128MJ-ZP-8	FH G08749 - RMBS	C		4	1.A	1,188,456	107.6419	1,220,812	1,134,141	1,176,522	0	(8,200)	0	0	4.000	2.626	MON	3,780	45,311	03/24/2017	02/01/2047
31293L-WX-8	FH C23362 - RMBS	0		4	1.A	118,599	112.0720	119,482	106,612	114,097	0	(1,313)	0	0	6.500	3.780	MON	577	6,929	04/01/2017	03/01/2029
31339W-NA-0	FHR 2439A LH - CMO/RMBS	C		4	1.A	304,062	115.2427	309,114	268,228	301,549	0	(4,446)	0	0	6.000	2.143	MON	1,341	16,019	09/28/2012	04/15/2032
3133AB-QY-9	FH QB4971 - RMBS			4	1.A	1,801,563	103.8884	1,811,058	1,743,272	1,800,305	0	(1,258)	0	0	2.000	1.292	MON	2,905	2,905	10/28/2020	11/01/2050
3133AB-QY-9	FH QB4971 - RMBS	C		4	1.A	772,098	103.8884	776,168	747,117	771,559	0	(539)	0	0	2.000	1.292	MON	1,245	1,245	10/28/2020	11/01/2050
3133TD-6W-1	FSPC T-010 A5 - RMBS	0		4	1.A	1,434	100.0000	1,434	1,434	1,434	0	0	0	0	6.410	6.345	MON	8	92	04/01/2017	05/25/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3133TH-K8-9	FHR 2103 PS - CMO/RMBS	C		4	1.A	201,548	113.8311	205,273	180,331	195,224	0	(2,703)	0	0	6.500	3.195	MON	977	11,661	09/28/2012	12/15/2028
3133TH-TM-9	FHR 2116 ZA - CMO/RMBS			4	1.A	40,602	113.1013	45,187	39,953	40,275	0	(83)	0	0	6.000	5.669	MON	200	2,397	11/27/2006	01/15/2029
3133TJ-DF-7	FHR 2122 ZE - CMO/RMBS			4	1.A	35,442	114.7171	40,117	34,971	35,131	0	(13)	0	0	6.000	5.812	MON	175	2,098	11/16/2006	02/15/2029
3133TL-K5-6	FHR 2175 TH - CMO/RMBS			4	1.A	43,693	112.6222	48,466	43,034	43,351	0	(34)	0	0	6.000	5.675	MON	215	2,582	12/19/2006	07/15/2029
3136A1-C8-6	FNR 2011-101 NB - CMO/RMBS	C		4	1.A	400,000	112.2971	449,188	400,000	400,000	0	0	0	0	4.000	3.967	MON	1,333	16,000	09/27/2011	10/25/2041
3136A4-DT-3	FNR 2012-24 HZ - CMO/RMBS			4	1.A	75,073	106.3067	80,228	75,468	74,709	0	4	0	0	4.000	4.182	MON	252	2,982	04/24/2012	03/25/2042
3136A5-ZX-7	FNR 2012-54 WH - CMO/RMBS			4	1.A	505,469	111.6324	558,162	500,000	502,086	0	(1,058)	0	0	3.500	3.384	MON	1,458	17,500	05/21/2012	05/25/2042
3136A7-CL-4	FNR 2012-68 ZA - CMO/RMBS	C		4	1.A	400,199	108.0982	436,470	403,772	402,168	0	472	0	0	3.500	3.567	MON	1,178	13,868	06/25/2012	07/25/2042
3136AD-PF-0	FNR 2013-34 GZ - CMO/RMBS			4	1.A	12,449	99.7594	12,681	12,712	12,676	0	250	0	0	3.000	4.117	MON	32	381	03/01/2013	04/25/2043
3136AE-4P-9	FNR 2013-71 ZA - CMO/RMBS	C		4	1.A	438,700	112.5887	512,153	454,888	448,023	0	2,575	0	0	3.500	3.764	MON	1,327	15,623	05/29/2013	07/25/2043
3136AE-N2-9	FNR 2013-52 ZA - CMO/RMBS	C		4	1.A	97,622	100.1182	100,841	100,722	100,783	0	2,286	0	0	3.000	3.403	MON	252	3,009	05/14/2013	06/25/2043
3136AR-T5-7	FNR 2016-25 LB - CMO/RMBS	C		4	1.A	138,870	113.5926	157,894	139,000	138,843	0	(6)	0	0	3.000	3.012	MON	348	4,170	05/24/2016	05/25/2046
3136AT-N4-2	FNR 2016-73 DZ - CMO/RMBS	0		4	1.A	3,125,106	104.4333	3,499,164	3,350,622	3,243,049	0	87,044	0	0	3.000	4.035	MON	8,377	98,904	07/27/2017	10/25/2046
3136AT-N4-2	FNR 2016-73 DZ - CMO/RMBS			4	1.A	1,112,326	104.4333	1,245,465	1,192,594	1,133,595	0	10,273	0	0	3.000	4.510	MON	2,981	35,203	07/27/2017	10/25/2046
3136AV-2Z-1	FNR 2017-21 ZD - CMO/RMBS			4	1.A	2,065,718	109.9207	2,506,268	2,280,070	2,110,213	0	30,489	0	0	3.500	4.832	MON	6,650	78,310	10/11/2018	04/25/2047
3136AV-2Z-1	FNR 2017-21 ZD - CMO/RMBS	0		4	1.A	5,164,296	109.9207	6,265,671	5,700,175	5,310,598	0	111,287	0	0	3.500	4.742	MON	16,626	195,775	10/11/2018	04/25/2047
3136AW-5S-2	FNR 2017-52 KZ - CMO/RMBS	0		4	1.A	554,693	108.0166	610,357	565,059	559,107	0	3,423	0	0	3.500	3.771	MON	1,648	19,407	01/19/2018	07/25/2047
3136AW-HZ-3	FNR 2017-39 CY - CMO/RMBS			4	1.A	2,799,844	106.2429	3,187,287	3,000,000	2,879,506	0	66,110	0	0	3.500	5.199	MON	8,750	105,000	10/11/2018	05/25/2047
3136AX-NB-7	FNR 2017-59 DZ - CMO/RMBS	0		4	1.A	995,258	110.0405	1,115,973	1,014,148	1,001,775	0	4,772	0	0	3.500	3.729	MON	2,958	34,831	01/19/2018	08/25/2047
3136AX-TC-9	FNR 2017-62 ZC - CMO/RMBS	0		4	1.A	6,006,789	107.4194	6,657,391	6,197,571	6,112,373	0	78,927	0	0	3.500	3.987	MON	18,076	212,858	07/11/2017	08/25/2047
3136AX-TC-9	FNR 2017-62 ZC - CMO/RMBS			4	1.A	1,911,251	107.4194	2,118,261	1,971,954	1,929,146	0	9,414	0	0	3.500	4.220	MON	5,752	67,728	07/11/2017	08/25/2047
3136AX-YF-6	FNR 2017-61 GZ - CMO/RMBS	0		4	1.A	3,305,493	106.8434	3,611,835	3,380,493	3,348,772	0	33,067	0	0	3.500	3.865	MON	9,860	116,104	07/25/2017	08/25/2047
3136AX-YF-6	FNR 2017-61 GZ - CMO/RMBS			4	1.A	1,101,831	106.8434	1,203,945	1,126,831	1,109,255	0	4,020	0	0	3.500	4.076	MON	3,287	38,701	07/25/2017	08/25/2047
3136AY-BW-2	FNR 2017-66 JC - CMO/RMBS	0		4	1.A	336,164	112.0987	392,345	350,000	338,079	0	852	0	0	3.000	3.317	MON	875	10,500	12/08/2017	09/25/2057
3136AY-HE-6	FNR 2017-79 ZA - CMO/RMBS	0		4	1.A	12,228,810	102.8920	13,383,030	13,006,872	12,539,526	0	228,435	0	0	3.000	3.741	MON	32,517	383,939	08/22/2017	10/25/2047
3136AY-HE-6	FNR 2017-79 ZA - CMO/RMBS			4	1.A	8,238,902	102.8920	9,016,533	8,763,105	8,398,721	0	104,384	0	0	3.000	3.823	MON	21,908	258,671	08/22/2017	10/25/2047
3136AY-MD-2	FNR 2017-84 ZK - CMO/RMBS	0		4	1.A	11,177,865	119.4157	13,377,977	11,202,865	11,178,297	0	79	0	0	3.500	3.525	MON	32,675	384,767	09/20/2017	10/25/2057
3136AY-XG-3	FNR 2017-94 DY - CMO/RMBS	0		4	1.A	97,441	109.6965	109,696	100,000	97,991	0	346	0	0	3.000	3.270	MON	250	3,000	12/08/2017	11/25/2047
3136B0-4H-6	FNR 2018-13 ZE - CMO/RMBS	0		4	1.A	9,821,997	106.0870	11,794,491	11,117,756	10,392,986	0	448,263	0	0	3.000	4.914	MON	27,794	328,175	02/15/2018	03/25/2048
3136B0-EN-2	FNR 2017-102 PZ - CMO/RMBS	0		4	1.A	333,335	109.9382	367,341	334,134	333,372	0	25	0	0	3.500	3.525	MON	975	11,476	12/12/2017	12/25/2047
3136B0-JM-9	FNR 2017-107 GZ - CMO/RMBS	0		4	1.A	4,718,878	102.9555	5,242,658	5,092,162	4,842,291	0	92,340	0	0	3.000	3.843	MON	12,730	150,311	01/05/2018	01/25/2048
3136B0-JM-9	FNR 2017-107 GZ - CMO/RMBS			4	1.A	1,216,622	102.9555	1,351,663	1,312,862	1,241,090	0	16,458	0	0	3.000	3.914	MON	3,282	38,753	01/05/2018	01/25/2048
3136B0-K3-9	FNR 2018-10 BZ - CMO/RMBS	0		4	1.A	442,674	115.3368	510,855	442,924	442,507	0	(84)	0	0	3.500	3.511	MON	1,292	15,212	01/18/2018	02/25/2048
3136B0-VY-9	FNR 2018-8 DZ - CMO/RMBS	0		4	1.A	543,968	105.9051	586,350	553,656	548,385	0	3,458	0	0	3.500	3.779	MON	1,615	19,016	01/22/2018	02/25/2048
3136B0-ZZ-2	FNR 2018-2 CZ - CMO/RMBS	0		4	1.A	549,730	106.5148	589,725	553,656	551,150	0	1,111	0	0	3.500	3.601	MON	1,615	19,016	01/18/2018	02/25/2048
3136B1-6A-7	FNR 2018-37 ZD - CMO/RMBS			4	1.A	1,643,870	106.0886	1,764,259	1,663,006	1,652,071	0	6,537	0	0	4.000	4.268	MON	5,543	65,101	01/09/2019	06/25/2048
3136B1-6A-7	FNR 2018-37 ZD - CMO/RMBS	0		4	1.A	1,659,205	106.0886	1,764,259	1,663,006	1,659,065	0	(111)	0	0	4.000	4.017	MON	5,543	65,101	09/05/2018	06/25/2048
3136B1-HM-9	FNR 2018-15 ZG - CMO/RMBS	0		4	1.A	544,233	105.4951	582,381	552,045	547,850	0	2,865	0	0	3.500	3.737	MON	1,610	18,960	01/22/2018	03/25/2048
3136B1-RY-2	FNR 2018-21 JT - CMO/RMBS	0		4	1.A	4,276,626	101.2190	4,335,534	4,283,319	4,273,158	0	(2,641)	0	0	4.000	3.993	MON	14,278	171,333	10/11/2018	12/25/2043
3136B1-T7-9	FNR 2018-38 VZ - CMO/RMBS	0		4	1.A	1,440,861	109.5840	1,579,402	1,441,272	1,439,593	0	(932)	0	0	4.000	3.992	MON	4,804	56,421	08/01/2018	06/25/2048
3136B1-T7-9	FNR 2018-38 VZ - CMO/RMBS			4	1.A	554,177	109.5840	607,462	554,335	553,739	0	(309)	0	0	4.000	3.991	MON	1,848	21,700	08/01/2018	06/25/2048
3136B2-7H-9	FNR 2018-72 ZB - CMO/RMBS			4	1.A	12,764,153	115.0421	15,286,788	13,287,990	12,832,393	0	30,715	0	0	3.500	3.790	MON	38,757	456,381	01/10/2019	10/25/2058
3136B2-7H-9	FNR 2018-72 ZB - CMO/RMBS	C		4	1.A	259,742	115.0421	311,134	270,452	261,141	0	632	0	0	3.500	3.792	MON	789	9,289	01/10/2019	10/25/2058
3136B2-K5-0	FNR 2018-68 DZ - CMO/RMBS	0		4	1.A	11,622,643	108.7610	13,013,874	11,965,575	11,772,504	0	118,066	0	0	4.000	4.585	MON	39,885	468,412	10/17/2018	09/25/2048
3136B2-SB-9	FNR 2018-47 GZ - CMO/RMBS	0		4	1.A	4,144,543	107.0628	4,673,520	4,365,213	4,247,843	0	87,396	0	0	3.500	4.538	MON	12,732	149,925	08/30/2018	07/25/2048
3136B2-UE-0	FNR 2018-55 LZ - CMO/RMBS	0		4	1.A	2,964,239	107.6566	3,514,330	3,264,389	3,083,597	0	97,777	0	0	3.500	5.265	MON	9,521	112,117	10/23/2018	08/25/2048
3136B2-YL-0	FNR 2018-54 LZ - CMO/RMBS			4	1.A	1,021,984	107.4545	1,169,244	1,088,130	1,048,196	0	22,198	0	0	3.500	4.776	MON	3,174	37,372	01/09/2019	08/25/2048
3136B2-YL-0	FNR 2018-54 LZ - CMO/RMBS	0		4	1.A	2,064,674	107.4545	2,338,489	2,176,259	2,113,699	0	40,031	0	0	3.500	4.494	MON	6,347	74,744	08/30/2018	08/25/2048
3136B3-BY-5	FNR 2018-75 ZU - CMO/RMBS			4	1.A	994,742	117.4496	1,270,581	1,081,810	1,007,782	0	6,530	0	0	3.500	4.187	MON	3,155	37,155	10/29/2018	10/25/2058
3136B3-BY-5	FNR 2018-75 ZU - CMO/RMBS	0		4	1.A	994,742	117.4496	1,270,581	1,081,810	1,009,247	0	7,996	0	0	3.500	4.177	MON	3,155	37,155	10/29/2018	10/25/2058
3136B3-CF-5	FNR 2018-75 KZ - CMO/RMBS	0		4	1.A	743,623	106.6402	865,233	811,357	773,161	0	23,533	0	0	3.500	5.187	MON	2,366	27,866	09/18/2018	10/25/2048
3136B3-CF-5	FNR 2018-75 KZ - CMO/RMBS	C		4	1.A	247,874	106.6402	288,411	270,452	257,720	0	7,844	0	0	3.500	5.187	MON	789	9,289	09/18/2018	10/25/2048
3136B3-CF-5	FNR 2018-75 KZ - CMO/RMBS			4	1.A	991,497	106.6402	1,153,644	1,081,810	1,029,062	0	29,559	0	0	3.500	5.182	MON	3,155	37,155	09/18/2018	10/25/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136B3-DT-4	FNR 2018-73 BZ - CMO/RMBS			4	1.A	1,281,521	106.3196	1,437,720	1,352,262	1,314,690	0	29,002	0	0	3.500	4.782	MON	3,944	46,444	01/09/2019	10/25/2048
3136B3-GN-4	FNR 2018-76 ZB - CMO/RMBS			4	1.A	5,851,499	107.6110	6,984,877	6,490,859	6,052,328	0	150,357	0	0	3.500	4.893	MON	18,932	222,931	10/03/2018	10/25/2048
3136B3-GN-4	FNR 2018-76 ZB - CMO/RMBS	0		4	1.A	3,901,000	107.6110	4,656,585	4,327,239	4,030,090	0	95,442	0	0	3.500	4.948	MON	12,621	148,621	10/03/2018	10/25/2048
3136B3-LJ-7	FNR 2018-83 ZJ - CMO/RMBS	0		4	1.A	4,872,225	107.0717	5,774,718	5,393,319	5,102,009	0	192,455	0	0	3.500	5.575	MON	15,731	185,236	10/17/2018	11/25/2048
3136B3-MM-9	FNR 2018-84 ZA - CMO/RMBS			4	1.A	2,890,991	108.8445	3,522,199	3,235,991	2,975,861	0	63,732	0	0	3.500	5.141	MON	9,438	111,141	10/05/2018	11/25/2048
3136B3-MV-9	FNR 2018-84 ZD - CMO/RMBS	0		4	1.A	9,706,168	107.2106	11,564,415	10,786,637	10,143,785	0	371,111	0	0	3.500	5.476	MON	31,461	370,471	10/17/2018	11/25/2048
3136B3-PT-1	FNR 2018-88 MZ - CMO/RMBS			4	1.A	3,933,357	113.7747	4,894,708	4,302,107	3,973,460	0	15,327	0	0	3.533	4.084	MON	12,784	147,758	10/30/2018	12/25/2058
3136FC-WG-7	FNS 361 PO - CMO/RMBS	@		4	1.A	96,439	92.6825	103,989	112,199	99,651	0	687	0	0	0.000	2.742	N/A	0	0	04/01/2017	09/25/2035
3137A0-3H-6	FHR 3680 ZA - CMO/RMBS			4	1.A	77,136	112.9588	88,657	78,487	77,670	0	208	0	0	4.500	4.850	MON	294	3,514	07/08/2010	06/15/2040
3137A0-3H-6	FHR 3680 ZA - CMO/RMBS	CF		4	1.A	38,568	112.9588	44,329	39,243	38,835	0	104	0	0	4.500	4.850	MON	147	1,757	07/08/2010	06/15/2040
3137A5-P2-4	FHR 3795 VZ - CMO/RMBS	CF		4	1.A	1,806,602	108.2945	2,196,640	2,028,394	1,984,903	0	32,098	0	0	4.000	5.100	MON	6,761	81,136	05/24/2011	01/15/2041
3137AR-FM-3	FHR 4066 VZ - CMO/RMBS	C		4	1.A	539,365	108.0294	581,589	538,362	538,198	0	(419)	0	0	3.500	3.496	MON	1,570	18,490	06/19/2012	06/15/2042
3137AR-M2-9	FHR 4057 ZB - CMO/RMBS	C		4	1.A	507,110	111.2230	568,843	511,444	509,831	0	776	0	0	3.500	3.576	MON	1,492	17,566	06/20/2012	06/15/2042
3137AR-M3-7	FHR 4057 ZC - CMO/RMBS	C		4	1.A	386,688	108.1762	422,225	390,313	388,954	0	632	0	0	3.500	3.582	MON	1,138	13,405	06/21/2012	06/15/2042
3137B2-G3-8	FHR 4206 LZ - CMO/RMBS	C		4	1.A	433,783	115.7058	527,867	456,215	444,692	0	3,364	0	0	3.500	3.814	MON	1,331	15,669	05/31/2013	05/15/2043
3137B3-JF-6	FHR 4231 PY - CMO/RMBS			4	1.A	230,898	113.7736	284,434	250,000	237,783	0	1,544	0	0	3.500	4.248	MON	729	8,750	09/24/2013	07/15/2043
3137BM-XU-5	FHR 4553 PZ - CMO/RMBS	0		4	1.A	3,717,037	110.5916	4,190,186	3,788,883	3,743,116	0	17,671	0	0	3.500	3.710	MON	11,051	130,131	06/29/2017	02/15/2046
3137BR-DQ-5	FHR 4609 QZ - CMO/RMBS			4	1.A	283,641	104.4511	297,332	284,661	283,748	0	101	0	0	3.000	3.052	MON	712	8,403	11/25/2019	08/15/2046
3137BW-KN-3	FHR 4667 LZ - CMO/RMBS			4	1.A	999,853	109.9569	1,128,192	1,026,032	1,008,760	0	5,477	0	0	3.500	3.814	MON	2,993	35,239	07/11/2017	03/15/2047
3137BW-US-1	FHR 4663 TZ - CMO/RMBS	0		4	1.A	3,104,458	108.0476	3,448,987	3,192,098	3,143,474	0	27,057	0	0	3.500	3.860	MON	9,310	109,634	07/11/2017	03/15/2047
3137BW-US-1	FHR 4663 TZ - CMO/RMBS			4	1.A	1,108,735	108.0476	1,231,781	1,140,035	1,121,745	0	8,739	0	0	3.500	3.856	MON	3,325	39,155	07/11/2017	03/15/2047
3137BX-N4-0	FHR 4675 EZ - CMO/RMBS	0		4	1.A	1,557,424	111.6109	1,776,184	1,591,407	1,566,674	0	4,811	0	0	3.500	3.685	MON	4,642	54,658	07/11/2017	04/15/2047
3137BX-N4-0	FHR 4675 EZ - CMO/RMBS			4	1.A	1,112,446	111.6109	1,268,703	1,136,720	1,118,085	0	2,469	0	0	3.500	3.690	MON	3,315	39,041	07/11/2017	04/15/2047
3137BY-6K-1	FHR 4680 GZ - CMO/RMBS			4	1.A	5,980,360	111.1610	6,677,543	6,007,093	5,986,342	0	3,490	0	0	3.500	3.557	MON	17,521	206,316	08/15/2017	03/15/2047
3137F3-K6-0	FHR 4768 ZH - CMO/RMBS	0		4	1.A	3,915,656	103.6468	4,513,203	4,354,406	4,135,628	0	175,780	0	0	3.000	4.853	MON	10,886	128,534	02/02/2018	03/15/2048
3137F4-DM-1	FHR 4778 BN - CMO/RMBS			4	1.A	7,985,000	103.3392	8,267,137	8,000,000	7,986,450	0	1,037	0	0	4.000	4.045	MON	26,667	320,000	10/11/2018	09/15/2045
3137F4-DM-1	FHR 4778 BN - CMO/RMBS	0		4	1.A	3,709,712	103.3392	3,840,789	3,716,681	3,710,444	0	540	0	0	4.000	4.043	MON	12,389	148,667	10/11/2018	09/15/2045
3137F4-PQ-9	FHR 4776 MW - CMO/RMBS			4	1.A	3,979,844	102.1214	4,084,856	4,000,000	3,987,805	0	5,693	0	0	4.000	4.161	MON	13,333	160,000	10/04/2018	07/15/2045
3137F6-HZ-3	FHR 5035 UH - CMO/RMBS			4	1.A	249,141	99.2339	248,085	250,000	249,144	0	3	0	0	2.000	2.018	MON	417	833	10/09/2020	11/25/2050
3137FA-5D-6	FHR 4710 GZ - CMO/RMBS	0		4	1.A	7,956,257	105.7275	9,112,925	8,619,257	8,142,934	0	117,332	0	0	3.000	3.674	MON	21,548	254,424	08/02/2017	01/15/2047
3137FA-5D-6	FHR 4710 GZ - CMO/RMBS			4	1.A	3,060,099	105.7275	3,504,971	3,315,099	3,118,446	0	31,676	0	0	3.000	3.705	MON	8,288	97,856	08/02/2017	01/15/2047
3137FB-YC-4	FHR 4734 Z - CMO/RMBS	0		4	1.A	4,983,785	103.1549	5,543,806	5,374,254	5,173,949	0	146,428	0	0	3.000	4.167	MON	13,436	158,638	11/10/2017	12/15/2047
3137FB-YC-4	FHR 4734 Z - CMO/RMBS			4	1.A	1,830,778	103.1549	2,036,500	1,974,216	1,891,848	0	45,003	0	0	3.000	4.231	MON	4,936	58,275	11/10/2017	12/15/2047
3137FC-4R-2	FHR 4738 LZ - CMO/RMBS			4	1.A	1,539,463	106.6744	1,754,985	1,645,180	1,570,246	0	22,327	0	0	3.000	4.031	MON	4,113	45,361	03/26/2020	12/15/2047
3137FC-4R-2	FHR 4738 LZ - CMO/RMBS	0		4	1.A	3,363,006	106.6744	3,860,967	3,619,396	3,468,798	0	80,423	0	0	3.000	3.983	MON	9,048	106,838	12/08/2017	12/15/2047
3137FC-CD-4	FHR 4740 CZ - CMO/RMBS			4	1.A	946,662	106.8215	1,083,734	1,014,528	964,444	0	13,771	0	0	3.000	4.085	MON	2,536	26,546	03/26/2020	12/15/2047
3137FC-CD-4	FHR 4740 CZ - CMO/RMBS	0		4	1.A	1,517,126	106.8215	1,757,406	1,645,180	1,568,883	0	39,725	0	0	3.000	4.063	MON	4,113	48,563	12/08/2017	12/15/2047
3137FC-PQ-1	FHR 4752 PZ - CMO/RMBS	0		4	1.A	5,053,518	108.7206	5,897,847	5,424,776	5,149,179	0	58,262	0	0	3.000	3.622	MON	13,562	160,129	01/05/2018	11/15/2047
3137FC-PQ-1	FHR 4752 PZ - CMO/RMBS			4	1.A	1,732,601	108.7206	2,022,080	1,859,887	1,762,004	0	16,580	0	0	3.000	3.632	MON	4,650	54,900	01/05/2018	11/15/2047
3137FD-DG-4	FHR 4750 KZ - CMO/RMBS	0		4	1.A	166,441	109.6315	182,625	166,581	166,415	0	(19)	0	0	3.500	3.518	MON	486	5,721	12/19/2017	01/15/2048
3137FG-5H-4	FHR 4796 NZ - CMO/RMBS	0		4	1.A	5,820,520	108.7860	6,331,910	5,820,520	5,820,520	0	0	0	0	4.000	3.973	MON	19,402	227,854	07/23/2018	05/15/2048
3137FH-CA-9	FHR 4824 ZJ - CMO/RMBS	0		4	1.A	12,300,129	107.4814	14,288,327	13,293,771	12,744,734	0	369,912	0	0	3.500	5.055	MON	38,774	456,580	09/28/2018	09/15/2048
3137FH-CA-9	FHR 4824 ZJ - CMO/RMBS			4	1.A	6,525,149	107.4814	7,579,880	7,052,273	6,727,484	0	162,711	0	0	3.500	5.168	MON	20,569	242,213	09/28/2018	09/15/2048
3137FJ-C2-3	FHR 4833 VZ - CMO/RMBS	0		4	1.A	7,774,031	106.2528	8,500,595	8,000,346	7,898,232	0	99,398	0	0	4.000	4.737	MON	26,668	313,187	10/31/2018	09/15/2048
3137FJ-C2-3	FHR 4833 VZ - CMO/RMBS			4	1.A	3,189,189	106.2528	3,487,252	3,282,032	3,237,158	0	37,793	0	0	4.000	4.742	MON	10,940	128,481	10/31/2018	09/15/2048
3137G1-BU-0	FWLS 2017-SC02 1A2 - CMO/RMBS	0		4	1.A	7,962,109	99.8400	8,486,400	8,500,000	8,106,569	0	86,927	0	0	3.000	3.720	MON	21,250	255,000	07/19/2017	05/25/2047
3137G1-BU-0	FWLS 2017-SC02 1A2 - CMO/RMBS			4	1.A	2,810,156	99.8400	2,995,200	3,000,000	2,856,134	0	25,672	0	0	3.000	3.747	MON	7,500	90,000	07/19/2017	05/25/2047
3137G1-BX-4	FWLS 2017-SC02 2A2 - CMO/RMBS	0		4	1.A	14,638,559	102.7040	15,097,491	14,700,000	14,649,891	0	6,615	0	0	3.500	3.554	MON	42,875	514,500	07/19/2017	05/25/2047
3137G1-BX-4	FWLS 2017-SC02 2A2 - CMO/RMBS			4	1.A	5,277,848	102.7040	5,443,313	5,300,000	5,281,516	0	1,967	0	0	3.500	3.556	MON	15,458	185,500	07/19/2017	05/25/2047
31388J-TR-6	FN 606360 - RMBS	0		4	1.A	4,604	115.7676	4,787	4,135	4,451	0	(51)	0	0	7.000	4.355	MON	24	289	04/01/2017	10/01/2031
3138WG-EZ-3	FN AS6451 - RMBS	C		4	1.A	534,980	109.3243	566,283	517,984	527,650	0	(3,877)	0	0	3.500	2.832	MON	1,511	18,121	12/30/2015	01/01/2046
313921-6F-0	FNW 2001-W3 A - CMO/RMBS			4	1.A	90,429	112.3148	99,696	88,764	89,554	0	(104)	0	0	5.729	6.416	MON	424	5,174	12/05/2006	09/25/2041
31392D-BS-0	FNR 2002-33 Z - CMO/RMBS			4	1.A	139,285	117.5920	159,408	135,560	137,406	0	(37)	0	0	6.500	5.985	MON	734	8,811	11/15/2006	06/25/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31392T-W5-2	FHR 2478B EJ - CMO/RMBS	C		4	1.A	307,534	117.0696	324,933	277,556	308,651	0	(2,496)	0	0	6.000	2.738	MON	1,388	16,439	09/28/2012	08/15/2032
31392U-XE-9	FHR 2500B MC - CMO/RMBS			4	1.A	58,771	116.7440	61,918	53,037	59,255	0	(1,424)	0	0	6.000	2.169	MON	265	3,136	09/25/2012	09/15/2032
31392W-7B-0	FSPC T-051 1A - CMO/RMBS			4	1.A	200,681	125.4894	248,112	197,715	199,778	0	(91)	0	0	6.500	6.259	MON	1,071	12,851	12/05/2006	09/25/2043
31393D-DR-9	FNR 0358C PG - CMO/RMBS	C		4	1.A	718,582	114.8866	762,379	663,593	711,184	0	(7,777)	0	0	5.000	3.045	MON	2,765	33,105	02/14/2014	07/25/2033
31393P-FY-5	FHR 2595 TG - CMO/RMBS	C		4	1.A	191,013	103.2408	176,298	170,764	175,724	0	(2,001)	0	0	5.500	2.224	MON	783	9,045	09/28/2012	04/15/2023
31393R-CX-6	FHR 2617J ZU - CMO/RMBS	C		4	1.A	736,440	113.5662	744,072	655,188	734,804	0	(1,275)	0	0	5.000	1.439	MON	2,730	32,526	09/28/2012	05/15/2033
31393U-A6-0	FNW 2003-W19 A7 - CMO/RMBS	C		4	1.A	1,084,679	114.7093	1,114,092	971,230	1,045,060	0	(1,575)	0	0	5.620	3.650	MON	4,549	54,613	09/28/2012	11/25/2043
31393W-3S-6	FHR 2650A PB - CMO/RMBS	C		4	1.A	1,825,907	115.2373	1,820,971	1,580,192	1,686,605	0	(10,458)	0	0	5.000	3.109	MON	6,584	79,035	09/28/2012	07/15/2033
31393X-7A-9	FNGT 2004-T2 A1 - CMO/RMBS			4	1.A	106,208	116.7814	123,107	105,417	106,010	0	(8)	0	0	6.000	5.865	MON	527	6,324	12/05/2006	11/25/2043
31393X-GH-4	FNW 2004-W2 1A - CMO/RMBS			4	1.A	49,138	114.5340	55,861	48,772	48,957	0	(40)	0	0	6.000	5.785	MON	244	2,926	12/05/2006	02/25/2044
31394A-LV-6	FNW 2004-W10 A6 - CMO/RMBS	C		4	1.A	699,847	109.9808	687,782	625,366	692,225	0	4,875	0	0	5.750	4.674	MON	2,997	35,959	09/28/2012	08/25/2034
31394C-2J-0	FNR 0523A ZC - CMO/RMBS	CF		4	1.A	147,446	116.0620	169,268	145,843	146,401	0	(1)	0	0	5.500	5.322	MON	668	7,983	03/04/2009	04/25/2035
31394C-A2-8	FNR 2005-14 MG - CMO/RMBS	C		4	1.A	768,204	116.2727	818,241	703,725	749,635	0	(2,569)	0	0	5.000	3.228	MON	2,932	35,131	02/14/2014	03/25/2035
31394J-Y2-7	FSPC T058 1A4 - CMO/RMBS			4	1.A	1,290,666	116.6965	1,573,015	1,347,954	1,310,972	0	2,160	0	0	5.666	6.459	MON	6,365	76,269	10/16/2008	09/25/2043
31394L-EG-3	FHR 2691 MG - CMO/RMBS	C		4	1.A	595,491	111.9835	613,217	547,596	582,536	0	(4,181)	0	0	4.500	2.647	MON	2,053	24,563	02/14/2014	10/15/2033
31394L-J9-4	FHR 2691G ZH - CMO/RMBS	C		4	1.A	760,304	116.1185	753,125	648,583	701,854	0	4,495	0	0	5.500	3.241	MON	2,973	35,647	09/28/2012	10/15/2033
31394N-ZK-7	FHR 2737B YE - CMO/RMBS	C		4	1.A	420,381	113.8640	439,512	385,997	413,407	0	(9,210)	0	0	5.000	2.820	MON	1,608	19,250	02/14/2014	01/15/2034
31394P-DZ-3	FHR 2738 QG - CMO/RMBS	C		4	1.A	832,699	115.2681	882,745	765,819	830,902	0	(9,134)	0	0	5.000	2.451	MON	3,191	38,196	02/14/2014	01/15/2034
31394R-HL-6	FHR 2750 ZN - CMO/RMBS	C		4	1.A	560,924	113.3252	535,710	472,719	521,887	0	5,003	0	0	5.000	2.134	MON	1,970	23,611	09/28/2012	02/15/2034
31394R-LX-5	FHR 2752 GZ - CMO/RMBS	C		4	1.A	963,452	115.3137	918,066	796,147	855,792	0	(7,112)	0	0	5.000	2.618	MON	3,317	39,766	09/28/2012	02/15/2034
31394V-YH-7	FNR 2006-4 ME - CMO/RMBS	C		4	1.A	729,260	116.9056	713,068	609,952	662,301	0	(9,429)	0	0	6.000	3.649	MON	3,050	36,594	09/28/2012	02/25/2036
31395B-XZ-1	FNR 2006-25 B - CMO/RMBS	C		4	1.A	673,977	104.7424	632,939	604,282	626,215	0	(5,268)	0	0	5.500	2.732	MON	2,770	33,020	02/14/2014	04/25/2026
31395C-QX-2	FHR 2825 PZ - CMO/RMBS	CF		4	1.A	514,672	116.5403	593,783	509,508	510,720	0	(138)	0	0	5.500	5.428	MON	2,335	28,006	03/10/2009	07/15/2034
31395C-XH-9	FHR 2827 PG - CMO/RMBS	C		4	1.A	663,249	116.0226	651,364	561,411	606,186	0	(3,120)	0	0	6.000	3.739	MON	2,807	33,672	09/28/2012	07/15/2034
31395E-6F-9	FHR 2847 PG - CMO/RMBS	C		4	1.A	441,447	113.9838	431,623	378,671	422,553	0	(6,210)	0	0	5.000	1.771	MON	1,578	18,873	09/28/2012	08/15/2034
31395F-2F-0	FHR 2835 NZ - CMO/RMBS			4	1.A	264,304	114.2049	298,824	261,656	262,187	0	(69)	0	0	5.500	5.432	MON	1,199	14,367	03/10/2009	08/15/2034
31395H-WC-0	FHR 2893 PE - CMO/RMBS	C		4	1.A	541,591	114.0272	564,122	494,726	535,515	0	(6,061)	0	0	5.000	2.766	MON	2,061	24,685	02/14/2014	11/15/2034
31395R-G9-3	FHR 2966A NE - CMO/RMBS	C		4	1.A	898,146	113.6147	938,918	826,405	899,317	0	(7,708)	0	0	5.000	2.588	MON	3,443	41,173	02/14/2014	04/15/2035
31395U-KP-5	FHR 2978 JG - CMO/RMBS			4	1.A	239,114	113.6405	275,616	242,534	240,537	0	0	0	0	5.500	5.747	MON	1,112	13,331	12/08/2006	05/15/2035
31396G-K4-2	FHR 3104 QE - CMO/RMBS	C		4	1.A	641,307	114.0043	670,780	588,381	634,074	0	(7,040)	0	0	5.000	2.811	MON	2,452	29,288	02/14/2014	01/15/2036
31396H-MW-6	FHR 3110 HE - CMO/RMBS	C		4	1.A	402,398	115.1859	399,464	346,799	381,193	0	1,157	0	0	5.500	3.168	MON	1,590	19,040	09/28/2012	02/15/2036
31396J-ND-3	FHR 3131 ME - CMO/RMBS	C		4	1.A	564,842	117.0596	595,725	508,908	548,260	0	(1,090)	0	0	5.500	3.658	MON	2,332	27,971	02/14/2014	03/15/2036
31396W-G9-1	FNR 2007-65B GZ - CMO/RMBS	CF		4	1.A	465,741	113.0860	593,724	525,020	501,902	0	(452)	0	0	5.000	6.445	MON	2,188	26,196	10/08/2008	07/25/2037
31397B-CM-1	FHR 3212 PE - CMO/RMBS	C		4	1.A	713,140	118.3014	764,608	646,321	721,723	0	(9,019)	0	0	6.000	2.784	MON	3,232	38,739	02/14/2014	09/15/2036
31397C-WG-0	FHR 3239 ZE - CMO/RMBS			4	1.A	186,135	115.9172	214,073	184,678	185,521	0	(41)	0	0	5.750	5.629	MON	885	10,570	03/03/2009	11/15/2036
31397E-VT-9	FHRR R010 ZA - CMO/RMBS			4	1.A	333,843	116.6073	385,561	330,649	331,669	0	(115)	0	0	5.500	5.410	MON	1,515	18,141	03/05/2009	02/15/2037
31397M-2E-6	FNR 2009-3 CD - CMO/RMBS	0		4	1.A	3,265,607	124.7434	3,630,032	2,910,000	3,183,159	0	(50,024)	0	0	6.000	4.303	MON	14,550	174,600	09/27/2018	02/25/2049
31397N-WX-9	FNR 2009-30 Z - CMO/RMBS			4	1.A	292,345	118.6785	347,454	292,769	291,971	0	6	0	0	6.500	6.545	MON	1,586	19,018	03/30/2009	05/25/2039
31397S-G9-9	FNR 2011-46 Z - CMO/RMBS	CF		4	1.A	2,402,998	113.3394	2,988,876	2,637,102	2,596,464	0	26,003	0	0	4.500	5.407	MON	9,889	118,448	04/13/2011	05/25/2041
31398F-5A-5	FNR 2009-99 HZ - CMO/RMBS	C		4	1.A	40,437	107.6470	44,402	41,247	40,609	0	56	0	0	5.000	5.420	MON	172	2,057	03/18/2010	12/25/2039
31398F-VY-4	FNR 2009-95 PZ - CMO/RMBS	C		4	1.A	675,470	123.5185	806,388	652,848	655,040	0	(3,682)	0	0	6.000	5.738	MON	3,264	37,927	01/15/2010	11/25/2039
31398F-YE-5	FNR 2009-93 VZ - CMO/RMBS	C		4	1.A	39,678	104.8202	44,316	42,278	40,929	0	354	0	0	4.500	5.534	MON	159	1,835	12/01/2009	11/25/2039
31398F-YE-5	FNR 2009-93 VZ - CMO/RMBS			4	1.A	97,423	104.8202	111,424	106,300	101,119	0	748	0	0	4.500	6.140	MON	399	4,795	03/19/2010	11/25/2039
31398G-BZ-1	FNR 2009-102 EZ - CMO/RMBS	C		4	1.A	30,143	107.6806	33,129	30,766	30,228	0	45	0	0	5.000	5.479	MON	128	1,528	03/17/2010	12/25/2039
31398G-MM-8	FNR 2009-115 HZ - CMO/RMBS	C		4	1.A	40,987	107.7286	45,084	41,849	41,154	0	53	0	0	5.000	5.448	MON	174	2,085	03/18/2010	01/25/2040
31398G-TW-9	FNR 2009-109 LZ - CMO/RMBS	C		4	1.A	39,616	110.2551	45,676	41,428	40,242	0	102	0	0	5.000	5.821	MON	173	2,032	02/05/2010	01/25/2040
31398G-TW-9	FNR 2009-109 LZ - CMO/RMBS			4	1.A	162,281	110.2551	186,612	169,255	164,228	0	218	0	0	5.000	5.860	MON	705	8,471	03/19/2010	01/25/2040
31398G-U7-2	FNR 2010-4 GZ - CMO/RMBS	C		4	1.A	42,572	108.6360	47,277	43,519	42,873	0	24	0	0	5.000	5.401	MON	181	2,171	03/17/2010	02/25/2040
31398G-Y4-5	FNR 2010-10 BZ - CMO/RMBS	C		4	1.A	216,763	114.6793	254,130	221,601	219,015	0	(90)	0	0	5.000	5.284	MON	923	11,066	03/18/2010	02/25/2040
31398L-YL-6	FHR 3623 CZ - CMO/RMBS	C		4	1.A	218,573	114.6100	256,867	224,122	221,689	0	87	0	0	5.000	5.338	MON	934	11,184	03/18/2010	01/15/2040
31398L-ZZ-4	FHR 3621 HZ - CMO/RMBS			4	1.A	446,587	113.6163	514,884	453,178	449,584	0	72	0	0	5.000	5.227	MON	1,888	22,659	03/17/2010	01/15/2040
31398M-YC-4	FNR 2010-19 Z - CMO/RMBS	C		4	1.A	171,750	114.7749	200,223	174,449	172,878	0	48	0	0	5.000	5.224	MON	727	8,699	03/17/2010	03/25/2040
31398M-ZX-7	FNR 2010-23 LZ - CMO/RMBS	C		4	1.A	228,945	114.5969	265,780	231,926	230,379	0	91	0	0	5.000	5.167	MON	966	11,576	03/17/2010	03/25/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31402C-V5-8	FN 725236 - RMBS	0		4	1.A	2,818	110.5558	2,893	2,616	2,779	0	(27)	0	0	4.500	2.414	MON	10	118	04/01/2017	03/01/2034
3140FX-EC-2	FN BF0130 - RMBS	C		4	1.A	183,012	109.9211	202,243	183,989	183,134	0	112	0	0	3.500	3.598	MON	537	6,439	03/05/2018	08/01/2056
3140KL-JF-0	FN BQ1161 - RMBS			4	1.A	466,899	105.5066	467,136	442,755	465,625	0	(1,274)	0	0	2.500	1.388	MON	922	3,690	08/05/2020	08/01/2050
3140Q9-DP-5	FN CA1909 - RMBS	0		4	1.A	23,753,576	108.6719	25,158,938	23,151,281	23,775,150	0	53,706	0	0	4.500	3.474	MON	86,817	1,041,725	10/10/2018	06/01/2048
3140X8-KJ-5	FN FM4796 - RMBS	C		4	1.A	1,455,897	104.5798	1,460,722	1,396,753	1,455,541	0	(356)	0	0	2.000	1.105	MON	2,328	0	11/20/2020	11/01/2050
31410C-VS-8	FN 885425 - RMBS	0		4	1.A	223	114.8199	229	199	225	0	0	0	0	6.500	2.552	MON	1	13	04/01/2017	06/01/2036
31411A-2E-4	FN 902673 - RMBS			4	1.A	23,095	115.4988	26,887	23,279	22,878	0	(3)	0	0	5.500	5.996	MON	107	1,280	12/19/2006	12/01/2036
31411D-A3-3	FN 904626 - RMBS			4,5	1.A	45,128	104.5509	45,631	43,645	44,535	0	(1,143)	0	0	2.120	1.475	MON	77	1,627	09/25/2009	12/01/2036
31411G-UY-6	FN 907899 - RMBS			4,5	1.A	59,361	105.4354	60,997	57,853	58,816	0	(58)	0	0	2.400	1.968	MON	116	2,230	09/25/2009	01/01/2037
31418C-3J-1	FN MA3500 - RMBS			4	1.A	701,839	102.6147	724,037	705,588	701,144	0	(546)	0	0	4.000	4.247	MON	2,352	32,339	10/10/2018	10/01/2048
31418C-3J-1	FN MA3500 - RMBS	0		4	1.A	1,871,571	102.6147	1,930,765	1,881,567	1,871,351	0	331	0	0	4.000	4.195	MON	6,272	75,258	10/10/2018	10/01/2048
31418C-TP-9	FN MA3257 - RMBS	C		4	1.A	83,775	104.0938	85,574	82,208	83,100	0	(448)	0	0	3.500	2.772	MON	240	2,876	12/08/2017	01/01/2048
31418D-SH-6	FN MA4119 - RMBS			4	1.A	918,562	103.8884	924,522	889,918	917,449	0	(1,113)	0	0	2.000	1.313	MON	1,483	4,450	08/18/2020	09/01/2050
31418D-SH-6	FN MA4119 - RMBS	C		4	1.A	253,211	103.8884	254,854	245,315	252,904	0	(307)	0	0	2.000	1.313	MON	409	1,227	08/18/2020	09/01/2050
31419H-QD-7	FN AE6751 - RMBS	0		4	1.A	159,159	108.5374	160,440	147,820	159,532	0	(2,021)	0	0	4.500	2.235	MON	554	6,651	04/01/2017	10/01/2040
35563P-AQ-2	SCRT 2017-1 HB - CMO/RMBS	0		4	1.A	12,087,567	110.3654	14,457,873	13,100,000	12,343,281	0	38,910	0	0	3.000	3.639	MON	32,750	393,000	10/11/2017	01/25/2056
35563P-AQ-2	SCRT 2017-1 HB - CMO/RMBS			4	1.A	4,382,896	110.3654	5,242,358	4,750,000	4,475,479	0	13,970	0	0	3.000	3.639	MON	11,875	142,500	10/11/2017	01/25/2056
35563P-BG-3	SCRT 2017-2 HB - CMO/RMBS	0		4	1.A	12,429,072	110.3690	14,899,810	13,500,000	12,697,667	0	18,892	0	0	3.000	3.575	MON	33,750	405,000	10/11/2017	08/25/2056
35563P-BG-3	SCRT 2017-2 HB - CMO/RMBS			4	1.A	3,222,352	110.3690	3,862,914	3,500,000	3,292,071	0	4,982	0	0	3.000	3.575	MON	8,750	105,000	10/11/2017	08/25/2056
35563P-BU-2	SCRT 2017-3 MB - CMO/RMBS	0		4	1.A	10,730,587	110.4385	12,700,431	11,500,000	10,844,341	0	16,357	0	0	3.000	3.545	MON	28,750	345,000	10/04/2017	07/25/2056
35563P-BU-2	SCRT 2017-3 MB - CMO/RMBS			4	1.A	4,198,925	110.4385	4,969,734	4,500,000	4,243,275	0	6,238	0	0	3.000	3.545	MON	11,250	135,000	10/04/2017	07/25/2056
35563P-BZ-1	SCRT 2017-3 HB - CMO/RMBS	0		4	1.A	4,027,928	113.0415	4,804,262	4,250,000	4,112,856	0	2,192	0	0	3.047	3.579	MON	10,793	138,125	10/04/2017	07/25/2056
35563P-DT-3	SCRT 2018-1 HT - CMO/RMBS	C		4	1.A	216,915	108.4161	247,916	228,671	221,610	0	(119)	0	0	3.000	3.639	MON	572	5,665	03/09/2018	05/25/2057
35563P-DV-8	SCRT 2018-1 HB - CMO/RMBS	0		4	1.A	9,304,137	110.4397	11,596,165	10,500,000	9,570,569	0	54,320	0	0	3.000	3.912	MON	26,250	310,625	03/09/2018	05/25/2057
35563P-DY-2	SCRT 2018-1 MT - CMO/RMBS	C		4	1.A	220,512	107.4193	247,265	230,187	222,959	0	(310)	0	0	3.000	3.635	MON	575	5,790	03/09/2018	05/25/2057
35563P-EA-3	SCRT 2018-1 MB - CMO/RMBS	0		4	1.A	9,371,543	110.3764	11,589,518	10,500,000	9,512,462	0	19,371	0	0	3.000	3.893	MON	26,250	300,748	03/09/2018	05/25/2057
35563P-GH-6	SCRT 2018-3 MB - CMO/RMBS			4	1.A	2,354,064	116.5391	2,913,477	2,500,000	2,372,170	0	16,046	0	0	3.500	4.050	MON	7,292	83,544	08/09/2018	08/27/2057
35563P-GK-9	SCRT 2018-3 MZ - CMO/RMBS			4	1.A	3,950,573	118.4169	5,154,118	4,352,518	4,012,188	0	43,235	0	0	3.500	4.151	MON	12,695	149,489	08/09/2018	08/27/2057
35563P-GK-9	SCRT 2018-3 MZ - CMO/RMBS	0		4	1.A	5,432,106	118.4169	7,086,912	5,984,713	5,517,388	0	60,012	0	0	3.500	4.156	MON	17,455	205,547	08/09/2018	08/27/2057
35563P-HD-4	SCRT 2018-4 HZ - CMO/RMBS	0		4	1.A	9,227,849	110.8386	13,010,005	11,737,797	9,514,996	0	92,853	0	0	3.000	4.579	MON	29,344	346,478	11/08/2018	03/25/2058
35563P-HD-4	SCRT 2018-4 HZ - CMO/RMBS			4	1.A	3,355,581	110.8386	4,730,911	4,268,290	3,459,790	0	33,556	0	0	3.000	4.577	MON	10,671	125,992	11/08/2018	03/25/2058
35563P-HG-7	SCRT 2018-4 MB - CMO/RMBS			4	1.A	2,682,387	116.6287	3,498,863	3,000,000	2,716,823	0	10,640	0	0	3.500	4.521	MON	8,750	105,000	11/08/2018	03/25/2058
35563P-HG-7	SCRT 2018-4 MB - CMO/RMBS	0		4	1.A	1,788,258	116.6287	2,332,575	2,000,000	1,811,242	0	7,120	0	0	3.500	4.521	MON	5,833	70,000	11/08/2018	03/25/2058
35563P-HJ-1	SCRT 2018-4 MZ - CMO/RMBS	0		4	1.A	926,944	118.5270	1,278,508	1,078,664	944,732	0	7,068	0	0	3.500	4.536	MON	3,146	37,047	11/08/2018	03/25/2058
35563P-HJ-1	SCRT 2018-4 MZ - CMO/RMBS			4	1.A	926,944	118.5270	1,278,508	1,078,664	944,634	0	6,969	0	0	3.500	4.533	MON	3,146	37,047	11/08/2018	03/25/2058
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						466,650,665	XXX	534,620,455	491,944,258	474,072,704	0	4,741,683	0	0	XXX	XXX	XXX	1,437,793	16,949,082	XXX	XXX
3132Y7-GN-9	FH WE2005 - CMBS/RMBS			4	1.A	3,645,870	109.8155	4,236,401	3,857,744	3,685,178	0	17,578	0	0	3.180	3.967	MON	10,223	122,977	10/25/2018	09/01/2033
3132Y7-GN-9	FH WE2005 - CMBS/RMBS	0		4	1.A	5,468,805	109.8155	6,354,602	5,786,616	5,528,347	0	26,887	0	0	3.180	3.965	MON	15,335	184,014	10/25/2018	09/01/2033
313637-VQ-0	FN 109623 - CMBS/RMBS	0		4	1.A	369,999	119.2591	426,079	357,272	368,610	0	(627)	0	0	4.330	3.989	MON	1,332	15,728	08/09/2018	09/01/2048
313637-Z9-4	FN 109768 - CMBS/RMBS	0		4	1.A	2,705,063	120.2884	3,247,788	2,700,000	2,701,192	0	(1,722)	0	0	3.910	3.859	MON	9,091	107,330	08/17/2018	09/01/2038
313637-Z9-4	FN 109768 - CMBS/RMBS			4	1.A	1,001,875	120.2884	1,202,884	1,000,000	1,000,452	0	(627)	0	0	3.910	3.859	MON	3,367	39,752	08/17/2018	09/01/2038
31377U-5M-1	FN 387952 - CMBS/RMBS	0		4	1.A	4,016,250	117.9802	4,719,209	4,000,000	4,009,436	0	(3,027)	0	0	3.880	3.808	MON	13,364	157,787	08/21/2018	09/01/2038
31377U-6D-0	FN 387968 - CMBS/RMBS			4	1.A	1,020,625	122.3759	1,223,759	1,000,000	1,017,261	0	(1,442)	0	0	4.060	3.858	MON	3,496	41,277	07/17/2018	08/01/2048
3137BF-XU-0	FHMS K-042 X1 - CMBS	C		3	1.A	40,440	3.5727	16,948	0	20,227	0	(5,636)	0	0	1.039	(4.461)	MON	411	5,309	01/21/2015	12/25/2024
3137BF-XU-0	FHMS K-042 X1 - CMBS			3	1.A	319,472	3.5727	133,890	0	159,792	0	(44,522)	0	0	1.039	(4.461)	MON	3,244	41,937	01/21/2015	12/25/2024
3137FD-ET-5	FHMS K-1504 A3 - CMBS	0		4	1.A	257,495	119.0994	297,748	250,000	256,154	0	(474)	0	0	3.459	3.203	MON	721	8,648	01/11/2018	11/25/2032
3137FH-Q7-1	FHMS K-1507 A3 - CMBS	0		4	1.A	4,256,196	125.0811	5,253,408	4,200,000	4,248,286	0	(3,601)	0	0	3.990	3.879	MON	13,965	167,580	09/20/2018	08/25/2033
3137FH-Q7-1	FHMS K-1507 A3 - CMBS			4	1.A	3,242,816	125.0811	4,002,596	3,200,000	3,236,802	0	(2,731)	0	0	3.990	3.879	MON	10,640	127,680	09/20/2018	08/25/2033
3137FJ-Y6-0	FHMS K-1508 A2 - CMBS			4	1.A	1,982,334	122.8703	2,457,407	2,000,000	1,984,179	0	893	0	0	3.900	3.999	MON	6,500	78,000	11/07/2018	12/25/2030
3137FJ-Y6-0	FHMS K-1508 A2 - CMBS	0		4	1.A	2,973,501	122.8703	3,686,110	3,000,000	2,976,268	0	1,340	0	0	3.900	3.999	MON	9,750	117,000	11/07/2018	12/25/2030
3137FJ-Y7-8	FHMS K-1508 A3 - CMBS			4	1.A	3,923,144	124.3883	4,975,532	4,000,000	3,930,517	0	3,578	0	0	3.900	4.085	MON	13,000	156,000	11/07/2018	10/25/2033
3137FJ-Y7-8	FHMS K-1508 A3 - CMBS	0		4	1.A	4,903,930	124.3883	6,219,416	5,000,000	4,913,150	0	4,476	0	0	3.900	4.085	MON	16,250	195,000	11/07/2018	10/25/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138L6-PW-2	FN AM5836 - CMBS/RMBS	C		4	1.A	227,061	118.1481	265,284	224,535	231,795	0	2,635	0	0	4.050	4.264	MON	783	9,245	03/31/2014	04/01/2032
3138L7-JC-1	FN AM6558 - CMBS/RMBS			4	1.A	1,745,003	119.2235	2,128,143	1,785,003	1,774,869	0	19,334	0	0	3.700	4.584	MON	5,687	67,351	10/29/2018	09/01/2034
3138L7-JC-1	FN AM6558 - CMBS/RMBS	D		4	1.A	2,443,004	119.2235	2,979,400	2,499,004	2,484,383	0	26,550	0	0	3.700	4.586	MON	7,962	94,004	10/29/2018	09/01/2034
3138L8-CM-4	FN AM7275 - CMBS/RMBS	C		4	1.A	346,240	102.3490	358,221	350,000	347,968	0	310	0	0	3.000	3.122	MON	875	10,500	11/05/2014	12/01/2024
3138L9-4A-7	FN AM8916 - CMBS/RMBS	C		4	1.A	192,125	109.4914	218,983	200,000	198,041	0	2,302	0	0	3.160	3.809	MON	544	6,425	05/05/2015	06/01/2035
3138L9-L6-7	FN AM8448 - CMBS/RMBS	C		4	1.A	199,344	114.6428	229,286	200,000	203,124	0	1,926	0	0	3.450	3.785	MON	594	7,015	05/05/2015	05/01/2045
3138LA-CG-2	FN AM9070 - CMBS/RMBS	D		4	1.A	620,750	117.6648	764,821	650,000	632,551	0	6,640	0	0	3.770	4.777	MON	2,110	24,913	09/20/2018	08/01/2045
3138LC-QA-6	FN AN0448 - CMBS/RMBS	C		4	1.A	188,532	117.8678	217,728	184,722	190,688	0	1,544	0	0	3.880	3.986	MON	617	7,287	11/17/2015	01/01/2046
3138LJ-ZP-8	FN AN6149 - CMBS/RMBS			4	1.A	3,852,162	114.2735	4,782,344	4,185,000	3,931,797	0	44,371	0	0	3.140	4.333	MON	11,316	133,599	10/17/2018	07/01/2032
3138LL-CX-1	FN AN7285 - CMBS/RMBS	D		4	1.A	302,438	116.5618	349,685	300,000	304,488	0	1,507	0	0	3.250	3.461	MON	840	9,912	12/20/2017	01/01/2033
3138LL-EC-5	FN AN7330 - CMBS/RMBS	D		4	1.A	6,503,047	117.2926	7,624,019	6,500,000	6,574,713	0	45,271	0	0	3.260	3.618	MON	18,247	215,432	10/20/2017	12/01/2037
3138LL-EC-5	FN AN7330 - CMBS/RMBS			4	1.A	5,002,344	117.2926	5,864,630	5,000,000	5,061,686	0	39,038	0	0	3.260	3.610	MON	14,036	165,717	10/20/2017	12/01/2037
3138LL-MU-6	FN AN7570 - CMBS/RMBS	D		4	1.A	100,063	114.8573	114,857	100,000	100,781	0	490	0	0	3.160	3.413	MON	272	3,213	12/20/2017	02/01/2033
3138LM-K6-9	FN AN8416 - CMBS/RMBS	D		4	1.A	480,220	118.3438	568,289	480,202	481,727	0	1,047	0	0	3.740	3.863	MON	1,547	18,259	03/02/2018	02/01/2048
3138LM-RA-3	FN AN8580 - CMBS/RMBS	C		4	1.A	300,938	119.4435	358,330	300,000	304,011	0	1,965	0	0	3.510	3.878	MON	907	10,706	02/07/2018	04/01/2038
3138LM-RA-3	FN AN8580 - CMBS/RMBS	D		4	1.A	5,316,563	119.4435	6,330,503	5,300,000	5,370,863	0	34,706	0	0	3.510	3.878	MON	16,019	189,131	02/07/2018	04/01/2038
3138LM-YG-2	FN AN8810 - CMBS/RMBS	C		4	1.A	305,063	115.2540	345,762	300,000	306,827	0	1,370	0	0	3.610	3.780	MON	933	11,010	03/02/2018	05/01/2033
3138LN-6W-6	FN AN9884 - CMBS/RMBS			4	1.A	1,100,859	120.5700	1,326,270	1,100,000	1,099,447	0	(632)	0	0	4.020	3.980	MON	3,808	44,957	07/26/2018	09/01/2048
3138LN-6W-6	FN AN9884 - CMBS/RMBS	D		4	1.A	3,102,422	120.5700	3,737,670	3,100,000	3,098,405	0	(1,817)	0	0	4.020	3.980	MON	10,731	126,697	07/26/2018	09/01/2048
3138LN-G7-0	FN AN9221 - CMBS/RMBS	C		4	1.A	301,781	114.8944	344,683	300,000	301,881	0	214	0	0	3.660	3.671	MON	946	11,163	02/23/2018	05/01/2033
3138LN-PL-9	FN AN9426 - CMBS/RMBS	D		4	1.A	1,000,625	119.9440	1,199,440	1,000,000	999,269	0	(583)	0	0	4.040	4.000	MON	3,479	41,073	06/21/2018	08/01/2048
3138LN-RL-7	FN AN9490 - CMBS/RMBS	D		4	1.A	245,119	117.4207	284,795	242,542	244,632	0	(219)	0	0	4.050	3.924	MON	846	9,987	08/21/2018	09/01/2048
3138LN-YB-1	FN AN9705 - CMBS/RMBS			4	1.A	1,004,766	115.7032	1,157,032	1,000,000	1,003,009	0	(912)	0	0	3.880	3.791	MON	3,341	39,447	01/09/2019	07/01/2033
3138LN-YB-1	FN AN9705 - CMBS/RMBS	D		4	1.A	299,344	115.7032	347,110	300,000	299,047	0	(124)	0	0	3.880	3.864	MON	1,002	11,834	09/11/2018	07/01/2033
3140HR-6G-3	FN BL0870 - CMBS/RMBS	D		4	1.A	14,284,375	121.7920	17,050,877	14,000,000	14,243,135	0	(21,055)	0	0	4.280	4.074	MON	51,598	609,187	11/14/2018	12/01/2048
3140HR-6G-3	FN BL0870 - CMBS/RMBS			4	1.A	6,121,875	121.7920	7,307,519	6,000,000	6,104,386	0	(8,838)	0	0	4.280	4.074	MON	22,113	261,080	11/14/2018	12/01/2048
3140HR-C6-8	FN BL0092 - CMBS/RMBS	D		4	1.A	3,373,626	120.3844	4,177,338	3,470,000	3,381,881	0	3,932	0	0	3.690	3.920	MON	11,026	130,177	10/19/2018	10/01/2033
3140HR-N2-5	FN BL0408 - CMBS/RMBS			4	1.A	980,349	115.5899	1,121,271	970,043	978,324	0	(960)	0	0	4.140	4.003	MON	3,458	40,917	10/01/2018	11/01/2038
3140HR-N5-8	FN BL0411 - CMBS/RMBS			4	1.A	6,526,406	119.9850	7,799,024	6,500,000	6,514,384	0	(5,734)	0	0	3.890	3.805	MON	21,773	257,064	10/05/2018	11/01/2030
3140HR-PV-9	FN BL0435 - CMBS/RMBS	D		4	1.A	2,999,077	116.0264	3,460,258	2,982,302	2,997,174	0	(946)	0	0	4.220	4.175	MON	10,488	125,853	10/23/2018	06/01/2044
3140HR-QU-0	FN BL0466 - CMBS/RMBS	D		4	1.A	2,459,733	120.3844	3,045,725	2,530,000	2,465,752	0	2,867	0	0	3.690	3.920	MON	8,039	94,913	10/19/2018	10/01/2033
3140HR-SE-4	FN BL0516 - CMBS/RMBS	D		4	1.A	4,002,500	127.1954	5,087,815	4,000,000	3,997,641	0	(2,475)	0	0	4.085	4.043	MON	14,071	166,123	10/24/2018	12/01/2038
3140HR-SE-4	FN BL0516 - CMBS/RMBS			4	1.A	2,001,250	127.1954	2,543,908	2,000,000	1,998,845	0	(1,213)	0	0	4.085	4.043	MON	7,035	83,062	10/24/2018	12/01/2038
3140HR-WX-7	FN BL0661 - CMBS/RMBS			4	1.A	3,873,888	122.2351	4,724,178	3,864,830	3,868,326	0	(2,682)	0	0	3.990	3.924	MON	13,279	157,156	10/09/2018	11/01/2033
3140HR-WX-7	FN BL0661 - CMBS/RMBS	D		4	1.A	4,842,360	122.2351	5,905,223	4,831,037	4,835,381	0	(3,371)	0	0	3.990	3.924	MON	16,599	195,971	10/09/2018	11/01/2033
3140HR-X4-0	FN BL0698 - CMBS/RMBS	D		4	1.A	3,048,750	125.6180	3,768,540	3,000,000	3,039,264	0	(4,627)	0	0	4.110	3.918	MON	10,618	125,355	10/26/2018	11/01/2033
3140HR-YH-0	FN BL0711 - CMBS/RMBS			4	1.A	482,956	116.6766	549,627	471,069	481,225	0	(869)	0	0	4.320	3.985	MON	1,752	20,778	12/27/2018	11/01/2038
3140HS-2H-3	FN BL1675 - CMBS/RMBS			4	1.A	2,025,625	121.4400	2,428,799	2,000,000	2,022,102	0	(1,985)	0	0	4.170	4.041	MON	7,182	84,790	01/28/2019	02/01/2049
3140HS-CK-5	FN BL0973 - CMBS/RMBS	D		4	1.A	978,836	121.3216	1,177,239	970,345	976,766	0	(1,049)	0	0	4.270	4.135	MON	3,568	42,124	11/21/2018	12/01/2033
3140HS-DM-0	FN BL1007 - CMBS/RMBS	D		4	1.A	2,013,125	122.4720	2,449,441	2,000,000	2,009,351	0	(1,930)	0	0	4.030	3.930	MON	6,941	81,943	11/26/2018	12/01/2033
3140HS-DM-0	FN BL1007 - CMBS/RMBS			4	1.A	1,006,563	122.4720	1,224,720	1,000,000	1,004,694	0	(947)	0	0	4.030	3.930	MON	3,470	40,972	11/26/2018	12/01/2033
3140HS-DR-9	FN BL1011 - CMBS/RMBS	D		4	1.A	6,003,750	124.8449	7,490,697	6,000,000	5,996,257	0	(3,798)	0	0	4.020	3.975	MON	20,770	245,220	11/26/2018	12/01/2033
3140HS-DR-9	FN BL1011 - CMBS/RMBS			4	1.A	2,001,250	124.8449	2,496,899	2,000,000	1,998,771	0	(1,247)	0	0	4.020	3.975	MON	6,923	81,740	11/26/2018	12/01/2033
3140HS-DV-0	FN BL1015 - CMBS/RMBS	D		4	1.A	4,500,000	115.0224	5,176,007	4,500,000	4,500,000	0	0	0	0	3.955	3.892	MON	15,326	180,941	11/28/2018	12/01/2028
3140HS-J7-7	FN BL1185 - CMBS/RMBS			4	1.A	6,011,250	123.4842	7,409,052	6,000,000	6,003,735	0	(4,223)	0	0	3.900	3.842	MON	20,150	237,900	12/11/2018	02/01/2034
3140HS-KL-4	FN BL1198 - CMBS/RMBS			4	1.A	905,063	104.2696	938,426	900,000	903,399	0	(890)	0	0	4.250	4.153	MON	3,294	38,888	12/06/2018	01/01/2034
3140HS-LY-5	FN BL1242 - CMBS/RMBS			4	1.A	2,179,078	122.8960	2,672,987	2,175,000	2,176,346	0	(1,456)	0	0	4.080	4.026	MON	7,642	90,219	12/10/2018	01/01/2039
3140HS-U4-1	FN BL1502 - CMBS/RMBS			4	1.A	5,934,895	116.9925	6,819,772	5,829,240	5,928,001	0	(3,845)	0	0	4.080	3.934	MON	19,819	238,108	01/08/2019	02/01/2049
3140HS-VM-0	FN BL1519 - CMBS/RMBS			4	1.A	4,082,500	119.5238	4,780,953	4,000,000	4,069,927	0	(6,999)	0	0	3.870	3.643	MON	13,330	157,380	01/08/2019	02/01/2034
3140HS-W5-6	FN BL1567 - CMBS/RMBS	C		4	1.A	251,406	113.2189	283,047	250,000	250,896	0	(281)	0	0	3.590	3.475	MON	773	9,125	01/14/2019	02/01/2029
3140HS-ZJ-3	FN BL1644 - CMBS/RMBS	C		4	1.A	250,781	118.7691	296,923	250,000	250,471	0	(184)	0	0	3.660	3.593	MON	788	9,303	01/24/2019	03/01/2034
3140HT-CK-3	FN BL1873 - CMBS/RMBS			4	1.A	2,021,250	120.8958	2,417,915	2,000,000	2,018,031	0	(1,996)	0	0	4.080	3.962	MON	7,027	82,960	02/21/2019	04/01/2049
3140HT-F2-0	FN BL1984 - CMBS/RMBS			4	1.A	140,088	121.3636	169,909	140,000	139,959	0	(84)	0	0	3.590	3.545	MON	433	5,110	03/01/2019	05/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3140HT-F2-0	FN BL1984 - CMBS/RMBS	C		4	1.A	50,031	121.3636	60,682	50,000	49,986	0	(30)	0	0	3.590	3.545	MON	155	1,825	03/01/2019	05/01/2034
3140HT-F3-8	FN BL1985 - CMBS/RMBS			4	1.A	150,094	121.3636	182,045	150,000	149,957	0	(90)	0	0	3.590	3.545	MON	464	5,475	03/01/2019	05/01/2034
3140HT-F3-8	FN BL1985 - CMBS/RMBS	C		4	1.A	50,031	121.3636	60,682	50,000	49,986	0	(30)	0	0	3.590	3.545	MON	155	1,825	03/01/2019	05/01/2034
3140HT-F4-6	FN BL1986 - CMBS/RMBS			4	1.A	120,075	121.3636	145,636	120,000	119,965	0	(72)	0	0	3.590	3.545	MON	371	4,380	03/01/2019	05/01/2034
3140HT-F4-6	FN BL1986 - CMBS/RMBS	C		4	1.A	30,019	121.3636	36,409	30,000	29,991	0	(18)	0	0	3.590	3.545	MON	93	1,095	03/01/2019	05/01/2034
3140HT-FB-0	FN BL1961 - CMBS/RMBS			4	1.A	2,021,250	117.9808	2,359,615	2,000,000	2,017,523	0	(2,310)	0	0	3.620	3.485	MON	6,234	73,607	02/27/2019	04/01/2034
3140HT-FX-2	FN BL1981 - CMBS/RMBS			4	1.A	200,125	121.3636	242,727	200,000	199,942	0	(120)	0	0	3.590	3.545	MON	618	7,300	03/01/2019	05/01/2034
3140HT-FX-2	FN BL1981 - CMBS/RMBS	C		4	1.A	70,044	121.3636	84,955	70,000	69,980	0	(42)	0	0	3.590	3.545	MON	216	2,555	03/01/2019	05/01/2034
3140HT-FY-0	FN BL1982 - CMBS/RMBS			4	1.A	3,171,981	121.3636	3,847,227	3,170,000	3,169,095	0	(1,895)	0	0	3.590	3.545	MON	9,800	115,700	03/01/2019	05/01/2034
3140HT-FY-0	FN BL1982 - CMBS/RMBS	C		4	1.A	50,031	121.3636	60,682	50,000	49,986	0	(30)	0	0	3.590	3.545	MON	155	1,825	03/01/2019	05/01/2034
3140HT-HJ-1	FN BL2032 - CMBS/RMBS			4	1.A	1,010,625	119.6459	1,196,459	1,000,000	1,008,769	0	(1,147)	0	0	3.675	3.540	MON	3,165	37,362	03/01/2019	04/01/2034
3140HU-B9-6	FN BL2763 - CMBS/RMBS			4	1.A	1,155,783	115.1548	1,297,686	1,126,906	1,153,463	0	(1,626)	0	0	3.990	3.735	MON	3,872	45,756	05/13/2019	06/01/2049
3140HV-C9-3	FN BL3695 - CMBS/RMBS			4	1.A	494,876	111.9456	548,168	489,674	494,329	0	(438)	0	0	3.460	3.334	MON	1,459	17,225	07/12/2019	08/01/2049
35563C-AB-4	FMMHR 2015-R1 1XA - CMBS			4	1.A	377,612	6.9967	329,933	0	370,524	0	(13,314)	0	0	0.700	5.459	MON	550	33,320	12/16/2019	11/26/2055
35563C-AT-5	FMMHR 2015-R1 3XA - CMBS			4	1.A	624,973	5.9797	542,663	0	606,814	0	(29,430)	0	0	0.700	5.288	MON	1,059	56,807	01/29/2020	11/25/2052
35563C-AW-8	FMMHR 2015-R1 3XB - CMBS			4	1.A	183,451	5.8638	159,643	0	177,225	0	(9,534)	0	0	0.647	5.662	MON	294	17,042	01/29/2020	11/25/2052
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						180,371,231	XXX	216,280,366	179,093,086	180,453,812	0	80,264	0	0	XXX	XXX	XXX	596,070	7,152,349	XXX	XXX
00164T-AD-0	AMCEST 2007 A A2 - RMBS			1	1.F FE	521,693	124.2197	589,803	474,806	519,413	0	(896)	0	0	6.010	5.223	JJ	13,158	28,536	07/28/2016	01/15/2053
196711-LY-9	COLORADO ST CTFS PARTN	C		1	1.D FE	495,484	129.5490	518,196	400,000	467,063	0	(6,355)	0	0	6.250	3.954	MS	7,361	25,000	03/03/2016	09/15/2029
249218-BC-1	DENVER COLO PUB SCHS CTFS PARTN			1	1.C FE	2,000,000	121.3200	2,426,400	2,000,000	2,000,000	0	0	0	0	4.242	4.242	JD	3,771	84,840	04/18/2013	12/15/2037
35563C-AA-6	FMMHR 2015-R1 1A - CMBS			4	1.A	6,423,201	122.8328	7,066,522	5,752,959	6,430,671	0	12,889	0	0	4.492	3.771	MON	4,307	251,771	05/22/2020	11/26/2055
35563C-AA-6	FMMHR 2015-R1 1A - CMBS	0		4	1.A	10,530,059	122.8328	12,163,685	9,902,634	10,548,387	0	35,643	0	0	4.492	4.163	MON	7,414	461,006	09/19/2018	11/26/2055
35563C-AD-0	FMMHR 2015-R1 1B - CMBS			4	1.A	8,442,279	119.6459	9,027,122	7,544,864	8,365,273	0	(43,372)	0	0	4.492	3.875	MON	5,649	329,910	03/26/2020	11/26/2055
35563C-AD-0	FMMHR 2015-R1 1B - CMBS	0		4	1.A	14,637,331	119.6459	15,515,366	12,967,735	14,501,505	0	(43,225)	0	0	4.492	3.807	MON	9,709	603,703	11/09/2017	11/26/2055
35563C-AJ-7	FMMHR 2015-R1 2A - CMBS			4	1.A	13,777,463	117.8628	15,230,116	12,921,898	13,731,436	0	(43,197)	0	0	4.324	3.842	MON	9,312	525,344	03/26/2020	10/25/2052
35563C-AJ-7	FMMHR 2015-R1 2A - CMBS	C		4	1.A	249,726	117.8628	282,039	239,294	249,025	0	(682)	0	0	4.324	4.008	MON	172	10,364	05/21/2019	10/25/2052
35563C-AM-0	FMMHR 2015-R1 2B - CMBS	0		4	1.A	2,684,741	114.8685	2,858,688	2,488,662	2,665,543	0	(6,905)	0	0	4.096	3.781	MON	1,699	107,790	11/09/2017	10/25/2052
35563C-AM-0	FMMHR 2015-R1 2B - CMBS			4	1.A	1,433,214	114.8685	1,539,294	1,340,049	1,426,315	0	(2,650)	0	0	4.096	3.829	MON	915	53,247	03/26/2020	10/25/2052
35563C-AS-7	FMMHR 2015-R1 3A - CMBS			4	1.A	770,882	118.2416	804,786	680,628	769,448	0	(1,429)	0	0	4.437	3.316	MON	503	21,754	05/22/2020	11/25/2052
35563C-AV-0	FMMHR 2015-R1 3B - CMBS			4	1.A	1,571,506	115.7045	1,680,038	1,452,007	1,565,288	0	(2,015)	0	0	4.102	3.772	MON	993	58,253	03/26/2020	11/25/2052
35563C-AV-0	FMMHR 2015-R1 3B - CMBS	0		4	1.A	3,108,769	115.7045	3,307,574	2,858,638	3,090,648	0	(4,858)	0	0	4.102	3.744	MON	1,954	127,245	11/09/2017	11/25/2052
35563C-AY-4	FMMHR 2015-R1 3C - CMBS			4	1.A	453,752	96.9621	439,967	453,752	453,752	0	0	0	0	5.937	6.052	MON	225	29,175	09/10/2019	11/25/2052
59333M-B3-8	MIAMI-DADE CNTY FLA SCH BRD CTFS PARTN	C		1	1.E FE	510,000	129.0830	658,323	510,000	510,000	0	0	0	0	6.485	6.485	JD	1,470	33,074	06/11/2010	06/15/2027
59333M-B3-8	MIAMI-DADE CNTY FLA SCH BRD CTFS PARTN			1	1.E FE	1,125,000	129.0830	1,452,184	1,125,000	1,125,000	0	0	0	0	6.485	6.485	JD	3,243	72,956	06/11/2010	06/15/2027
59524E-AB-8	MIDATL 2005 2 - RMBS			1	1.E FE	577,353	124.8172	577,984	463,064	576,942	0	(411)	0	0	5.240	3.394	FA	10,110	0	10/20/2020	08/01/2050
59524E-AC-6	MIDATL 2005 3 - RMBS			4	2.B FE	2,644,011	113.6156	3,086,542	2,716,654	2,610,706	0	(55,650)	0	0	5.300	5.664	FA	59,993	143,983	10/07/2016	08/01/2050
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						71,956,464	XXX	79,224,628	66,292,645	71,606,416	0	(163,112)	0	0	XXX	XXX	XXX	141,958	2,967,950	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						1,478,806,106	XXX	1,714,380,222	1,574,889,593	1,491,302,479	0	5,462,360	0	0	XXX	XXX	XXX	10,671,275	55,540,010	XXX	XXX
286857-B*-7	ELIZABETHTOWN GAS COMPANY	0			1.D FE	2,500,000	120.0000	3,000,000	2,500,000	2,500,000	0	0	0	0	4.290	4.290	JD	3,277	107,250	09/19/2018	12/20/2038
286857-B*-7	ELIZABETHTOWN GAS COMPANY				1.D FE	1,750,000	120.0000	2,100,000	1,750,000	1,750,000	0	0	0	0	4.290	4.290	JD	2,294	75,075	09/19/2018	12/20/2038
000000-00-0	Flat Rock Opportunity Fund 6.90% Revolvi				1.D FE	1,041,667	99.0000	1,031,250	1,041,667	1,041,667	0	0	0	0	6.900	6.900	N/A	2,595	0	12/14/2020	09/18/2024
000000-00-0	Flat Rock Opportunity Fund 6.90% Senior				1.D FE	8,125,000	99.0000	8,250,000	8,333,333	8,136,423	0	11,424	0	0	6.900	7.637	N/A	20,764	49,426	11/12/2020	09/18/2024
00083Y-AA-3	ACC GROUP HSG LLC				1.C FE	1,778,379	144.4027	2,124,344	1,471,125	1,752,182	0	(5,572)	0	0	6.350	4.860	JJ	43,075	93,416	08/17/2016	07/15/2054
001055-AD-4	AFLAC INC	0		1	1.G FE	11,768,329	146.3367	13,316,644	9,100,000	11,593,067	0	(80,122)	0	0	6.900	4.701	JD	24,418	627,900	09/27/2018	12/17/2039
001055-AF-9	AFLAC INC	0		1	1.G FE	14,666,658	146.1991	17,616,996	12,050,000	14,505,474	0	(73,780)	0	0	6.450	4.831	FA	293,618	777,225	09/27/2018	08/15/2040
001055-AR-3	AFLAC INC	0		1,2	1.G FE	6,775,996	120.3556	8,063,828	6,700,000	6,771,062	0	(1,620)	0	0	4.000	3.933	AO	56,578	268,000	08/21/2017	10/15/2046
001055-AR-3	AFLAC INC			1,2	1.G FE	2,917,584	120.3556	3,525,217	2,929,000	2,916,421	0	44	0	0	4.000	4.024	AO	24,734	117,160	03/26/2020	10/15/2046
0010EP-AN-8	AEP TEXAS INC			1,2	1.G FE	247,553	112.4731	281,183	250,000	248,735	0	251	0	0	3.850	3.968	AO	2,406	9,625	09/15/2015	10/01/2025
00130H-CC-7	AES CORP			1,2	2.C FE	5,975,820	113.0410	6,782,460	6,000,000	5,977,466	0	1,646	0	0	3.950	3.998	JJ	140,883	0	05/15/2020	07/15/2030
00131L-2B-0	AIA GROUP LTD		C		1.F FE	8,627,176	135.2880	10,823,040	8,000,000	8,577,815	0	(14,039)	0	0	4.875	4.376	MS	119,167	390,000	04/01/2017	03/11/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00131L-2B-0	AIA GROUP LTD	D	C		1.F FE	10,783,970	135.2880	13,528,800	10,000,000	10,722,093	0	(17,725)	0	0	4.875	4.376	MS	148,958	487,500	04/01/2017	03/11/2044
00185A-AH-7	AON PLC	D	C	1,2	2.A FE	10,987,647	135.6352	14,919,873	11,000,000	10,989,579	0	223	0	0	4.750	4.757	MN	66,764	522,500	04/01/2017	05/15/2045
00185A-AH-7	AON PLC		C	1,2	2.A FE	14,983,155	135.6352	20,345,282	15,000,000	14,986,484	0	1,000	0	0	4.750	4.756	MN	91,042	712,500	04/01/2017	05/15/2045
00206R-DE-9	AT&T INC	D		1	2.B FE	31,246,577	142.8097	40,622,205	28,445,000	31,082,125	0	(75,547)	0	0	6.350	5.558	MS	531,842	1,806,258	09/27/2018	03/15/2040
00206R-DF-6	AT&T INC			1,2	2.B FE	3,201,411	138.8965	4,166,894	3,000,000	3,189,861	0	(5,353)	0	0	6.000	5.466	FA	68,000	180,000	09/27/2018	08/15/2040
00206R-JC-7	AT&T INC				2.B FE	10,499,115	140.7492	11,963,684	8,500,000	10,376,085	0	(79,341)	0	0	6.500	4.534	MN	70,597	552,500	06/05/2019	11/15/2036
00206R-JE-3	AT&T INC			1	2.B FE	10,457,280	139.7608	12,578,472	9,000,000	10,392,881	0	(41,799)	0	0	6.100	4.864	JJ	253,150	549,000	06/05/2019	07/15/2040
00206R-JG-8	AT&T INC			1	2.B FE	3,215,940	128.8748	3,866,244	3,000,000	3,207,309	0	(5,673)	0	0	5.375	4.843	AO	34,042	161,250	06/05/2019	10/15/2041
002216-AA-9	CTL - ARKANSAS STATE UNIVERSITY	D			1.C	3,563,578	102.9323	3,631,818	3,528,356	3,561,116	0	(829)	0	0	4.450	4.385	N/A	4,798	154,334	10/13/2017	08/20/2043
002216-AA-9	CTL - ARKANSAS STATE UNIVERSITY				1.C	1,286,848	102.9323	1,311,490	1,274,129	1,285,961	0	(297)	0	0	4.450	4.385	N/A	1,732	59,452	10/13/2017	08/20/2043
002819-AC-4	ABBOTT LABORATORIES			1	1.G FE	408,460	157.1287	628,515	400,000	406,612	0	(221)	0	0	6.150	5.993	MN	2,118	24,600	08/21/2008	11/30/2037
002824-AV-2	ABBOTT LABORATORIES			1	1.G FE	423,484	155.8792	623,517	400,000	418,757	0	(581)	0	0	6.000	5.587	AO	6,000	24,000	01/27/2010	04/01/2039
002824-AY-6	ABBOTT LABORATORIES			1	1.G FE	1,761,297	147.2434	2,613,570	1,775,000	1,764,375	0	306	0	0	5.300	5.350	MN	8,885	94,075	05/24/2010	05/27/2040
002824-BN-9	ABBOTT LABORATORIES	D		1,2	1.G FE	991,058	140.4240	1,383,176	985,000	990,630	0	(146)	0	0	4.750	4.708	AO	9,877	46,788	04/01/2017	04/15/2043
00287Y-AQ-2	ABBVIE INC			1,2	2.B FE	998,250	111.4088	1,114,088	1,000,000	999,185	0	170	0	0	3.600	3.620	MN	4,700	36,000	05/05/2015	05/14/2025
00287Y-AR-0	ABBVIE INC	C		1,2	2.B FE	773,295	125.6074	942,056	750,000	771,719	0	(1,133)	0	0	4.500	4.222	MN	4,406	33,750	07/19/2019	05/14/2035
00287Y-CZ-0	ABBVIE INC			1,2	2.A FE	9,114,949	126.9768	9,961,329	7,845,000	9,090,606	0	(24,343)	0	0	4.625	3.554	AO	90,708	181,416	05/14/2020	10/01/2042
00289L-AA-3	ABY TRANSMISION SUR SA	D	C	1	2.B FE	6,528,478	134.2500	7,910,182	5,892,128	6,482,672	0	(21,557)	0	0	6.875	5.798	AO	68,639	406,275	09/27/2018	04/30/2043
00339T-AA-6	ABILENE CHRISTIAN UNIVERSITY	D		2	1.G FE	13,314,995	111.3569	15,589,968	14,000,000	13,349,020	0	15,462	0	0	4.554	4.896	AO	159,390	637,560	09/27/2018	04/01/2046
00440E-AW-7	CHUBB INA HOLDINGS INC	D		1,2	1.F FE	10,261,987	135.6099	12,831,412	9,462,000	10,201,992	0	(18,179)	0	0	4.350	3.851	MN	66,313	411,597	07/25/2017	11/03/2045
00440E-AW-7	CHUBB INA HOLDINGS INC	C		1,2	1.F FE	2,111,270	135.6099	2,712,199	2,000,000	2,102,703	0	(2,455)	0	0	4.350	4.017	MN	14,017	87,000	04/01/2017	11/03/2045
00440E-AW-7	CHUBB INA HOLDINGS INC			1,2	1.F FE	576,434	135.6099	711,952	525,000	572,618	0	(1,164)	0	0	4.350	3.777	MN	3,679	22,838	07/25/2017	11/03/2045
00507U-AH-4	ALLERGAN FUNDING SCS	D	C	1,2	2.B	507	109.1307	546	500	506	0	0	0	0	4.850	4.759	JD	1	24	04/01/2017	06/15/2044
00802#-AA-4	AEROSTAR HOLDINGS LLC	D			3.B FE	5,217,335	106.2564	6,548,587	6,163,004	5,306,536	0	41,600	0	0	5.750	8.009	N/A	97,453	354,373	09/27/2018	03/22/2035
00817Y-AF-5	AETNA INC	D		1	2.B FE	5,496,309	147.0033	6,615,151	4,500,000	5,410,661	0	(39,165)	0	0	6.625	4.760	JD	13,250	298,125	09/27/2018	06/15/2036
00817Y-AG-3	AETNA INC	D		1	2.B FE	15,514,220	152.1943	18,732,071	12,308,000	15,234,698	0	(111,185)	0	0	6.750	4.698	JD	36,924	830,790	09/27/2018	12/15/2037
00817Y-AG-3	AETNA INC			1	2.B FE	2,425,317	152.1943	2,757,760	1,812,000	2,350,268	0	(21,157)	0	0	6.750	4.270	JD	5,436	122,310	04/01/2017	12/15/2037
00817Y-AP-3	AETNA INC	D		1,2	2.B FE	8,390,012	128.7058	9,401,959	7,305,000	8,301,403	0	(27,148)	0	0	4.750	3.844	MS	102,169	346,988	07/20/2017	03/15/2044
00817Y-AP-3	AETNA INC			1,2	2.B FE	2,986,178	128.7058	3,346,351	2,600,000	2,954,645	0	(9,629)	0	0	4.750	3.844	MS	36,364	123,500	07/20/2017	03/15/2044
00817Y-AZ-1	AETNA INC	D		1,2	2.B FE	6,878,058	119.2674	8,229,448	6,900,000	6,879,498	0	433	0	0	3.875	3.893	FA	101,008	267,375	08/07/2017	08/15/2047
00817Y-AZ-1	AETNA INC			1,2	2.B FE	1,196,184	119.2674	1,431,208	1,200,000	1,196,464	0	105	0	0	3.875	3.893	FA	17,567	46,500	08/07/2017	08/15/2047
008474-E#-1	AGNICO EAGLE MINES LIMITED	D	A		2.B FE	24,900,000	116.7796	29,078,120	24,900,000	24,900,000	0	0	0	0	4.630	4.628	AO	275,408	1,152,870	01/17/2018	04/05/2033
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED				1.C	3,156,781	116.1193	3,665,633	3,156,781	3,156,781	0	0	0	0	4.494	4.494	MON	8,276	142,248	05/07/2019	11/10/2039
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED	D			1.C	3,686,427	116.1193	4,280,653	3,686,427	3,686,427	0	0	0	0	4.494	4.494	MON	9,664	165,899	12/05/2018	11/10/2039
00910G-A*-4	CTL - AMZN S BERNARDINO A-1				1.E	7,400,000	116.9965	8,657,741	7,400,000	7,400,000	0	0	0	0	4.533	4.532	MON	19,567	303,698	07/03/2019	03/10/2041
00912X-AN-4	AIR LEASE CORP	C		1,2	2.B FE	991,960	109.5630	1,095,630	1,000,000	996,614	0	827	0	0	4.250	4.350	MS	12,514	42,500	09/09/2014	09/15/2024
00914A-AJ-1	AIR LEASE CORP	C		1,2	2.B FE	776,930	105.8134	830,635	785,000	777,434	0	504	0	0	2.875	3.083	JJ	8,401	0	08/10/2020	01/15/2026
010392-EE-4	ALABAMA POWER CO			1	1.F FE	3,720,671	130.6880	3,920,640	3,000,000	3,495,700	0	(31,279)	0	0	5.600	3.886	MS	49,467	168,000	09/28/2012	03/15/2033
010392-EE-4	ALABAMA POWER CO	D		1	1.F FE	3,402,810	130.6880	3,920,640	3,000,000	3,331,787	0	(20,176)	0	0	5.600	4.418	MS	49,467	168,000	04/01/2017	03/15/2033
010392-EZ-7	ALABAMA POWER CO			1	1.F FE	376,369	149.2357	559,634	375,000	376,170	0	(37)	0	0	6.125	6.096	MN	2,935	22,969	05/30/2008	05/15/2038
010392-FD-5	ALABAMA POWER CO			1	1.F FE	9,320,488	140.7286	11,258,287	8,000,000	9,193,298	0	(36,080)	0	0	5.500	4.380	MS	129,556	440,000	04/01/2017	03/15/2041
010392-FL-7	ALABAMA POWER CO	D		1,2	1.E FE	16,994,458	126.8679	21,567,550	17,000,000	16,995,949	0	99	0	0	4.150	4.152	FA	266,522	705,500	04/01/2017	08/15/2044
010392-FS-2	ALABAMA POWER CO			1,2	1.F FE	1,359,684	133.7187	1,831,946	1,370,000	1,360,203	0	189	0	0	4.300	4.345	JJ	27,164	58,910	06/21/2018	07/15/2048
012873-AK-1	OVINTIV INC	D		1	3.A FE	9,530,001	118.7344	9,261,283	7,800,000	9,305,877	0	(102,443)	0	0	7.375	5.040	MN	95,875	575,250	09/27/2018	11/01/2031
013716-AU-9	RIO TINTO ALCAN INC	D	C	1	1.F FE	9,081,336	152.4136	12,193,089	8,000,000	8,909,461	0	(49,196)	0	0	6.125	4.927	JD	21,778	490,000	04/01/2017	12/15/2033
013817-AJ-0	HOWMET AEROSPACE INC			1	3.A FE	952,500	118.0630	1,180,630	1,000,000	956,326	0	3,826	0	0	5.900	6.788	FA	24,583	29,500	05/05/2020	02/01/2027
013822-AE-1	ALCOA NEDERLAND HOLDING BV		C	1,2	3.A FE	2,400,000	109.4270	2,626,248	2,400,000	2,400,000	0	0	0	0	5.500	5.501	JD	5,867	55,733	07/08/2020	12/15/2027
017175-AE-0	ALLEGHANY CORP	C		1,2	2.A FE	249,668	112.4964	281,241	250,000	249,684	0	17	0	0	3.625	3.641	MN	1,158	4,456	05/13/2020	05/15/2030
01877K-AD-5	ALLIANCE PIPELINE LP (MINNESOTA)	D		1	2.B FE	31,801	103.3817	32,747	31,676	31,787	0	(18)	0	0	4.591	4.488	JD	4	1,445	04/01/2017	12/31/2025
020002-AJ-0	ALLSTATE CORP	D			1.G FE	12,776,750	144.1678	14,416,783	10,000,000	12,571,013	0	(93,967)	0	0	6.900	4.715	MN	88,167	690,000	09/27/2018	05/15/2038
020002-AP-6	ALLSTATE CORP	D		1	1.G FE	6,115,917	133.4385	7,105,598	5,325,000	6,022,469	0	(42,709)	0	0	6.125	4.682	JD	14,496	326,156	09/27/2018	12/15/2032
020002-AQ-4	ALLSTATE CORP	D		1	1.G FE	1,407,549	136.8021	1,744,227	1,275,000	1,392,258	0	(6,982)	0	0	5.350	4.382	JD	5,684	68,213	09/27/2018	06/01/2033
020002-AS-0	ALLSTATE CORP			1	1.G FE	4,194,918	146.5868	5,130,537	3,500,000	4,089,110	0	(29,765)	0	0	5.550	3.997	MN	28,058	194,250	04/01/2017	05/09/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
020002-AU-5	ALLSTATE CORP	C		1,2,5	2.B FE	82,500	135.7290	135,729	100,000	85,707	0	394	0	0	6.500	7.927	MN	831	6,500	10/04/2011	05/15/2067
020002-AU-5	ALLSTATE CORP			1,2,5	2.B FE	1,331,625	135.7290	2,171,664	1,600,000	1,380,828	0	6,039	0	0	6.500	7.857	MN	13,289	104,000	10/04/2011	05/15/2067
020002-AU-5	ALLSTATE CORP	D		1,2,5	2.B FE	2,719,500	135.7290	3,325,361	2,450,000	2,686,748	0	(14,495)	0	0	6.500	5.545	MN	20,349	159,250	09/27/2018	05/15/2067
020002-AY-7	ALLSTATE CORP	D		1	1.G FE	5,252,935	125.2407	6,262,037	5,000,000	5,239,162	0	(6,441)	0	0	5.200	4.835	JJ	119,889	260,000	09/27/2018	01/15/2042
020002-BA-8	ALLSTATE CORP	D		1	1.G FE	12,534,774	133.8537	15,794,739	11,800,000	12,471,909	0	(17,949)	0	0	4.500	4.109	JD	23,600	531,000	04/01/2017	06/15/2043
020002-BC-4	ALLSTATE CORP	D		1,2	1.G FE	6,291,120	132.0649	7,923,893	6,000,000	6,270,983	0	(6,123)	0	0	4.200	3.918	JD	11,200	252,000	07/06/2017	12/15/2046
02209S-AR-4	ALTRIA GROUP INC				2.B FE	3,195,915	127.8095	3,195,237	2,500,000	3,188,291	0	(7,624)	0	0	5.375	3.607	JJ	56,363	33,594	08/27/2020	01/31/2044
02209S-BD-4	ALTRIA GROUP INC			1,2	2.B FE	2,233,661	119.8097	2,683,737	2,240,000	2,234,672	0	566	0	0	4.800	4.836	FA	40,917	107,520	02/12/2019	02/14/2029
02209S-BE-2	ALTRIA GROUP INC			1,2	2.B FE	4,489,425	131.7574	5,929,081	4,500,000	4,490,099	0	418	0	0	5.800	5.820	FA	99,325	261,000	02/12/2019	02/14/2039
02209S-BK-8	ALTRIA GROUP INC			1,2	2.B FE	3,039,986	118.2229	3,546,687	3,000,000	3,039,604	0	(383)	0	0	4.450	4.366	MN	20,396	66,750	06/04/2020	05/06/2050
023135-BM-7	AMAZON.COM INC			1,2	1.E FE	11,067,490	142.4934	15,531,776	10,900,000	11,068,327	0	(1,310)	0	0	4.250	4.164	FA	165,998	416,500	03/26/2020	08/22/2057
023135-BM-7	AMAZON.COM INC	D		1,2	1.E FE	24,002,044	142.4934	34,483,392	24,200,000	24,010,126	0	2,111	0	0	4.250	4.293	FA	368,546	1,028,500	08/15/2017	08/22/2057
023551-AM-6	HESS CORP	D		1	3.A FE	6,985,254	130.5937	7,894,387	6,045,000	6,842,823	0	(44,636)	0	0	7.125	5.616	MS	126,819	430,706	02/14/2018	03/15/2033
023551-AM-6	HESS CORP			1	3.A FE	5,735,225	130.5937	6,529,683	5,000,000	5,617,006	0	(34,127)	0	0	7.125	5.707	MS	104,896	356,250	04/01/2017	03/15/2033
02361D-AQ-3	AMEREN ILLINOIS CO			1,2	1.F FE	3,618,867	126.7070	4,434,745	3,500,000	3,609,895	0	(2,553)	0	0	4.150	3.950	MS	42,768	145,250	04/01/2017	03/15/2046
02364W-AJ-4	AMERICA MOVIL SAB DE CV	D	C	1	2.A FE	1,171,034	150.3360	1,503,360	1,000,000	1,154,693	0	(7,465)	0	0	6.375	4.852	MS	21,250	63,750	09/27/2018	03/01/2035
02364W-AW-5	AMERICA MOVIL SAB DE CV	D	C	1	2.A FE	3,033,229	148.6570	3,835,351	2,580,000	3,004,257	0	(13,191)	0	0	6.125	4.806	MS	39,945	158,025	09/27/2018	03/30/2040
02364W-BG-9	AMERICA MOVIL SAB DE CV		C	1,2	1.G FE	12,429,625	128.1180	16,014,750	12,500,000	12,431,686	0	1,258	0	0	4.375	4.409	AO	104,818	546,875	04/15/2019	04/22/2049
025676-AM-9	AMERICAN EQUITY INVESTMENT LIFE HOLDING	D		1,2	2.C FE	18,759,290	112.9461	20,697,369	18,325,000	18,630,640	0	(41,582)	0	0	5.000	4.687	JD	40,722	916,250	04/13/2018	06/15/2027
025676-AM-9	AMERICAN EQUITY INVESTMENT LIFE HOLDING	C		1,2	2.C FE	99,930	112.9461	112,946	100,000	99,951	0	6	0	0	5.000	5.009	JD	222	5,000	06/13/2017	06/15/2027
025676-AM-9	AMERICAN EQUITY INVESTMENT LIFE HOLDING			1,2	2.C FE	2,589,522	112.9461	2,908,362	2,575,000	2,581,320	0	(1,055)	0	0	5.000	4.939	JD	5,722	128,750	10/15/2018	06/15/2027
025816-BF-5	AMERICAN EXPRESS CO				2.A FE	3,136,760	127.4896	3,824,689	3,000,000	3,126,941	0	(3,478)	0	0	4.050	3.764	JD	9,450	121,500	03/26/2020	12/03/2042
025816-BF-5	AMERICAN EXPRESS CO	D			2.A FE	17,229,390	127.4896	21,673,238	17,000,000	17,213,736	0	(6,576)	0	0	4.050	3.961	JD	53,550	688,500	12/07/2017	12/03/2042
025932-AL-8	AMERICAN FINANCIAL GROUP INC	D		1,2	2.A FE	24,471,981	120.8752	29,040,277	24,025,000	24,445,939	0	(8,590)	0	0	4.500	4.386	JD	48,050	1,081,125	11/09/2017	06/15/2047
025932-AL-8	AMERICAN FINANCIAL GROUP INC			1,2	2.A FE	8,815,189	120.8752	10,455,709	8,650,000	8,806,024	0	(2,687)	0	0	4.500	4.383	JD	17,300	389,250	11/09/2017	06/15/2047
026351-AZ-9	AIG LIFE HOLDINGS INC	D			2.A FE	7,157,574	130.1489	7,887,025	6,060,000	6,892,478	0	(83,013)	0	0	6.625	4.579	FA	151,668	401,475	09/27/2018	02/15/2029
026351-AZ-9	AIG LIFE HOLDINGS INC				2.A FE	6,601,700	130.1489	7,158,191	5,500,000	6,314,060	0	(81,393)	0	0	6.625	4.434	FA	137,653	364,375	04/01/2017	02/15/2029
026874-DB-0	AMERICAN INTERNATIONAL GROUP INC	D		1,2	2.A FE	3,062,665	128.5485	4,499,198	3,500,000	3,072,917	0	4,571	0	0	4.375	5.138	JJ	70,608	153,125	09/27/2018	01/15/2055
026874-DP-9	AMERICAN INTERNATIONAL GROUP INC			1,2	2.A FE	11,690,545	130.9368	15,385,076	11,750,000	11,692,104	0	1,559	0	0	4.375	4.405	JD	1,428	327,001	05/06/2020	06/30/2050
026874-DP-9	AMERICAN INTERNATIONAL GROUP INC	C		1,2	2.A FE	99,494	130.9368	130,937	100,000	99,507	0	13	0	0	4.375	4.405	JD	12	2,783	05/06/2020	06/30/2050
029163-AD-4	MUNICH RE AMERICA CORP	D		1	1.F FE	19,655,106	137.2520	22,256,777	16,216,000	18,826,725	0	(376,709)	0	0	7.450	4.351	JD	53,693	1,208,092	09/27/2018	12/15/2026
03027X-AD-2	AMERICAN TOWER CORP	C		1	2.C FE	2,098,740	113.1787	2,263,575	2,000,000	2,035,579	0	(10,417)	0	0	5.000	4.384	FA	37,778	100,000	02/18/2014	02/15/2024
03040W-AD-7	AMERICAN WATER CAPITAL CORP	D		1	2.A FE	13,525,160	156.2287	15,622,871	10,000,000	13,078,015	0	(126,170)	0	0	6.593	4.048	AO	139,186	659,300	04/01/2017	10/15/2037
03040W-AR-6	AMERICAN WATER CAPITAL CORP	D		1,2	2.A FE	7,576,668	122.4800	9,308,480	7,600,000	7,578,350	0	466	0	0	3.750	3.767	MS	95,000	285,000	08/07/2017	09/01/2047
03063#-AB-0	AMERICOLD REALTY TRUST	D			2.B FE	11,500,000	117.7428	13,540,422	11,500,000	11,500,000	0	0	0	0	4.860	4.859	JJ	268,583	558,900	11/06/2018	01/08/2029
03063#-AB-0	AMERICOLD REALTY TRUST				2.B FE	3,500,000	117.7428	4,120,998	3,500,000	3,500,000	0	0	0	0	4.860	4.859	JJ	81,743	170,100	11/06/2018	01/08/2029
03073E-AN-5	AMERISOURCEBERGEN CORP	D		1,2	2.B FE	2,933,961	121.6972	3,650,915	3,000,000	2,939,111	0	1,398	0	0	4.250	4.387	MS	42,500	127,500	04/01/2017	03/01/2045
03073E-AN-5	AMERISOURCEBERGEN CORP	C		1,2	2.B FE	1,955,974	121.6972	2,433,943	2,000,000	1,959,407	0	932	0	0	4.250	4.387	MS	28,333	85,000	04/01/2017	03/01/2045
03076C-AH-9	AMERIPRISE FINANCIAL INC	C		1,2	1.G FE	2,008,340	110.5489	2,210,978	2,000,000	2,004,968	0	(825)	0	0	2.875	2.826	MS	16,931	57,500	08/17/2016	09/15/2026
03076K-AA-6	AMERIS BANCORP	D		2,5	2.B FE	7,102,879	102.6099	7,182,693	7,000,000	7,037,796	0	(29,785)	0	0	5.750	5.280	MS	118,514	402,500	09/27/2018	03/15/2027
030981-AL-8	AMERIGAS PARTNERS LP			1,2	3.C FE	590,250	113.7690	682,614	600,000	592,097	0	990	0	0	5.750	6.001	MN	3,929	34,500	02/25/2019	05/20/2027
031162-AW-0	AMGEN INC	D		1	2.A FE	610,033	149.9976	749,988	500,000	596,559	0	(3,843)	0	0	6.375	4.677	JD	2,656	31,875	04/01/2017	06/01/2037
031162-AW-0	AMGEN INC			1	2.A FE	7,320,390	149.9976	8,999,855	6,000,000	7,159,127	0	(45,696)	0	0	6.375	4.676	JD	31,875	382,500	04/01/2017	06/01/2037
031162-AY-6	AMGEN INC			1	2.A FE	12,138,901	155.5293	14,775,287	9,500,000	11,843,430	0	(83,865)	0	0	6.900	4.795	JD	54,625	655,500	04/01/2017	06/01/2038
031162-AY-6	AMGEN INC	D		1	2.A FE	14,950,014	155.5293	18,196,933	11,700,000	14,585,607	0	(104,197)	0	0	6.900	4.795	JD	67,275	807,300	04/01/2017	06/01/2038
031162-BC-3	AMGEN INC	C		1	2.A FE	1,550,332	144.9310	2,029,033	1,400,000	1,527,230	0	(3,880)	0	0	5.750	5.008	MS	23,703	80,500	02/14/2014	03/15/2040
031162-BE-9	AMGEN INC	D		1	2.A FE	5,931,873	135.2836	7,744,987	5,725,000	5,919,890	0	(5,469)	0	0	4.950	4.692	AO	70,847	283,388	09/27/2018	10/01/2041
032095-AH-4	AMPHENOL CORP	C		1,2	2.A FE	498,060	122.4160	607,184	496,000	497,712	0	(170)	0	0	4.350	4.300	JD	1,798	21,576	01/08/2019	06/01/2029
034863-AW-0	ANGLO AMERICAN CAPITAL PLC		C	1,2	2.B FE	5,966,040	127.0630	7,623,780	6,000,000	5,968,002	0	1,962	0	0	5.625	5.700	AO	84,375	168,750	03/30/2020	04/01/2030
035229-CG-6	ANHEUSER-BUSCH COMPANIES LLC			1	2.B FE	5,669,225	137.6213	6,468,203	4,700,000	5,529,478	0	(63,683)	0	0	6.800	4.586	JJ	147,371	319,600	09/27/2018	01/15/2031
035229-CM-3	ANHEUSER-BUSCH COMPANIES LLC	D		1	2.B FE	5,069,713	138.4212	5,260,006	3,800,000	4,954,979	0	(32,547)	0	0	6.500	4.307	MN	41,167	247,000	04/01/2017	05/01/2042
035229-CM-3	ANHEUSER-BUSCH COMPANIES LLC			1	2.B FE	23,347,363	138.4212	24,223,714	17,500,000	22,819,775	0	(149,094)	0	0	6.500	4.307	MN	189,583	1,137,500	04/01/2017	05/01/2042
035229-CN-1	ANHEUSER-BUSCH COMPANIES LLC			1	2.B FE	2,677,564	142.4732	2,849,464	2,000,000	2,619,420	0	(16,406)	0	0	6.500	4.311	FA	54,167	130,000	04/01/2017	02/01/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC			1,2	2.B FE	567,380	130.0231	682,621	525,000	564,400	0	(876)	0	0	4.900	4.398	FA	10,719	25,725	04/01/2017	02/01/2046
035240-AE-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC	0		1	2.B FE	22,907,142	143.1325	26,980,483	18,850,000	22,454,305	0	(206,530)	0	0	6.625	4.610	FA	471,774	1,248,813	09/27/2018	08/15/2033
035240-AF-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC	0		1	2.B FE	15,458,384	143.4209	19,612,802	13,675,000	15,291,466	0	(76,461)	0	0	5.875	4.736	JD	35,707	803,406	09/27/2018	06/15/2035
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC	0		1	2.B FE	15,048,334	131.3731	18,392,233	14,000,000	14,954,111	0	(26,961)	0	0	4.950	4.448	JJ	319,550	693,000	04/01/2017	01/15/2042
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C		1,2	2.B FE	992,160	117.8960	1,178,960	1,000,000	994,009	0	694	0	0	4.000	4.096	AO	8,667	40,000	03/20/2018	04/13/2028
03666H-AA-9	ANTARES HOLDINGS LP	C	C	1,2	2.C FE	499,975	101.9823	509,912	500,000	500,000	0	0	0	0	6.000	6.000	FA	11,333	30,000	07/19/2018	08/15/2023
036752-AD-5	ANTHEM INC			1,2	2.B FE	199,998	128.8922	257,784	200,000	200,011	0	10	0	0	4.375	4.375	JD	729	8,750	11/14/2017	12/01/2047
036752-AD-5	ANTHEM INC	0		1,2	2.B FE	299,997	128.8922	386,677	300,000	300,001	0	0	0	0	4.375	4.375	JD	1,094	13,125	11/14/2017	12/01/2047
037389-AU-7	AON CORP	0		1	2.A FE	8,537,777	152.5000	10,919,001	7,160,000	8,453,048	0	(38,583)	0	0	6.250	4.822	MS	113,118	447,500	09/27/2018	09/30/2040
037411-AY-1	APACHE CORP	0		1,2	3.A FE	7,477,380	107.7840	8,083,800	7,500,000	7,479,091	0	531	0	0	5.250	5.272	FA	164,063	393,750	09/27/2018	02/01/2042
03761U-AG-1	APOLLO INVESTMENT CORP			1	2.C FE	1,973,083	99.7390	2,036,670	2,042,000	1,974,816	0	1,733	0	0	5.250	6.155	MS	35,139	0	11/18/2020	03/03/2025
037735-CG-0	APPALACHIAN POWER CO	0		1	2.A FE	6,243,580	140.3304	7,121,768	5,075,000	6,084,822	0	(45,132)	0	0	6.375	4.551	AO	80,883	323,531	04/01/2017	04/01/2036
037833-AT-7	APPLE INC	0		1	1.B FE	20,682,140	137.1546	27,430,922	20,000,000	20,628,736	0	(15,555)	0	0	4.450	4.237	MN	135,972	890,000	04/01/2017	05/06/2044
037833-BA-7	APPLE INC			1	1.B FE	9,804,773	121.3607	13,349,678	11,000,000	9,899,195	0	26,645	0	0	3.450	4.108	FA	149,692	379,500	04/01/2017	02/09/2045
037833-BX-7	APPLE INC	0		1,2	1.B FE	8,568,994	142.1456	11,351,749	7,986,000	8,526,091	0	(12,306)	0	0	4.650	4.207	FA	132,035	371,349	04/01/2017	02/23/2046
037833-BX-7	APPLE INC	C		1,2	1.B FE	2,146,004	142.1456	2,842,912	2,000,000	2,135,250	0	(3,082)	0	0	4.650	4.207	FA	33,067	93,000	04/01/2017	02/23/2046
037833-BX-7	APPLE INC			1,2	1.B FE	9,657,018	142.1456	12,793,105	9,000,000	9,608,861	0	(13,630)	0	0	4.650	4.206	FA	148,800	418,500	04/01/2017	02/23/2046
037833-CD-0	APPLE INC	0		1,2	1.B FE	459,385	128.5965	642,982	500,000	461,124	0	815	0	0	3.850	4.357	FA	7,860	19,250	11/01/2018	08/04/2046
038222-AG-0	APPLIED MATERIALS INC			1	1.G FE	3,575,856	157.5214	4,379,094	2,780,000	3,527,236	0	(20,723)	0	0	5.850	3.926	JD	7,228	162,630	03/26/2020	06/15/2041
038222-AG-0	APPLIED MATERIALS INC	0		1	1.G FE	5,415,522	157.5214	6,615,898	4,200,000	5,302,938	0	(34,473)	0	0	5.850	3.964	JD	10,920	245,700	07/24/2017	06/15/2041
038222-AM-7	APPLIED MATERIALS INC	0		1,2	1.G FE	20,345,394	138.6122	26,059,099	18,800,000	20,241,347	0	(32,221)	0	0	4.350	3.877	AO	204,450	817,800	08/03/2017	04/01/2047
038222-AM-7	APPLIED MATERIALS INC			1,2	1.G FE	7,250,758	138.6122	9,287,019	6,700,000	7,213,699	0	(11,461)	0	0	4.350	3.877	AO	72,863	291,450	08/03/2017	04/01/2047
03937L-AA-3	ARCH CAPITAL GROUP LTD	0	C	1	2.A FE	18,295,373	150.8988	21,631,347	14,335,000	17,886,592	0	(186,576)	0	0	7.350	4.811	MN	175,604	1,053,623	09/27/2018	05/01/2034
03938L-AP-9	ARCELORMITTAL SA		C	1	3.A FE	3,254,355	140.3120	3,858,580	2,750,000	3,235,623	0	(14,480)	0	0	7.250	5.705	AO	42,090	195,938	09/09/2019	10/15/2039
03939C-AB-9	ARCH CAPITAL FINANCE LLC	0		1,2	2.A FE	5,301,140	136.4683	6,345,777	4,650,000	5,259,305	0	(13,217)	0	0	5.031	4.189	JD	10,397	233,942	08/23/2017	12/15/2046
03939C-AB-9	ARCH CAPITAL FINANCE LLC			1,2	2.A FE	1,824,048	136.4683	2,183,493	1,600,000	1,809,744	0	(4,457)	0	0	5.031	4.189	JD	3,578	80,496	08/23/2017	12/15/2046
039483-AM-4	ARCHER-DANIELS-MIDLAND CO	0			1.F FE	5,196,792	135.1267	5,405,066	4,000,000	4,798,127	0	(112,125)	0	0	7.500	3.852	MS	88,333	300,000	04/01/2017	03/15/2027
039483-AS-1	ARCHER-DANIELS-MIDLAND CO	0		1	1.F FE	29,135,273	141.5609	31,851,202	22,500,000	27,695,073	0	(406,924)	0	0	7.000	4.172	FA	656,250	1,575,000	04/01/2017	02/01/2031
039483-AT-9	ARCHER-DANIELS-MIDLAND CO	0		1	1.F FE	12,060,645	144.7988	15,305,237	10,570,000	11,878,757	0	(82,736)	0	0	5.935	4.562	AO	156,832	627,330	09/27/2018	10/01/2032
039483-AU-6	ARCHER-DANIELS-MIDLAND CO	0		1	1.F FE	16,884,044	145.4570	21,818,546	15,000,000	16,679,262	0	(80,388)	0	0	5.375	4.337	MS	237,396	806,250	09/27/2018	09/15/2035
04015K-AB-6	ARES FINANCE CO II LLC			1,2	2.A FE	254,268	105.8623	264,656	250,000	254,072	0	(195)	0	0	3.250	3.046	JD	361	4,063	06/24/2020	06/15/2030
040555-CF-9	ARIZONA PUBLIC SERVICE CO	0		1	1.G FE	1,585,325	132.1677	1,850,348	1,400,000	1,563,832	0	(9,798)	0	0	5.625	4.389	MN	10,063	78,750	09/27/2018	05/15/2033
040555-CH-5	ARIZONA PUBLIC SERVICE CO	0		1	1.G FE	11,590,990	137.2148	13,721,475	10,000,000	11,359,017	0	(65,787)	0	0	5.500	4.245	MS	183,333	550,000	04/01/2017	09/01/2035
040555-CN-2	ARIZONA PUBLIC SERVICE CO	0		1,2	1.G FE	9,696,207	128.9034	11,801,106	9,155,000	9,644,471	0	(14,732)	0	0	4.500	4.114	AO	102,994	411,975	04/01/2017	04/01/2042
040555-CT-9	ARIZONA PUBLIC SERVICE CO			1,2	1.G FE	998,660	128.8859	1,288,859	1,000,000	998,850	0	25	0	0	4.350	4.358	MN	5,558	43,500	11/03/2015	11/15/2045
040555-DB-7	ARIZONA PUBLIC SERVICE CO			1,2	1.G FE	398,124	116.1194	464,478	400,000	398,144	0	20	0	0	3.350	3.375	MN	1,712	6,439	05/19/2020	05/15/2050
04250C-AB-8	ARMY HAWAII FMLY HSING TRST III-A			1,2	1.G FE	970,000	125.4872	1,217,226	970,000	970,000	0	0	0	0	5.750	5.750	JD	2,479	55,775	04/15/2015	06/15/2050
04250G-AB-9	ARMY HAWAII FMLY HSING TRST III-B			1,2	1.G FE	1,465,728	125.4826	1,806,950	1,440,000	1,464,405	0	(660)	0	0	5.750	5.605	JD	3,680	82,800	12/18/2018	06/15/2050
04317@-BL-1	ARTHUR J GALLAGHER & CO				2.B PL	18,500,000	114.8756	21,251,986	18,500,000	18,500,000	0	0	0	0	5.140	5.140	N/A	285,270	950,900	01/18/2019	03/13/2031
04365X-AA-6	ASCOT GROUP LTD		C	1,2	2.C FE	6,855,000	101.8750	6,983,531	6,855,000	6,855,000	0	0	0	0	4.250	4.250	JD	12,948	0	12/09/2020	12/15/2030
04621X-AJ-7	ASSURANT INC	0		1,2	2.C FE	4,134,106	114.8665	4,766,961	4,150,000	4,137,757	0	1,379	0	0	4.900	4.949	MS	53,097	203,350	03/22/2018	03/27/2028
046353-AD-0	ASTRAZENECA PLC	0	C	1	2.A FE	3,264,235	154.3368	3,858,419	2,500,000	3,168,190	0	(27,177)	0	0	6.450	4.206	MS	47,479	161,250	04/01/2017	09/15/2037
046353-AM-0	ASTRAZENECA PLC	0	C	1	2.A FE	19,768,670	134.2445	24,633,871	18,350,000	19,667,394	0	(30,865)	0	0	4.375	3.920	MN	100,352	802,813	07/10/2017	11/16/2045
046353-AM-0	ASTRAZENECA PLC		C	1	2.A FE	7,703,015	134.2445	9,598,484	7,150,000	7,663,788	0	(11,781)	0	0	4.375	3.920	MN	39,102	312,813	07/10/2017	11/16/2045
048677-AC-2	ATLANTIC MARINE CORPS CMNTYS LLC				1.G FE	404,477	118.2354	428,860	362,717	400,841	0	(766)	0	0	5.373	4.498	JD	1,624	19,487	09/23/2016	12/01/2050
048677-AD-0	ATLANTIC MARINE CORPS CMNTYS LLC	0			1.G FE	2,029,615	111.9177	2,286,889	2,043,367	2,029,985	0	(38)	0	0	5.433	5.491	JD	9,251	111,016	12/21/2018	12/01/2050
048677-AE-8	ATLANTIC MARINE CORPS CMNTYS LLC	C		1	1.F FE	440,423	123.3556	624,917	506,598	448,847	0	1,055	0	0	5.595	6.713	JD	2,362	28,340	05/03/2010	12/01/2051
048677-AE-8	ATLANTIC MARINE CORPS CMNTYS LLC			1	1.F FE	360,346	123.3556	511,295	414,489	367,159	0	587	0	0	5.595	6.716	JD	1,933	23,191	05/03/2010	12/01/2051
049560-AP-0	ATMOS ENERGY CORP	0		1,2	1.F FE	9,949,900	133.5982	13,359,821	10,000,000	9,951,800	0	887	0	0	4.300	4.330	AO	107,500	430,000	10/01/2018	10/01/2048
049560-AP-0	ATMOS ENERGY CORP			1,2	1.F FE	4,974,950	133.5982	6,679,911	5,000,000	4,975,918	0	461	0	0	4.300	4.330	AO	53,750	215,000	10/01/2018	10/01/2048
05178R-AC-9	AURORA MILITARY HSG II LLC			1	1.D FE	1,297,686	134.5277	1,748,860	1,300,000	1,297,856	0	33	0	0	5.695	5.707	JD	3,290	74,035	12/16/2015	12/15/2047
05178T-AA-9	AURMIL 2011A I1 - RMBS			1	1.F FE	982,943	122.3711	1,202,838	982,943	982,943	0	0	0	0	5.820	5.818	JJ	26,379	57,207	06/28/2011	07/15/2034
05178T-AB-7	AURMIL 2011A I2 - RMBS			1	1.F FE	2,235,200	139.7176	2,794,351	2,000,000	2,221,547	0	(7,830)	0	0	6.615	5.589	JJ	61,005	132,300	03/14/2019	01/15/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
053611-AJ-8	AVERY DENNISON CORP	D		1,2	2.B FE	4,477,500	123.7798	5,570,089	4,500,000	4,481,306	0	1,886	0	0	4.875	4.939	JD	15,234	219,375	11/29/2018	12/06/2028
054561-AJ-4	EQUITABLE HOLDINGS INC	C		1,2	2.B FE	998,150	118.2277	1,182,277	1,000,000	998,623	0	157	0	0	4.350	4.372	AO	8,579	43,500	04/17/2018	04/20/2028
054561-AJ-4	EQUITABLE HOLDINGS INC			1,2	2.B FE	1,996,300	118.2277	2,364,554	2,000,000	1,997,245	0	315	0	0	4.350	4.372	AO	17,158	87,000	04/17/2018	04/20/2028
054561-AM-7	EQUITABLE HOLDINGS INC			1,2	2.B FE	296,425	131.7152	329,288	250,000	296,210	0	(215)	0	0	5.000	3.884	AO	2,465	6,250	10/08/2020	04/20/2048
05463H-AB-7	AXIS SPECIALTY FINANCE LLC			1,2	2.A FE	412,356	110.2701	457,621	415,000	412,712	0	229	0	0	3.900	3.977	JJ	7,463	17,354	06/12/2019	07/15/2029
05490L-AA-7	BCBSM INC	D		1,2	2.A FE	481,865	108.2891	541,446	500,000	487,901	0	2,486	0	0	3.790	4.410	MN	3,158	18,950	06/28/2018	05/01/2025
05526D-BT-1	BAT CAPITAL CORP			1,2	2.B FE	4,028,101	104.3040	4,172,162	4,000,000	4,027,832	0	(269)	0	0	3.734	3.683	MS	39,829	0	09/23/2020	09/25/2040
05545M-AA-0	SIGNATURE AVIATION US HOLDINGS INC	D		1,2	3.C FE	250,000	102.5000	256,250	250,000	250,000	0	0	0	0	5.375	5.375	MN	2,240	13,438	04/20/2018	05/01/2026
05565E-E*-2	BMW US CAPITAL LLC	D			1.F	4,335,972	108.7595	4,350,380	4,000,000	4,156,942	0	(81,190)	0	0	6.190	3.947	MN	41,267	247,600	09/27/2018	11/01/2022
05578Q-AA-1	BPCE SA	D	C		2.A FE	7,466,202	113.1838	7,968,142	7,040,000	7,238,236	0	(64,857)	0	0	5.700	4.618	AO	76,912	401,280	04/01/2017	10/22/2023
05578Q-AA-1	BPCE SA		C		2.A FE	10,759,178	113.1838	11,482,500	10,145,000	10,430,805	0	(93,325)	0	0	5.700	4.617	AO	110,834	578,265	04/01/2017	10/22/2023
05605B-AA-4	DEER VALLEY-ALTERRA (EXTELL)			2	1.D Z	9,300,000	108.4500	10,085,850	9,300,000	9,300,000	0	0	0	0	5.000	4.924	AO	191,167	17,000	09/18/2020	10/01/2055
05607M-AA-5	HEATHROW FUNDING LTD		C		2.A FE	3,394,976	101.9323	3,261,833	3,200,000	3,216,121	0	(29,049)	0	0	4.875	3.919	JJ	71,933	156,000	02/14/2014	07/15/2023
05684B-A*-8	BAIN CAPITAL SPECIALTY FINANCE, INC.				2.B FE	14,854,650	107.1000	16,065,000	15,000,000	14,879,060	0	24,410	0	0	8.500	8.875	JD	74,375	637,500	05/28/2020	06/10/2023
057224-AZ-0	BAKER HUGHES HOLDINGS LLC			1	1.G FE	622,313	132.1934	826,209	625,000	622,982	0	58	0	0	5.125	5.151	MS	9,431	32,031	08/19/2010	09/15/2040
059165-EC-0	BALTIMORE GAS AND ELECTRIC CO	C		1	1.G FE	2,304,244	152.3648	2,894,931	1,900,000	2,223,257	0	(13,507)	0	0	6.350	4.798	AO	30,163	120,650	02/14/2014	10/01/2036
059165-EC-0	BALTIMORE GAS AND ELECTRIC CO	D		1	1.G FE	8,544,452	152.3648	10,665,535	7,000,000	8,411,713	0	(60,372)	0	0	6.350	4.543	AO	111,125	444,500	09/27/2018	10/01/2036
059165-EJ-5	BALTIMORE GAS AND ELECTRIC CO	C		1,2	1.F FE	496,360	122.5594	612,797	500,000	496,592	0	73	0	0	3.750	3.791	FA	7,083	18,750	08/23/2017	08/15/2047
06050T-JZ-6	BANK OF AMERICA NA	D			1.G FE	19,963,718	149.5701	24,290,182	16,240,000	19,465,674	0	(141,044)	0	0	6.000	4.259	AO	205,707	974,400	04/01/2017	10/15/2036
06050T-JZ-6	BANK OF AMERICA NA				1.G FE	13,688,178	149.5701	16,654,629	11,135,000	13,346,784	0	(96,615)	0	0	6.000	4.259	AO	141,043	668,100	04/01/2017	10/15/2036
06051G-EN-5	BANK OF AMERICA CORP	D			1.G FE	1,713,776	152.1356	2,167,933	1,425,000	1,688,002	0	(7,342)	0	0	5.875	4.510	FA	33,488	83,719	04/01/2017	02/07/2042
06051G-EN-5	BANK OF AMERICA CORP				1.G FE	18,519,607	152.1356	23,427,367	15,399,000	18,241,835	0	(78,580)	0	0	5.875	4.509	FA	361,877	904,691	04/01/2017	02/07/2042
06051G-FB-0	BANK OF AMERICA CORP	C			1.G FE	99,927	110.8334	110,833	100,000	99,974	0	8	0	0	4.125	4.134	JJ	1,822	4,125	01/15/2014	01/22/2024
06051G-HS-1	BANK OF AMERICA CORP			1,2,5	1.G FE	3,340,500	131.1974	3,935,922	3,000,000	3,330,838	0	(6,587)	0	0	4.330	3.697	MS	38,248	129,900	06/27/2019	03/15/2050
06368B-GS-1	BANK OF MONTREAL	C	C	2	2.A FE	485,000	113.3492	549,743	485,000	485,000	0	0	0	0	3.803	3.803	JD	820	18,445	12/07/2017	12/15/2032
06406F-AE-3	BANK OF NEW YORK MELLON CORP	C		2	1.F FE	996,130	108.7825	1,087,825	1,000,000	997,706	0	375	0	0	2.450	2.494	FA	9,119	24,500	08/09/2016	08/17/2026
06406R-AF-4	BANK OF NEW YORK MELLON CORP	C		2	1.E FE	983,050	114.2897	1,142,897	1,000,000	987,362	0	1,542	0	0	3.400	3.604	JJ	14,356	34,000	02/12/2018	01/29/2028
06406R-AH-0	BANK OF NEW YORK MELLON CORP	C			1.E FE	748,335	119.9773	899,829	750,000	748,719	0	149	0	0	3.850	3.877	AO	5,053	28,875	04/23/2018	04/28/2028
064159-VJ-2	BANK OF NOVA SCOTIA		C	2	2.C FE	580,000	108.2670	627,949	580,000	580,000	0	0	0	0	4.900	4.900	MJSD	2,132	14,210	05/28/2020	12/31/2049
064227-AC-5	BANK OF N.T. BUTTERFIELD & SON LTD	C	C	2,5	1.G FE	880,000	103.8264	913,673	880,000	880,000	0	0	0	0	5.250	5.251	JD	2,053	23,613	06/04/2020	06/15/2030
064227-AC-5	BANK OF N.T. BUTTERFIELD & SON LTD		C	2,5	1.G FE	8,810,000	103.8264	9,147,108	8,810,000	8,810,000	0	0	0	0	5.250	5.251	JD	20,557	236,402	06/04/2020	06/15/2030
06652K-AA-1	BANKUNITED INC	C		1,2	2.B FE	297,078	115.0449	345,135	300,000	298,396	0	284	0	0	4.875	5.000	MN	1,788	14,625	11/12/2015	11/17/2025
06738E-AJ-4	BARCLAYS PLC	D	C		2.B FE	2,917,293	138.1777	4,145,331	3,000,000	2,920,767	0	1,504	0	0	5.250	5.446	FA	58,625	157,500	09/27/2018	08/17/2045
06738E-AN-5	BARCLAYS PLC	D	C		2.B FE	970,920	115.2595	1,152,595	1,000,000	978,893	0	3,623	0	0	4.375	4.853	JJ	20,538	43,750	09/28/2018	01/12/2026
06738E-BD-6	BARCLAYS PLC	D	C	1,2,5	2.B FE	4,500,000	119.9612	5,398,254	4,500,000	4,500,000	0	0	0	0	4.972	4.973	MN	27,968	223,740	05/09/2018	05/16/2029
06849A-AB-5	BARRICK INTERNATIONAL (BARBADOS) CORP		C	1	2.A FE	6,762,145	141.0989	8,396,798	5,951,000	6,663,265	0	(28,420)	0	0	6.350	5.227	AO	79,776	377,889	04/01/2017	10/15/2036
06849R-AC-6	BARRICK NORTH AMERICA FINANCE LLC	D		1	2.A FE	6,361,870	149.5939	7,479,696	5,000,000	6,220,581	0	(40,671)	0	0	7.500	5.349	MS	110,417	375,000	04/01/2017	09/15/2038
070101-D*-8	BASIN ELECTRIC POWER COOPERATIVE I	D			1.F	14,948,524	133.7867	16,122,784	12,051,111	14,772,360	0	(81,638)	0	0	8.200	6.111	JD	38,430	988,191	09/27/2018	12/17/2038
07177M-AB-9	BAXALTA INC	C		1,2	2.B FE	993,240	112.9497	1,129,497	1,000,000	996,647	0	670	0	0	4.000	4.083	JD	889	40,000	06/18/2015	06/23/2025
072732-AC-4	BAYER CORP	D		1	2.B FE	6,913,428	129.2622	7,755,732	6,000,000	6,728,013	0	(84,523)	0	0	6.650	4.630	FA	150,733	399,000	09/27/2018	02/15/2028
07274N-AQ-6	BAYER US FINANCE II LLC	C		1,2	2.A FE	499,277	128.7921	643,961	500,000	499,305	0	12	0	0	4.875	4.884	JD	406	24,375	06/19/2018	06/25/2048
07284R-AA-0	BAYLOR COLLEGE OF MEDICINE	D		1	1.F FE	11,058,820	141.3390	14,416,578	10,200,000	11,013,781	0	(20,763)	0	0	5.259	4.675	MN	68,542	536,418	09/27/2018	11/15/2046
075887-AV-1	BECTON DICKINSON AND CO			1	2.C FE	612,156	131.4308	788,585	600,000	609,637	0	(310)	0	0	6.000	5.852	MN	4,600	36,000	09/25/2009	05/15/2039
0778FP-AA-7	BELL TELEPHONE COMPANY OF CANADA OR BELL	C	C	1,2	2.A FE	493,840	133.5168	667,584	500,000	494,093	0	108	0	0	4.464	4.540	AO	5,580	22,320	09/11/2018	04/01/2048
080807-AA-8	BELROSE FUNDING TRUST	C		1,2	2.A FE	1,000,000	102.9161	1,029,161	1,000,000	1,000,000	0	0	0	0	2.330	2.330	FA	8,608	0	08/11/2020	08/15/2030
081331-AD-2	BELVOIR LAND LLC	C			1.D FE	189,600	124.7652	299,436	240,000	190,756	0	922	0	0	5.270	7.157	JD	562	12,648	06/08/2010	12/15/2047
081331-AD-2	BELVOIR LAND LLC				1.D FE	54,900	124.7652	112,289	90,000	56,342	0	479	0	0	5.270	9.350	JD	211	4,743	04/08/2009	12/15/2047
084423-60-7	W. R. BERKLEY CORP			2	2.C FE	1,025,305	25.6200	1,072,838	1,046,875	1,015,973	0	(1,465)	0	0	5.750	5.776	MJSD	5,016	60,195	04/23/2019	06/01/2056
084423-AP-7	W. R. BERKLEY CORP	D		1	2.A FE	17,610,320	135.2998	20,409,973	15,085,000	17,406,862	0	(93,131)	0	0	6.250	4.862	FA	356,174	942,813	09/27/2018	02/15/2037
084423-AU-6	W. R. BERKLEY CORP			1,2	2.A FE	3,773,620	121.9870	4,635,505	3,800,000	3,773,988	0	368	0	0	4.000	4.040	MN	19,422	77,267	05/06/2020	05/12/2050
084659-AR-2	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	249,920	133.0348	332,587	250,000	249,926	0	6	0	0	4.450	4.452	JJ	5,130	11,125	07/23/2018	01/15/2049
084664-CQ-2	BERKSHIRE HATHAWAY FINANCE CORP	C		1,2	1.C FE	492,490	132.0534	653,664	495,000	492,595	0	45	0	0	4.200	4.230	FA	7,854	20,790	08/07/2018	08/15/2048
084680-AA-5	BERKSHIRE HILLS BANCORP INC			2,5	2.B FE	1,878,150	104.9720	1,994,469	1,900,000	1,887,819	0	1,440	0	0	6.875	7.000	MS	33,745	130,625	09/20/2012	09/28/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
09247X-AN-1	BLACKROCK INC	C		1	1.D FE	497,975	112.7975	563,988	500,000	498,662	0	192	0	0	3.200	3.248	MS	4,711	16,000	03/21/2017	03/15/2027
09256B-AD-9	BLACKSTONE HOLDINGS FINANCE CO LLC	C		1	1.E FE	2,129,540	108.6815	2,173,629	2,000,000	2,034,818	0	(15,452)	0	0	4.750	3.887	FA	35,889	95,000	02/25/2014	02/15/2023
09256B-AK-3	BLACKSTONE HOLDINGS FINANCE CO LLC	C		1,2	1.E FE	1,224,086	121.8713	1,553,859	1,275,000	1,226,372	0	950	0	0	4.000	4.239	AO	12,608	51,000	05/23/2019	10/02/2047
09522*-AA-8	BLUE AND GOLD TENANT LLC				1.G PL	4,600,000	96.0249	4,417,145	4,600,000	4,600,000	0	0	0	0	3.650	3.650	MS	42,441	115,664	01/13/2020	03/31/2045
09659T-2A-8	BNP PARIBAS SA	0	C	2	2.A FE	18,041,899	114.5780	20,738,622	18,100,000	18,050,191	0	3,045	0	0	4.375	4.404	MS	263,958	791,875	02/22/2018	03/01/2033
096630-AE-8	BOARDWALK PIPELINES LP	0		1,2	2.C FE	3,167,628	118.2723	3,548,169	3,000,000	3,123,190	0	(20,373)	0	0	5.950	5.039	JD	14,875	178,500	09/27/2018	06/01/2026
09681L-AB-6	BOC AVIATION LTD	0	C	2	1.G FE	3,629,135	109.2311	4,161,703	3,810,000	3,676,864	0	21,641	0	0	3.875	4.624	AO	26,247	147,638	09/27/2018	04/27/2026
097023-CV-5	BOEING CO	C		1,2	2.C FE	500,000	129.7721	648,860	500,000	500,000	0	0	0	0	5.705	5.705	MN	4,754	14,025	04/30/2020	05/01/2040
097023-CW-3	BOEING CO			1,2	2.C FE	37,000,000	137.8145	50,991,367	37,000,000	37,000,000	0	0	0	0	5.805	5.805	MN	357,975	1,056,026	04/30/2020	05/01/2050
101137-AE-7	BOSTON SCIENTIFIC CORP	0		1	2.C FE	5,011,716	146.9120	5,876,481	4,000,000	4,920,645	0	(41,610)	0	0	7.000	4.815	MN	35,778	280,000	09/27/2018	11/15/2035
10115P-AA-3	BOSTON UNIVERSITY	C		1,2	1.D FE	1,253,417	130.5705	1,305,705	1,000,000	1,183,415	0	(19,902)	0	0	7.625	4.702	JJ	35,160	76,250	04/01/2017	07/15/2097
10115P-AA-3	BOSTON UNIVERSITY			1,2	1.D FE	17,234,484	130.5705	17,953,438	13,750,000	16,272,769	0	(272,849)	0	0	7.625	4.701	JJ	483,446	1,048,438	04/01/2017	07/15/2097
103557-AA-2	BOYNE USA INC	0		1,2	4.B FE	196,000	104.8750	205,555	196,000	196,000	0	0	0	0	7.250	7.249	MN	2,368	14,210	03/27/2018	05/01/2025
10373Q-BN-9	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	467,340	99.6571	498,286	500,000	467,535	0	195	0	0	2.772	3.107	MN	5,429	0	09/24/2020	11/10/2050
108035-AB-2	BRIDGE BANCORP INC	0		2,5	2.C FE	7,078,750	101.8704	7,130,925	7,000,000	7,056,535	0	(10,175)	0	0	5.750	5.554	MS	101,743	402,500	09/27/2018	09/30/2030
10922N-AF-0	BRIGHTHOUSE FINANCIAL INC			1,2	2.B FE	745,853	104.4246	965,927	925,000	750,313	0	2,581	0	0	4.700	6.154	JD	1,087	43,475	04/24/2019	06/22/2047
10922N-AG-8	BRIGHTHOUSE FINANCIAL INC			1,2	2.B FE	629,187	123.4481	777,723	630,000	629,226	0	39	0	0	5.625	5.642	MN	4,528	17,719	05/13/2020	05/15/2030
110122-AC-2	BRISTOL-MYERS SQUIBB CO	0		1	1.F FE	5,978,669	179.7397	8,088,285	4,500,000	5,973,962	0	(1,517)	0	0	6.875	5.152	FA	128,906	309,375	04/01/2017	08/01/2097
110122-AC-2	BRISTOL-MYERS SQUIBB CO			1	1.F FE	5,546,876	179.7397	7,504,131	4,175,000	5,542,820	0	(1,096)	0	0	6.875	5.152	FA	119,596	287,031	04/01/2017	08/01/2097
110122-AX-6	BRISTOL-MYERS SQUIBB CO	0		1,2	1.F FE	7,953,349	139.9821	9,938,732	7,100,000	7,882,798	0	(21,590)	0	0	4.500	3.772	MS	106,500	319,500	07/21/2017	03/01/2044
110122-AX-6	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	448,076	139.9821	559,929	400,000	444,109	0	(1,209)	0	0	4.500	3.772	MS	6,000	18,000	07/21/2017	03/01/2044
11041R-AL-2	BAE SYSTEMS FINANCE INC	0		1	2.B FE	4,540,106	134.2534	4,698,868	3,500,000	4,207,109	0	(93,713)	0	0	7.500	3.946	JJ	131,250	262,500	04/01/2017	07/01/2027
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC	0	C	1	2.B FE	18,920,232	165.9187	20,985,402	12,648,000	17,550,008	0	(387,434)	0	0	9.625	4.704	JD	54,105	1,217,370	04/01/2017	12/15/2030
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC		C	1	2.B FE	7,479,535	165.9187	8,295,937	5,000,000	6,939,022	0	(151,997)	0	0	9.625	4.702	JD	21,389	481,250	04/01/2017	12/15/2030
11135F-BA-8	BROADCOM INC			1,2	2.C FE	13,684,688	119.2722	16,399,926	13,750,000	13,695,007	0	6,268	0	0	4.750	4.809	AO	137,882	653,125	03/29/2019	04/15/2029
11135F-BA-8	BROADCOM INC	C		1,2	2.C FE	248,813	119.2722	298,180	250,000	249,000	0	114	0	0	4.750	4.809	AO	2,507	11,875	03/29/2019	04/15/2029
11271L-AA-0	BROOKFIELD FINANCE INC	C	C	1,2	1.G FE	49,518	116.3219	58,161	50,000	49,713	0	46	0	0	4.250	4.370	JD	171	2,125	05/25/2016	06/02/2026
11271L-AA-0	BROOKFIELD FINANCE INC		C	1,2	1.G FE	495,180	116.3219	581,610	500,000	497,146	0	473	0	0	4.250	4.369	JD	1,712	21,250	05/25/2016	06/02/2026
11271L-AB-8	BROOKFIELD FINANCE INC	0	C	1,2	1.G FE	22,737,749	126.5442	28,219,367	22,300,000	22,716,289	0	(8,109)	0	0	4.700	4.577	MS	294,050	1,048,100	01/11/2018	09/20/2047
11271L-AB-8	BROOKFIELD FINANCE INC		C	1,2	1.G FE	7,851,151	126.5442	9,743,907	7,700,000	7,843,832	0	(2,710)	0	0	4.700	4.577	MS	101,533	361,900	01/11/2018	09/20/2047
11271L-AC-6	BROOKFIELD FINANCE INC	0	C	1,2	1.G FE	1,911,844	114.7422	2,294,844	2,000,000	1,932,609	0	7,953	0	0	3.900	4.461	JJ	33,800	78,000	04/19/2018	01/25/2028
11271L-AD-4	BROOKFIELD FINANCE INC		C	1,2	1.G FE	340,390	122.5038	417,738	341,000	340,544	0	70	0	0	4.850	4.870	MS	4,227	16,539	01/24/2019	03/29/2029
11373M-AA-5	BROOKLINE BANCORP INC	0		2,5	2.C FE	7,097,874	102.4572	7,172,005	7,000,000	7,064,632	0	(15,299)	0	0	6.000	5.720	MS	123,667	420,000	09/27/2018	09/15/2029
114259-AQ-7	BROOKLYN UNION GAS CO			1,2	1.G FE	4,250,000	127.2236	5,407,002	4,250,000	4,250,000	0	0	0	0	4.273	4.273	MS	53,472	181,603	03/09/2018	03/15/2048
115637-AL-4	BROWN-FORMAN CORP			1,2	1.G FE	714,405	118.2201	886,651	750,000	719,210	0	854	0	0	3.750	4.033	JJ	12,969	28,125	10/29/2014	01/15/2043
115637-AT-7	BROWN-FORMAN CORP			1,2	1.G FE	3,212,788	122.7124	3,988,154	3,250,000	3,216,604	0	1,310	0	0	4.000	4.083	AO	27,444	130,000	03/22/2018	04/15/2038
115637-AT-7	BROWN-FORMAN CORP	C		1,2	1.G FE	1,235,688	122.7124	1,533,905	1,250,000	1,237,070	0	507	0	0	4.000	4.084	AO	10,556	50,000	03/22/2018	04/15/2038
11778B-AB-8	SKY GROUP FINANCE LTD	0	C	1	1.G FE	19,462,514	149.4771	24,334,864	16,280,000	19,160,681	0	(131,328)	0	0	6.500	4.813	AO	223,398	1,058,200	09/27/2018	10/15/2035
11778B-AB-8	SKY GROUP FINANCE LTD	C	C	1	1.G FE	1,741,244	149.4771	2,242,156	1,500,000	1,691,472	0	(8,409)	0	0	6.500	5.248	AO	20,583	97,500	02/14/2014	10/15/2035
118230-AC-5	BUCKEYE PARTNERS LP	0		1	3.B FE	19,289,636	105.0000	19,950,000	19,000,000	19,263,136	0	(13,045)	0	0	6.750	6.587	FA	484,500	1,401,250	09/27/2018	08/15/2033
118230-AP-6	BUCKEYE PARTNERS LP	0		1,2	3.B FE	4,571,795	96.1250	4,806,250	5,000,000	4,588,080	0	7,386	0	0	5.600	6.271	AO	59,111	292,500	09/27/2018	10/15/2044
12189L-AP-6	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.E FE	733,850	144.4598	938,989	650,000	732,176	0	(1,674)	0	0	5.150	4.263	MS	11,158	16,738	03/26/2020	09/01/2043
12189L-BB-6	BURLINGTON NORTHERN SANTA FE LLC	0		1,2	1.G FE	15,397,829	131.9482	19,330,414	14,650,000	15,349,428	0	(15,528)	0	0	4.125	3.833	JD	26,858	604,313	07/12/2017	06/15/2047
12189L-BB-6	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	5,623,058	131.9482	7,059,230	5,350,000	5,605,622	0	(5,433)	0	0	4.125	3.833	JD	9,808	220,688	07/12/2017	06/15/2047
12189T-AN-4	BURLINGTON NORTHERN SANTA FE LLC	0		1	1.E FE	2,444,610	139.2516	2,785,032	2,000,000	2,363,768	0	(36,672)	0	0	6.750	4.114	MS	39,750	135,000	09/27/2018	03/15/2029
12189T-AX-2	BURLINGTON NORTHERN SANTA FE LLC			1	1.E FE	5,107,784	151.7835	6,071,340	4,000,000	4,843,904	0	(37,154)	0	0	6.200	4.328	FA	93,689	248,000	09/25/2012	08/15/2036
12189T-AZ-7	BURLINGTON NORTHERN SANTA FE LLC			1	1.E FE	2,200,040	152.5297	3,050,595	2,000,000	2,152,306	0	(5,680)	0	0	6.150	5.440	MN	20,500	123,000	12/01/2009	05/01/2037
12189T-AZ-7	BURLINGTON NORTHERN SANTA FE LLC	0		1	1.E FE	8,941,387	152.5297	10,677,082	7,000,000	8,688,615	0	(71,448)	0	0	6.150	4.108	MN	71,750	430,500	04/01/2017	05/01/2037
12201P-AB-2	BURLINGTON RESOURCES LLC	0	C	1	1.G FE	2,633,424	150.5393	3,010,786	2,000,000	2,503,133	0	(36,831)	0	0	7.200	4.235	FA	54,400	144,000	04/01/2017	08/15/2031
12201P-AN-6	BURLINGTON RESOURCES LLC	0	C	1	1.G FE	3,895,035	149.6967	4,490,901	3,000,000	3,775,574	0	(54,374)	0	0	7.400	4.393	JD	18,500	222,000	09/27/2018	12/01/2031
12316U-AA-5	BUSH FOUNDATION			1,2	1.A FE	250,000	106.0027	265,007	250,000	250,000	0	0	0	0	2.754	2.754	AO	842	0	11/10/2020	10/01/2050
124857-AJ-2	VIACOMCBS INC	0		1,2	2.B FE	8,719,020	123.3992	11,105,932	9,000,000	8,734,386	0	6,700	0	0	4.850	5.077	JJ	218,250	436,500	09/27/2018	07/01/2042
12505#-AA-9	CCHM PROPERTY HOLDINGS LP	0			3.B PL	4,026,132	105.1724	3,879,303	3,688,518	3,979,729	0	(24,274)	0	0	6.340	4.781	MJSD	53,651	407,749	09/27/2018	09/30/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12505B-AD-2	CBRE SERVICES INC	C		1,2	2.A FE	248,100	118.1510	295,378	250,000	248,952	0	174	0	0	4.875	4.968	MS	4,063	12,188	08/06/2015	03/01/2026
125094-AQ-5	CDP FINANCIAL INC	C	C	1	1.A FE	199,252	109.4495	218,899	200,000	199,706	0	77	0	0	3.150	3.194	JJ	2,748	6,300	07/21/2014	07/24/2024
12527G-AH-6	CF INDUSTRIES INC	C		1	2.C FE	1,490,775	118.4757	1,777,136	1,500,000	1,494,076	0	855	0	0	4.500	4.577	JD	5,625	67,500	11/10/2016	12/01/2026
125523-AK-6	CIGNA CORP			1,2	2.B FE	2,494,375	137.5136	3,437,841	2,500,000	2,495,308	0	131	0	0	4.900	4.912	JD	5,444	122,500	09/06/2018	12/15/2048
125523-BD-1	CIGNA CORP			1	2.B FE	18,823,114	139.7001	23,749,021	17,000,000	18,680,808	0	(65,267)	0	0	6.150	5.226	MN	133,592	1,045,500	09/27/2018	11/15/2036
125523-BH-2	CIGNA CORP			1,2	2.B FE	24,970,537	135.4373	27,426,052	20,250,000	24,535,160	0	(132,238)	0	0	5.375	3.875	FA	411,188	1,088,438	07/21/2017	02/15/2042
125523-CD-0	CIGNA CORP			1	2.B FE	21,831,844	147.6417	28,487,474	19,295,000	21,650,928	0	(60,106)	0	0	6.125	5.162	MN	151,010	1,181,819	09/27/2018	11/15/2041
125523-CF-5	CIGNA CORP			1,2	2.B FE	12,206,092	131.8085	16,792,402	12,740,000	12,242,007	0	10,407	0	0	4.800	5.075	JJ	281,979	611,520	04/01/2017	07/15/2046
12572Q-AH-8	CME GROUP INC	D		1,2	1.D FE	18,663,938	135.1561	25,341,770	18,750,000	18,667,683	0	1,580	0	0	4.150	4.177	JD	34,583	778,125	06/14/2018	06/15/2048
12574Q-20-2	INVESTCORP CREDIT MANAGEMENT BDC INC			2	2.B FE	587,491	24.9100	635,454	637,750	586,879	0	(612)	0	0	6.125	9.758	JAJO	9,766	0	11/20/2020	07/01/2023
125896-BN-9	CMS ENERGY CORP			1,2	2.B FE	1,091,720	131.7088	1,317,088	1,000,000	1,087,908	0	(2,271)	0	0	4.875	4.266	MS	16,250	48,750	04/09/2019	03/01/2044
12626P-AF-0	CRH AMERICA INC	D		1	2.A FE	8,805,888	148.9640	11,917,119	8,000,000	8,722,148	0	(38,393)	0	0	6.400	5.413	AO	108,089	512,000	09/27/2018	10/15/2033
126307-AS-6	CSC HOLDINGS LLC	D		1,2	3.C FE	350,000	106.7500	373,625	350,000	350,000	0	0	0	0	5.375	5.375	FA	7,839	18,813	01/12/2018	02/01/2028
126307-AS-6	CSC HOLDINGS LLC			1,2	3.C FE	150,000	106.7500	160,125	150,000	150,000	0	0	0	0	5.375	5.374	FA	3,359	8,063	01/12/2018	02/01/2028
126408-BP-7	CSX CORP	D			2.A FE	2,371,746	133.7139	2,674,279	2,000,000	2,287,553	0	(38,349)	0	0	7.250	4.606	MN	24,167	145,000	09/27/2018	05/01/2027
126408-GK-3	CSX CORP	D		1	2.A FE	8,090,621	149.5005	9,986,634	6,680,000	7,952,904	0	(51,963)	0	0	6.150	4.491	MN	68,470	410,820	09/27/2018	05/01/2037
126408-GK-3	CSX CORP			1	2.A FE	2,003,050	149.5005	2,436,858	1,630,000	1,955,977	0	(13,322)	0	0	6.150	4.418	MN	16,708	100,245	04/01/2017	05/01/2037
126408-HF-3	CSX CORP	D		1,2	2.A FE	18,607,602	119.7940	22,880,657	19,100,000	18,641,735	0	10,075	0	0	3.800	3.949	MN	120,967	725,800	07/11/2017	11/01/2046
126408-HG-1	CSX CORP	D		1,2	2.A FE	2,456,950	133.8512	3,667,522	2,740,000	2,460,703	0	1,661	0	0	4.250	4.802	MN	19,408	116,450	09/27/2018	11/01/2066
126408-HP-1	CSX CORP	C		1,2	2.A FE	498,275	135.5575	677,787	500,000	498,458	0	27	0	0	4.500	4.519	MS	6,625	22,500	02/21/2019	03/15/2049
126410-LL-1	CSX TRANSPORTATION INC	D			2.A FE	2,045,501	174.6174	2,566,876	1,470,000	2,002,037	0	(12,483)	0	0	7.875	5.135	MN	14,792	115,763	04/01/2017	05/15/2043
126650-BR-0	CVS HEALTH CORP			1	2.B FE	7,465,982	141.1440	8,616,842	6,105,000	7,322,927	0	(40,636)	0	0	6.125	4.532	MS	110,102	373,931	04/01/2017	09/15/2039
126650-BS-8	CVSPAS 2009-B CFT - ABS			1	2.B FE	250,464	122.9319	276,752	225,126	239,447	0	(1,170)	0	0	7.507	6.292	MON	986	16,898	05/11/2010	01/10/2032
126650-BS-8	CVSPAS 2009-B CFT - ABS	C		1	2.B FE	926,027	122.9319	922,507	750,421	863,573	0	(9,529)	0	0	7.507	4.689	MON	3,286	56,330	02/14/2014	01/10/2032
126650-BS-8	CVSPAS 2009-B CFT - ABS	D		1	2.B FE	4,356,748	122.9319	4,612,533	3,752,105	4,271,854	0	(36,446)	0	0	7.507	4.906	MON	16,431	281,669	09/27/2018	01/10/2032
126650-CM-0	CVS HEALTH CORP			1,2	2.B FE	1,196,410	129.7636	1,297,636	1,000,000	1,160,302	0	(8,751)	0	0	4.875	3.428	JJ	21,802	48,750	08/15/2016	07/20/2035
126650-CX-6	CVS HEALTH CORP			1,2	2.B FE	207,047	118.9961	249,892	210,000	207,763	0	271	0	0	4.300	4.474	MS	2,408	9,030	03/06/2018	03/25/2028
12702*-AA-4	CVS LEASE PASS THROUGH TRUST	D			2.A	6,629,706	106.3844	7,052,973	6,629,706	6,629,706	0	0	0	0	3.901	3.901	MON	15,086	253,837	08/02/2017	10/10/2039
12702*-AA-4	CVS LEASE PASS THROUGH TRUST				2.A	2,648,279	106.3844	2,817,356	2,648,279	2,648,279	0	0	0	0	3.901	3.901	MON	6,026	100,179	08/02/2017	10/10/2039
12717@-AA-5	CVS PASS-THROUGH TRUST				2.B	3,872,221	105.9314	4,101,897	3,872,221	3,872,221	0	0	0	0	3.860	3.860	MON	8,719	143,674	09/18/2019	11/10/2041
13034V-AD-6	CALIFORNIA INSTITUTE OF TECHNOLOGY			1,2	1.D FE	8,747,387	113.5530	9,935,884	8,750,000	8,748,567	0	1,035	0	0	3.650	3.651	MS	106,458	244,854	03/16/2020	09/01/2119
134011-AC-9	CAMP PENDLETON & QUANTICO HOUSING LLC	D			2.B FE	118,799	130.8397	130,840	100,000	117,560	0	(427)	0	0	5.937	4.675	AO	1,484	5,937	12/06/2017	10/01/2043
134011-AG-0	CAMP PENDLETON & QUANTICO HSG LLC			1	2.B FE	399,600	115.8147	579,073	500,000	408,277	0	1,094	0	0	5.354	6.838	AO	6,693	26,770	05/18/2010	10/01/2048
134011-AJ-4	CAMP PENDLETON & QUANTICO HOUSING LLC	C		1	2.B FE	310,030	120.7817	458,971	380,000	315,156	0	646	0	0	5.572	6.934	AO	5,293	21,174	05/17/2010	10/01/2050
134011-AJ-4	CAMP PENDLETON & QUANTICO HOUSING LLC			1	2.B FE	775,200	120.7817	1,026,645	850,000	781,333	0	796	0	0	5.572	6.168	AO	11,841	47,362	05/10/2011	10/01/2050
136375-BL-5	CANADIAN NATIONAL RAILWAY CO		C	1	1.F FE	629,155	152.8027	764,014	500,000	603,217	0	(5,523)	0	0	6.250	4.236	FA	13,021	31,250	11/12/2015	08/01/2034
136375-BN-1	CANADIAN NATIONAL RAILWAY CO		C	1	1.F FE	396,552	150.4053	601,621	400,000	397,536	0	93	0	0	6.200	6.263	JD	2,067	24,800	08/21/2008	06/01/2036
136385-AG-6	CANADIAN NATURAL RESOURCES LTD	D	C	1	2.B FE	3,217,309	125.9163	3,651,572	2,900,000	3,187,005	0	(13,910)	0	0	5.850	4.871	FA	70,688	169,650	09/27/2018	02/01/2035
136385-AJ-0	CANADIAN NATURAL RESOURCES LTD	D	C	1	2.B FE	11,868,550	131.6052	13,160,522	10,000,000	11,719,060	0	(68,444)	0	0	6.500	4.941	FA	245,556	650,000	09/27/2018	02/15/2037
13645R-AQ-7	CANADIAN PACIFIC RAILWAY CO	D	C	1	2.A FE	7,137,168	145.3013	8,718,080	6,000,000	7,034,744	0	(29,137)	0	0	5.750	4.476	JJ	159,083	345,000	04/01/2017	01/15/2042
14040H-BJ-3	CAPITAL ONE FINANCIAL CORP	C		2	2.C FE	999,920	114.1712	1,141,712	1,000,000	999,957	0	8	0	0	4.200	4.201	AO	7,233	42,000	10/26/2015	10/29/2025
141781-AE-4	CARGILL INC	D			1.F FE	6,024,170	130.0701	6,503,505	5,000,000	5,766,804	0	(117,044)	0	0	7.500	4.410	MS	125,000	375,000	09/27/2018	09/01/2026
141781-AT-1	CARGILL INC	D		1	1.F FE	2,212,915	141.9019	2,596,805	1,830,000	2,171,606	0	(18,770)	0	0	6.125	4.270	AO	22,418	112,088	09/27/2018	04/19/2034
141781-AW-4	CARGILL INC	D		1	1.F FE	10,051,032	144.2450	11,539,598	8,000,000	9,888,366	0	(74,041)	0	0	6.625	4.586	MS	156,056	530,000	09/27/2018	09/15/2037
143658-AH-5	CARNIVAL CORP	D			4.B FE	8,675,198	103.7500	7,781,250	7,500,000	8,433,487	0	(110,194)	0	0	6.650	4.562	JJ	229,979	498,750	09/27/2018	01/15/2028
144141-CV-8	DUKE ENERGY PROGRESS LLC	D		1	1.F FE	9,168,056	138.7749	11,101,995	8,000,000	9,053,404	0	(52,118)	0	0	5.700	4.443	AO	114,000	456,000	09/27/2018	04/01/2035
144141-CY-2	DUKE ENERGY PROGRESS LLC			1	1.F FE	5,241,643	153.5286	6,064,381	3,950,000	4,957,379	0	(39,629)	0	0	6.300	4.197	AO	62,213	248,850	09/25/2012	04/01/2038
144141-DB-1	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	4,565,183	123.7162	5,567,230	4,500,000	4,559,321	0	(1,637)	0	0	4.100	4.006	MN	23,575	184,500	04/01/2017	05/15/2042
144141-DB-1	DUKE ENERGY PROGRESS LLC	D		1,2	1.F FE	5,579,668	123.7162	6,804,392	5,500,000	5,572,319	0	(2,185)	0	0	4.100	4.006	MN	28,814	225,500	04/01/2017	05/15/2042
144285-AL-7	CARPENTER TECHNOLOGY CORP			1,2	3.C FE	650,000	110.3544	717,304	650,000	650,000	0	0	0	0	6.375	6.375	JJ	18,071	0	07/10/2020	07/15/2028
149123-BE-0	CATERPILLAR INC	D		1,2	1.G FE	48,967,141	173.7628	65,856,102	37,900,000	48,419,061	0	(158,858)	0	0	7.375	5.432	MS	931,708	2,795,125	04/01/2017	03/01/2097
15135U-AF-6	CENOVUS ENERGY INC	D	C	1	3.A FE	5,566,770	132.2094	6,610,472	5,000,000	5,533,886	0	(15,276)	0	0	6.750	5.811	MN	43,125	337,500	09/27/2018	11/15/2039
15135U-AR-0	CENOVUS ENERGY INC	D	C	1,2	3.A FE	7,881,336	117.3906	9,391,245	8,000,000	7,886,165	0	1,878	0	0	5.400	5.503	JD	19,200	432,000	09/27/2018	06/15/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
155431-AA-7	CENTRAL STORAGE SAFETY PROJECT TRUST	0		1	1.C FE	18,156,250	110.7651	19,383,889	17,500,000	18,086,979	0	(25,208)	0	0	4.823	4.347	FMAN	140,671	844,025	03/20/2018	02/01/2038
155431-AA-7	CENTRAL STORAGE SAFETY PROJECT TRUST			1	1.C FE	5,456,273	110.7651	5,815,167	5,250,000	5,434,030	0	(9,688)	0	0	4.823	4.336	FMAN	42,201	253,208	02/02/2018	02/01/2038
161175-AZ-7	CHARTER COMMUNICATIONS OPERATING LLC	0		1,2	2.C FE	5,373,285	137.0047	6,850,235	5,000,000	5,340,523	0	(15,113)	0	0	6.384	5.682	AO	60,293	319,200	09/27/2018	10/23/2035
166754-AP-6	CHEVRON PHILLIPS CHEMICAL COMPANY LLC	C		1,2	2.A FE	867,721	112.4047	977,921	870,000	868,567	0	215	0	0	3.400	3.431	JD	2,465	29,580	11/17/2016	12/01/2026
166764-CA-6	CHEVRON CORP			1,2	1.C FE	750,000	111.6284	837,213	750,000	750,000	0	0	0	0	3.078	3.078	MN	3,206	11,543	05/07/2020	05/11/2050
16876B-AA-0	CHILDREN'S HOSPITAL CORP	0		1,2	1.C FE	9,014,630	128.3171	10,906,950	8,500,000	8,978,040	0	(11,018)	0	0	4.115	3.770	JJ	174,888	349,775	07/11/2017	01/01/2047
16876B-AA-0	CHILDREN'S HOSPITAL CORP			1,2	1.C FE	2,608,505	128.3171	3,188,679	2,485,000	2,599,982	0	(2,504)	0	0	4.115	3.829	JJ	51,129	102,258	07/11/2017	01/01/2047
16877P-AA-8	CHILDREN'S HOSPITAL OF PHILADELPHIA	C		1,2	1.C FE	250,000	103.5563	258,891	250,000	250,000	0	0	0	0	2.704	2.704	JJ	1,465	0	10/06/2020	07/01/2050
16877P-AA-8	CHILDREN'S HOSPITAL OF PHILADELPHIA			1,2	1.C FE	250,000	103.5563	258,891	250,000	250,000	0	0	0	0	2.704	2.704	JJ	1,465	0	10/06/2020	07/01/2050
171232-AE-1	CHUBB INA HOLDINGS INC	0		1	1.G FE	9,894,766	145.9087	11,636,221	7,975,000	9,636,980	0	(117,312)	0	0	6.800	4.371	MN	69,294	542,300	09/27/2018	11/15/2031
172062-AE-1	CINCINNATI FINANCIAL CORP	0		1	1.G FE	14,187,961	139.2918	16,715,019	12,000,000	13,900,409	0	(96,886)	0	0	6.125	4.567	MN	122,500	735,000	09/27/2018	11/01/2034
172062-AF-8	CINCINNATI FINANCIAL CORP				1.G FE	863,307	131.8011	1,159,850	880,000	870,827	0	920	0	0	6.920	7.104	MN	7,781	60,896	01/26/2010	05/15/2028
172062-AF-8	CINCINNATI FINANCIAL CORP	0			1.G FE	5,425,794	131.8011	5,931,050	4,500,000	5,241,175	0	(83,935)	0	0	6.920	4.289	MN	39,790	311,400	09/27/2018	05/15/2028
172070-CP-7	DUKE ENERGY OHIO INC	C		1	2.A FE	1,684,322	127.6421	1,914,632	1,500,000	1,652,373	0	(9,064)	0	0	5.400	4.336	JD	3,600	81,000	04/01/2017	06/15/2033
17275R-AD-4	CISCO SYSTEMS INC	0		1	1.E FE	1,915,913	154.2073	2,313,110	1,500,000	1,867,636	0	(13,617)	0	0	5.900	3.988	FA	33,433	88,500	04/01/2017	02/15/2039
17275R-AF-9	CISCO SYSTEMS INC	0		1	1.E FE	28,272,026	149.6696	34,679,935	23,171,000	27,717,177	0	(156,580)	0	0	5.500	4.016	JJ	587,642	1,274,405	04/01/2017	01/15/2040
172967-CC-3	CITIGROUP INC				2.B FE	4,300,646	137.4383	5,153,935	3,750,000	4,210,761	0	(25,571)	0	0	6.000	4.713	AO	38,125	225,000	04/01/2017	10/31/2033
172967-CT-6	CITIGROUP INC	0			2.A FE	9,145,944	135.5772	10,846,173	8,000,000	8,974,900	0	(48,774)	0	0	5.850	4.652	JD	26,000	468,000	04/01/2017	12/11/2034
172967-DR-9	CITIGROUP INC	0			2.B FE	3,889,497	140.5386	4,686,964	3,335,000	3,818,273	0	(20,345)	0	0	6.125	4.798	FA	71,494	204,269	04/01/2017	08/25/2036
172967-EC-1	CITIGROUP INC	0			2.A FE	9,178,688	134.2943	10,743,545	8,000,000	9,035,221	0	(41,005)	0	0	5.875	4.732	MN	41,778	470,000	04/01/2017	05/29/2037
172967-HV-6	CITIGROUP INC	C			2.B FE	618,686	111.2821	689,949	620,000	619,466	0	135	0	0	4.000	4.026	FA	10,058	24,800	07/29/2014	08/05/2024
172967-JT-9	CITIGROUP INC	C			2.B FE	995,920	114.3306	1,143,306	1,000,000	997,966	0	406	0	0	4.400	4.451	JD	2,567	44,000	06/03/2015	06/10/2025
172967-KA-8	CITIGROUP INC	0			2.B FE	1,593,968	118.2138	1,861,868	1,575,000	1,588,197	0	(1,658)	0	0	4.450	4.305	MS	17,911	70,088	04/01/2017	09/29/2027
172967-KU-4	CITIGROUP INC	C			2.B FE	996,910	116.9680	1,169,680	1,000,000	997,879	0	234	0	0	4.125	4.158	JJ	17,875	41,250	07/18/2016	07/25/2028
174610-AJ-4	CITIZENS FINANCIAL GROUP INC	C		2	2.B FE	250,000	113.4879	283,720	250,000	250,000	0	0	0	0	4.350	4.351	FA	4,531	10,875	07/28/2015	08/01/2025
17858P-AB-7	CITY OF HOPE	C		1,2	1.E FE	615,000	121.5069	747,267	615,000	615,000	0	0	0	0	4.378	4.378	FA	10,172	26,925	05/09/2018	08/15/2048
17858P-AB-7	CITY OF HOPE	0		1,2	1.E FE	3,498,041	121.5069	4,404,624	3,625,000	3,502,851	0	2,164	0	0	4.378	4.595	FA	59,954	158,703	11/02/2018	08/15/2048
185401-AG-1	CLEAVER-BROOKS INC	0		1,2	5.A FE	300,000	98.7500	296,250	300,000	300,000	0	0	0	0	7.875	7.879	MS	7,875	23,625	12/01/2017	03/01/2023
185401-AG-1	CLEAVER-BROOKS INC			1,2	5.A FE	150,000	98.7500	148,125	150,000	150,000	0	0	0	0	7.875	7.869	MS	3,938	11,813	12/01/2017	03/01/2023
186108-CE-4	CLEVELAND ELECTRIC ILLUMINATING CO	0		1	3.A FE	9,128,808	122.2024	9,776,196	8,000,000	8,987,797	0	(40,347)	0	0	5.950	4.831	JD	21,156	476,000	04/01/2017	12/15/2036
190897-AA-6	BOKF MERGER CORPORATION NUMBER SIXTEEN	0		2,5	2.B FE	5,185,535	105.3318	5,266,592	5,000,000	5,130,269	0	(25,369)	0	0	5.625	4.969	JD	4,688	281,250	09/27/2018	06/25/2030
19238V-B@-3	COGECO COMMUNICATIONS INC	0	C		2.C	20,667,406	109.9697	23,093,637	21,000,000	20,805,341	0	38,610	0	0	4.300	4.532	JD	37,625	903,000	04/01/2017	06/16/2025
19238V-B@-3	COGECO COMMUNICATIONS INC		C		2.C	3,936,649	109.9697	4,398,788	4,000,000	3,963,152	0	7,584	0	0	4.300	4.531	JD	7,167	172,000	04/01/2017	06/16/2025
19416Q-EJ-5	COLGATE-PALMOLIVE CO	0		1	1.D FE	3,633,084	134.1443	4,614,565	3,440,000	3,618,679	0	(4,401)	0	0	4.000	3.678	FA	51,982	137,600	07/20/2017	08/15/2045
19416Q-EJ-5	COLGATE-PALMOLIVE CO			1	1.D FE	2,534,711	134.1443	3,219,464	2,400,000	2,524,718	0	(3,013)	0	0	4.000	3.677	FA	36,267	96,000	07/20/2017	08/15/2045
19416Q-EK-2	COLGATE-PALMOLIVE CO	C		1,2	1.D FE	993,180	129.5885	1,295,885	1,000,000	993,635	0	138	0	0	3.700	3.738	FA	15,417	37,000	07/24/2017	08/01/2047
19416Q-EK-2	COLGATE-PALMOLIVE CO	0		1,2	1.D FE	6,058,398	129.5885	7,904,897	6,100,000	6,061,174	0	842	0	0	3.700	3.738	FA	94,042	225,700	07/24/2017	08/01/2047
195869-AG-7	COLONIAL PIPELINE CO	0		1	1.G FE	5,826,379	145.1031	6,435,323	4,435,000	5,648,674	0	(80,934)	0	0	7.630	4.510	MN	29,139	338,391	09/27/2018	04/15/2032
195869-AL-6	COLONIAL PIPELINE CO	0		1	1.G FE	8,428,385	134.0085	9,380,595	7,000,000	8,316,178	0	(51,345)	0	0	6.375	4.727	FA	185,938	446,250	09/27/2018	08/01/2037
195869-AQ-5	COLONIAL PIPELINE CO	0		1,2	1.G FE	9,344,410	118.1357	11,813,572	10,000,000	9,368,383	0	11,319	0	0	4.250	4.661	AO	89,722	425,000	11/06/2018	04/15/2048
195869-AQ-5	COLONIAL PIPELINE CO			1,2	1.G FE	6,092,345	118.1357	7,678,821	6,500,000	6,107,384	0	7,129	0	0	4.250	4.643	AO	58,319	276,250	11/06/2018	04/15/2048
20030N-AM-3	COMCAST CORP			1	1.G FE	228,702	153.9438	346,373	225,000	227,856	0	(99)	0	0	6.450	6.324	MS	4,273	14,513	11/16/2006	03/15/2037
20030N-BQ-3	COMCAST CORP			1,2	1.G FE	3,263,433	135.0836	4,390,216	3,250,000	3,262,309	0	(283)	0	0	4.600	4.574	FA	56,478	149,500	02/02/2016	08/15/2045
20030N-CH-2	COMCAST CORP	C		1,2	1.G FE	996,470	115.2420	1,152,420	1,000,000	997,315	0	315	0	0	3.550	3.592	MN	5,917	35,500	02/01/2018	05/01/2028
200339-AJ-8	COMERICA BANK	0			2.A FE	1,211,761	132.5638	1,325,638	1,000,000	1,159,226	0	(23,909)	0	0	7.875	4.662	MS	23,188	78,750	09/27/2018	09/15/2026
20268J-AD-5	COMMONSPIRIT HEALTH			1,2	1.F FE	490,315	113.0977	565,488	500,000	490,576	0	192	0	0	3.817	3.927	AO	4,771	21,206	09/16/2019	10/01/2049
202795-HG-8	COMMONWEALTH EDISON CO	0		1	1.F FE	8,816,762	136.7469	10,398,235	7,604,000	8,672,242	0	(65,898)	0	0	5.875	4.366	FA	186,140	446,735	09/27/2018	02/01/2033
2027A0-JN-0	COMMONWEALTH BANK OF AUSTRALIA	0	C		1.D FE	15,750,579	125.8701	19,336,168	15,362,000	15,727,587	0	(7,937)	0	0	3.900	3.757	JJ	281,253	599,118	12/07/2017	07/12/2047
2027A0-JN-0	COMMONWEALTH BANK OF AUSTRALIA		C		1.D FE	7,476,990	125.8701	9,440,259	7,500,000	7,471,697	0	(68)	0	0	3.900	3.919	JJ	137,313	247,650	03/26/2020	07/12/2047
20449E-EE-2	BBVA USA	0			2.B FE	855,617	120.3373	997,596	829,000	848,678	0	(3,173)	0	0	5.900	5.375	AO	12,228	48,911	09/27/2018	04/01/2026
205363-AN-4	COMPUTER SCIENCES CORP	C		1	2.B FE	80,410	105.2781	84,222	80,000	80,084	0	(47)	0	0	4.450	4.385	MS	1,048	3,560	09/21/2012	09/15/2022
205887-AF-9	CONAGRA BRANDS INC	0			2.C FE	1,836,207	128.2000	1,923,000	1,500,000	1,719,163	0	(33,083)	0	0	7.125	4.234	AO	26,719	106,875	04/01/2017	10/01/2026
205887-BS-0	CONAGRA BRANDS INC			1,2	2.C FE	3,901,887	117.5859	4,844,540	4,120,000	3,919,632	0	5,118	0	0	4.650	5.017	JJ	83,018	191,580	04/01/2017	01/25/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
205887-BS-0	CONAGRA BRANDS INC	.0		1,2	2.C FE	5,568,713	117.5859	6,914,052	5,880,000	5,593,709	0	6,975	0	0	4.650	5.017	JJ	118,482	273,420	04/01/2017	01/25/2043
20605P-AM-3	CONCHO RESOURCES INC	.C		1,2	2.C FE	997,610	104.6623	1,046,623	1,000,000	997,679	0	69	0	0	2.400	2.426	FA	8,467	0	08/10/2020	02/15/2031
208251-AE-8	CONOCOPHILLIPS CO	.0		1	1.G FE	646,072	140.1362	700,681	500,000	607,582	0	(10,828)	0	0	6.950	3.887	AO	7,336	34,750	04/01/2017	04/15/2029
20825C-AQ-7	CONOCOPHILLIPS	.0		1	1.G FE	20,153,304	154.6569	24,281,136	15,700,000	19,835,576	0	(147,519)	0	0	6.500	4.377	FA	425,208	1,020,500	10/10/2018	02/01/2039
20825C-AQ-7	CONOCOPHILLIPS			1	1.G FE	499,937	154.6569	695,956	450,000	489,821	0	(1,233)	0	0	6.500	5.709	FA	12,188	29,250	03/25/2010	02/01/2039
20825U-AC-8	CONOCO FUNDING CO			1	1.G FE	21,374,608	149.8611	23,977,771	16,000,000	20,279,099	0	(309,278)	0	0	7.250	4.149	AO	244,889	1,160,000	04/01/2017	10/15/2031
209111-EF-6	CONSOLIDATED EDISON COMPANY OF NEW YORK	.C		1	2.A FE	2,271,702	129.2633	2,585,267	2,000,000	2,204,498	0	(11,142)	0	0	5.700	4.648	FA	47,500	114,000	02/14/2014	02/01/2034
209111-EL-3	CONSOLIDATED EDISON COMPANY OF NEW YORK	.0		1	2.A FE	5,025,411	138.9437	5,925,950	4,265,000	4,956,137	0	(31,495)	0	0	5.850	4.379	MS	73,465	249,503	09/27/2018	03/15/2036
209111-EM-1	CONSOLIDATED EDISON COMPANY OF NEW YORK	.0		1	2.A FE	663,592	143.7872	754,883	525,000	644,466	0	(5,408)	0	0	6.200	4.185	JD	1,447	32,550	04/01/2017	06/15/2036
209111-EQ-2	CONSOLIDATED EDISON COMPANY OF NEW YORK	.0		1	2.A FE	1,622,837	137.7896	1,951,101	1,416,000	1,605,351	0	(7,993)	0	0	5.700	4.513	JD	6,726	80,712	09/27/2018	12/01/2036
209111-ES-8	CONSOLIDATED EDISON COMPANY OF NEW YORK	.0		1	2.A FE	9,954,792	145.2339	11,618,713	8,000,000	9,796,339	0	(72,190)	0	0	6.300	4.384	FA	190,400	504,000	09/27/2018	08/15/2037
209111-FB-4	CONSOLIDATED EDISON COMPANY OF NEW YORK	.0		1	2.A FE	10,144,590	121.4589	12,145,886	10,000,000	10,131,584	0	(3,839)	0	0	4.200	4.106	MS	123,667	420,000	04/01/2017	03/15/2042
21036P-AT-5	CONSTELLATION BRANDS INC	.0		1,2	2.C FE	1,856,202	126.2126	2,524,253	2,000,000	1,861,793	0	2,503	0	0	4.500	4.973	MN	13,000	90,000	09/27/2018	05/09/2047
21036P-BC-1	CONSTELLATION BRANDS INC	.0		1,2	2.C FE	2,592,720	121.8448	3,167,966	2,600,000	2,594,077	0	610	0	0	4.650	4.685	MN	15,448	120,900	10/22/2018	11/15/2028
21036P-BC-1	CONSTELLATION BRANDS INC			1,2	2.C FE	997,200	121.8448	1,218,448	1,000,000	997,766	0	279	0	0	4.650	4.684	MN	5,942	46,500	10/22/2018	11/15/2028
21036P-BG-2	CONSTELLATION BRANDS INC			1,2	2.C FE	8,289,277	117.7447	9,713,942	8,250,000	8,288,830	0	(447)	0	0	3.750	3.723	MN	51,563	158,125	04/24/2020	05/01/2050
21036P-BG-2	CONSTELLATION BRANDS INC	.C		1,2	2.C FE	253,139	117.7447	294,362	250,000	253,099	0	(40)	0	0	3.750	3.680	MN	1,563	4,792	04/23/2020	05/01/2050
210518-E@-1	CONSUMERS ENERGY COMPANY	.0		1	1.E	5,920,000	119.3827	7,067,456	5,920,000	5,920,000	0	0	0	0	3.860	3.860	N/A	59,032	228,512	08/10/2017	09/28/2052
210518-E@-1	CONSUMERS ENERGY COMPANY			1	1.E	2,080,000	119.3827	2,483,160	2,080,000	2,080,000	0	0	0	0	3.860	3.860	N/A	20,741	80,288	08/10/2017	09/28/2052
210518-F@-0	CONSUMERS ENERGY COMPANY	.0			1.E	8,880,000	125.0000	11,100,000	8,880,000	8,880,000	0	0	0	0	3.860	3.860	N/A	43,798	342,768	08/10/2017	11/15/2052
210518-F@-0	CONSUMERS ENERGY COMPANY				1.E	3,120,000	125.0000	3,900,000	3,120,000	3,120,000	0	0	0	0	3.860	3.860	N/A	15,389	120,432	08/10/2017	11/15/2052
21685W-CJ-4	COOPERATIEVE RABOBANK UA	.0	C		1.D FE	26,165,495	147.4476	31,053,944	21,061,000	25,699,424	0	(150,265)	0	0	5.250	3.702	MN	113,642	1,105,703	12/07/2017	05/24/2041
21685W-CJ-4	COOPERATIEVE RABOBANK UA		C		1.D FE	5,419,084	147.4476	6,487,695	4,400,000	5,323,580	0	(29,500)	0	0	5.250	3.766	MN	23,742	231,000	08/30/2017	05/24/2041
219350-AH-8	CORNING INC	.0			2.A FE	3,821,625	135.7368	4,268,921	3,145,000	3,645,977	0	(49,889)	0	0	6.850	4.497	MS	71,811	215,433	04/01/2017	03/01/2029
219350-AH-8	CORNING INC				2.A FE	3,037,858	135.7368	3,393,419	2,500,000	2,898,312	0	(39,579)	0	0	6.850	4.496	MS	57,083	171,250	04/01/2017	03/01/2029
219350-BF-1	CORNING INC	.0		1,2	2.A FE	14,594,452	125.0545	18,257,963	14,600,000	14,594,662	0	58	0	0	4.375	4.377	MN	81,618	638,750	11/06/2017	11/15/2057
219350-BF-1	CORNING INC			1,2	2.A FE	3,698,594	125.0545	4,627,018	3,700,000	3,698,793	0	160	0	0	4.375	4.377	MN	20,684	161,875	11/06/2017	11/15/2057
221018-AA-8	CORVIAS MGMT FEE BORROWER LLC	.C		2,5	1.C	317,737	114.8077	364,786	317,737	317,737	0	0	0	0	6.250	6.250	JJ	9,929	19,859	10/02/2013	01/01/2044
221018-AA-8	CORVIAS MGMT FEE BORROWER LLC			2,5	1.C	5,446,913	114.8077	6,253,476	5,446,913	5,446,913	0	0	0	0	6.250	6.250	JJ	170,216	340,432	10/02/2013	01/01/2044
221700-AA-8	COTTAGE HEALTH CREDIT GROUP	.C		1,2	1.D FE	250,000	112.6651	281,663	250,000	250,000	0	0	0	0	3.304	3.304	MN	1,377	6,241	01/21/2020	11/01/2049
223030-AH-3	COVIDIEN INTERNATIONAL FINANCE SA		C	1	1.G FE	2,785,708	153.9843	3,333,759	2,165,000	2,709,752	0	(21,538)	0	0	6.550	4.412	AO	29,937	141,808	04/01/2017	10/15/2037
223030-AH-3	COVIDIEN INTERNATIONAL FINANCE SA	.0	C	1	1.G FE	16,514,807	153.9843	19,763,881	12,835,000	16,064,391	0	(127,803)	0	0	6.550	4.412	AO	177,480	840,693	04/01/2017	10/15/2037
224044-BR-7	COX COMMUNICATIONS INC			1	2.B FE	1,030,525	139.4086	1,394,086	1,000,000	1,026,211	0	(951)	0	0	6.450	6.188	JD	5,375	64,500	09/23/2015	12/01/2036
224044-BT-3	COX COMMUNICATIONS INC			1	2.B FE	374,171	146.5241	512,834	350,000	369,515	0	(597)	0	0	6.950	6.414	JD	2,027	24,325	03/25/2010	06/01/2038
224044-BV-8	COX COMMUNICATIONS INC			1	2.B FE	502,437	172.2483	818,179	475,000	497,472	0	(634)	0	0	8.375	7.863	MS	13,260	39,781	09/25/2009	03/01/2039
224044-BY-2	COX COMMUNICATIONS INC	.0		1	2.B FE	1,770,804	129.1365	2,582,729	2,000,000	1,781,868	0	4,986	0	0	4.700	5.567	JD	4,178	94,000	09/27/2018	12/15/2042
224044-CF-2	COX COMMUNICATIONS INC			1,2	2.B FE	884,180	126.4658	1,264,658	1,000,000	904,430	0	4,292	0	0	4.800	5.803	FA	20,000	48,000	09/18/2015	02/01/2035
224399-AP-0	CRANE CO	.0		1	2.B FE	20,670,319	127.7265	22,539,891	17,647,000	20,426,712	0	(111,735)	0	0	6.550	5.091	MN	147,696	1,155,879	09/27/2018	11/15/2036
225401-AC-2	CREDIT SUISSE GROUP AG	.C	C	1,2	2.A FE	150,000	115.5615	173,342	150,000	150,000	0	0	0	0	4.282	4.282	JJ	3,069	6,423	01/04/2017	01/09/2028
225401-AL-2	CREDIT SUISSE GROUP AG		C	2	3.A FE	1,790,920	111.3750	2,004,750	1,800,000	1,791,038	0	118	0	0	6.375	6.412	FA	41,438	102,000	04/28/2020	12/29/2049
225433-AF-8	CREDIT SUISSE GROUP FUNDING (GUERNSEY) L	.0	C		2.A FE	11,956,025	140.0619	16,457,272	11,750,000	11,942,747	0	(4,128)	0	0	4.875	4.761	MN	73,193	572,813	04/01/2017	05/15/2045
22966R-AD-8	CUBESMART LP	.0		1,2	2.B FE	462,660	110.0130	550,065	500,000	473,768	0	4,036	0	0	3.125	4.175	MS	5,208	15,625	02/20/2018	09/01/2026
231021-AJ-5	CUMMINS INC	.0		1	1.F FE	20,681,863	134.0875	22,810,965	17,012,000	19,930,281	0	(341,639)	0	0	7.125	4.315	MS	404,035	1,212,105	09/27/2018	03/01/2028
23166M-AA-1	CUSHMAN & WAKEFIELD US BORROWER LLC			1,2	3.C FE	5,500,000	110.2500	6,063,750	5,500,000	5,500,000	0	0	0	0	6.750	6.750	MN	47,438	178,406	05/19/2020	05/15/2028
23204G-AC-4	CUSTOMERS BANCORP INC	.C		2	2.B FE	90,795	102.1345	92,942	91,000	90,935	0	42	0	0	3.950	4.000	JD	10	3,595	06/28/2017	06/30/2022
23338V-AG-1	DTE ELECTRIC CO	.0		1,2	1.E FE	17,440,577	125.3261	21,869,400	17,450,000	17,441,291	0	188	0	0	3.750	3.753	FA	247,208	654,375	07/31/2017	08/15/2047
23338V-AG-1	DTE ELECTRIC CO			1,2	1.E FE	2,248,785	125.3261	2,819,837	2,250,000	2,248,929	0	77	0	0	3.750	3.753	FA	31,875	84,375	07/31/2017	08/15/2047
235851-AR-3	DANAHER CORP	.C		1,2	2.A FE	1,496,760	132.2647	1,983,970	1,500,000	1,497,130	0	64	0	0	4.375	4.388	MS	19,323	65,625	09/10/2015	09/15/2045
239753-DL-7	TARGET CORP	.0			1.G FE	4,960,712	133.0100	5,662,235	4,257,000	4,825,747	0	(61,543)	0	0	6.650	4.547	FA	117,954	283,091	09/27/2018	08/01/2028
24023M-AA-2	DBS GROUP HOLDINGS LTD	.0	C	2	1.F FE	3,800,000	109.3704	4,156,076	3,800,000	3,800,000	0	0	0	0	4.520	4.520	JD	9,542	171,760	06/04/2018	12/11/2028
244199-BF-1	DEERE & CO	.0		2	1.F FE	26,765,265	127.0978	32,664,130	25,700,000	26,665,408	0	(30,323)	0	0	3.900	3.642	JD	61,252	1,002,300	07/11/2017	06/09/2042
247361-ZX-9	DELTA AIR LINES INC			1	2.C FE	4,500,000	115.4552	5,195,486	4,500,000	4,500,000	0	0	0	0	7.000	7.000	MN	52,500	159,250	04/27/2020	05/01/2025
250847-DU-1	DTE ELECTRIC CO	.0		1	1.F FE	1,221,018	141.1900	1,411,900	1,000,000	1,193,609	0	(12,448)	0	0	6.350	4.245	AO	13,406	63,500	09/27/2018	10/15/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
250847-DZ-0	DTE ELECTRIC CO	D		1	1.F FE	1,161,229	138.2479	1,382,479	1,000,000	1,136,544	0	(6,984)	0	0	5.450	4.162	FA	20,589	54,500	04/01/2017	02/15/2035
250847-DZ-0	DTE ELECTRIC CO			1	1.F FE	5,806,145	138.2479	6,912,397	5,000,000	5,682,891	0	(34,747)	0	0	5.450	4.161	FA	102,944	272,500	04/01/2017	02/15/2035
251799-AA-0	DEVON ENERGY CORP	D		1	2.C FE	1,690,681	140.1700	1,882,483	1,343,000	1,648,203	0	(19,414)	0	0	7.950	5.255	AO	22,540	106,769	09/27/2018	04/15/2032
25179S-AD-2	DEVON FINANCING COMPANY LLC	C		1	2.C FE	1,205,948	139.0866	1,203,099	865,000	1,107,331	0	(17,182)	0	0	7.875	4.549	MS	17,219	68,119	07/02/2014	09/30/2031
25179S-AD-2	DEVON FINANCING COMPANY LLC	D		1	2.C FE	9,965,672	139.0866	11,126,926	8,000,000	9,711,037	0	(116,211)	0	0	7.875	5.245	MS	159,250	630,000	09/27/2018	09/30/2031
25245B-AA-5	DIAGEO INVESTMENT CORP			1	1.G FE	4,088,544	128.1605	5,126,419	4,000,000	4,080,746	0	(2,193)	0	0	4.250	4.107	MN	23,611	170,000	04/01/2017	05/11/2042
25245B-AA-5	DIAGEO INVESTMENT CORP	D		1	1.G FE	6,132,816	128.1605	7,689,629	6,000,000	6,120,923	0	(3,486)	0	0	4.250	4.107	MN	35,417	255,000	04/01/2017	05/11/2042
254687-DM-5	WALT DISNEY CO				2.A FE	12,591,040	136.6811	13,668,108	10,000,000	11,837,950	0	(212,535)	0	0	7.125	4.167	AO	164,271	712,500	04/01/2017	04/08/2028
254687-DP-8	WALT DISNEY CO				2.A FE	6,639,759	137.9875	7,189,148	5,210,000	6,226,779	0	(116,515)	0	0	7.300	4.180	AO	64,445	380,330	04/01/2017	04/30/2028
254687-DT-0	WALT DISNEY CO				1.G FE	4,563,733	142.8275	5,206,062	3,645,000	4,393,741	0	(77,238)	0	0	7.625	4.509	MN	23,933	277,931	09/27/2018	11/30/2028
254687-DX-1	WALT DISNEY CO				2.A FE	9,771,048	167.2352	12,040,933	7,200,000	9,394,668	0	(107,823)	0	0	8.450	5.278	FA	253,500	608,400	04/01/2017	08/01/2034
254687-DZ-6	WALT DISNEY CO				1.G FE	18,864,560	151.6356	24,261,703	16,000,000	18,438,952	0	(120,242)	0	0	6.200	4.698	JD	44,089	992,000	04/01/2017	12/15/2034
254687-EB-8	WALT DISNEY CO			1	1.G FE	8,983,228	155.1748	11,638,113	7,500,000	8,780,587	0	(57,744)	0	0	6.400	4.782	JD	21,333	480,000	04/01/2017	12/15/2035
254687-EH-5	WALT DISNEY CO			1	2.A FE	3,129,578	158.0323	3,950,807	2,500,000	3,055,288	0	(21,110)	0	0	6.650	4.725	MN	21,243	166,250	04/01/2017	11/15/2037
254687-EK-8	WALT DISNEY CO	C			2.A FE	1,890,840	148.1502	2,370,403	1,600,000	1,840,944	0	(8,454)	0	0	6.750	5.387	JJ	51,600	108,000	02/14/2014	01/09/2038
254687-ET-9	WALT DISNEY CO			1	2.A FE	5,456,850	146.2752	7,313,761	5,000,000	5,422,019	0	(9,844)	0	0	5.400	4.787	AO	67,500	270,000	04/01/2017	10/01/2043
254687-EZ-5	WALT DISNEY CO				1.G FE	20,325,808	180.6495	26,555,478	14,700,000	19,969,850	0	(101,663)	0	0	7.750	5.174	JD	94,938	1,139,250	04/01/2017	12/01/2045
25468P-CX-2	TWDC ENTERPRISES 18 CORP	D		1	2.A FE	452,135	119.7621	598,810	500,000	454,711	0	1,218	0	0	3.700	4.345	JD	1,542	18,500	11/01/2018	12/01/2042
25468P-DB-9	TWDC ENTERPRISES 18 CORP			1	2.A FE	1,008,840	128.1804	1,281,804	1,000,000	1,007,994	0	(201)	0	0	4.125	4.072	JD	3,438	41,250	01/05/2016	06/01/2044
25470D-AG-4	DISCOVERY COMMUNICATIONS LLC	D		1	2.C FE	8,705,294	120.0478	11,564,201	9,633,000	8,776,907	0	20,222	0	0	4.950	5.673	MN	60,929	476,834	04/01/2017	05/15/2042
25470D-AK-5	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	2,397,960	109.7611	2,634,267	2,400,000	2,399,155	0	185	0	0	3.450	3.459	MS	24,380	82,800	02/25/2015	03/15/2025
25470D-AT-6	DISCOVERY COMMUNICATIONS LLC	D		1,2	2.C FE	16,779,672	129.8842	21,820,547	16,800,000	16,780,660	0	329	0	0	5.200	5.208	MS	245,093	873,600	09/07/2017	09/20/2047
25470D-AT-6	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	6,592,014	129.8842	8,572,358	6,600,000	6,592,500	0	227	0	0	5.200	5.208	MS	96,287	343,200	09/07/2017	09/20/2047
25470D-BF-5	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	294,499	116.7331	344,363	295,000	294,576	0	54	0	0	4.125	4.146	MN	1,555	12,169	05/16/2019	05/15/2029
25654#-AB-8	DODGER TICKETS LLC	D			2.C PL	8,143,591	109.3937	8,015,215	7,326,944	8,042,951	0	(47,015)	0	0	6.070	4.918	MAR	334,795	444,745	09/27/2018	03/31/2032
25746U-AN-9	DOMINION ENERGY INC	D		1	2.B FE	2,319,998	142.2557	2,845,115	2,000,000	2,283,104	0	(16,812)	0	0	6.300	4.757	MS	37,100	126,000	09/27/2018	03/15/2033
25746U-AV-1	DOMINION ENERGY INC	D		1	2.B FE	4,476,524	140.1267	5,605,070	4,000,000	4,432,546	0	(20,187)	0	0	5.950	4.897	JD	10,578	238,000	09/27/2018	06/15/2035
25746U-BM-0	DOMINION ENERGY INC	D		1,2	2.B FE	7,396,095	131.0514	9,173,595	7,000,000	7,358,579	0	(10,794)	0	0	4.900	4.510	FA	142,917	343,000	04/01/2017	08/01/2041
257559-AK-0	DOMTAR CORP	D		1,2	2.C FE	8,308,136	126.7749	10,141,995	8,000,000	8,296,494	0	(5,703)	0	0	6.750	6.437	FA	204,000	540,000	09/27/2018	02/15/2044
260543-CE-1	DOW CHEMICAL CO	D		1,2	2.C FE	8,471,176	132.1513	10,572,106	8,000,000	8,443,959	0	(12,614)	0	0	5.250	4.819	MN	53,667	420,000	09/27/2018	11/15/2041
260543-CG-6	DOW CHEMICAL CO	D		1,2	2.C FE	7,641,018	122.4741	9,063,083	7,400,000	7,620,590	0	(6,310)	0	0	4.375	4.163	MN	41,368	323,750	07/11/2017	11/15/2042
260543-CG-6	DOW CHEMICAL CO			1,2	2.C FE	2,684,682	122.4741	3,184,326	2,600,000	2,677,601	0	(2,121)	0	0	4.375	4.163	MN	14,535	113,750	07/11/2017	11/15/2042
260543-CY-7	DOW CHEMICAL CO			1,2	2.C FE	998,980	122.9559	1,229,559	1,000,000	999,220	0	143	0	0	4.800	4.812	MN	4,133	48,000	11/28/2018	11/30/2028
260543-DD-2	DOW CHEMICAL CO			1,2	2.B FE	6,203,615	112.3550	7,022,189	6,250,000	6,204,219	0	604	0	0	3.600	3.640	MN	78,125	0	08/17/2020	11/15/2050
260543-DD-2	DOW CHEMICAL CO	C		1,2	2.B FE	248,146	112.3550	280,888	250,000	248,170	0	24	0	0	3.600	3.640	MN	3,125	0	08/17/2020	11/15/2050
26078J-AE-0	DUPONT DE NEMOURS INC	C		1,2	2.A FE	998,680	135.4407	1,354,407	1,000,000	998,741	0	41	0	0	5.319	5.330	MN	6,797	53,190	11/15/2018	11/15/2038
26078J-AF-7	DUPONT DE NEMOURS INC			1,2	2.A FE	1,355,088	145.3155	1,816,444	1,250,000	1,351,963	0	(1,753)	0	0	5.419	4.876	MN	8,655	67,738	02/19/2019	11/15/2048
26138E-AJ-8	KEURIG DR PEPPER INC	D		1	2.B FE	7,456,264	160.1968	9,554,135	5,964,000	7,352,404	0	(47,655)	0	0	7.450	5.369	MN	74,053	444,318	09/27/2018	05/01/2038
264399-DK-9	DUKE ENERGY CAROLINAS LLC			1	1.G FE	241,555	130.9767	327,442	250,000	245,394	0	437	0	0	6.000	6.299	JD	1,250	15,000	04/23/2009	12/01/2028
264399-DK-9	DUKE ENERGY CAROLINAS LLC	D		1	1.G FE	2,628,162	130.9767	2,946,975	2,250,000	2,556,765	0	(32,410)	0	0	6.000	3.975	JD	11,250	135,000	09/27/2018	12/01/2028
26441C-AY-1	DUKE ENERGY CORP	D		1,2	2.A FE	15,238,494	121.3952	18,573,469	15,300,000	15,242,463	0	1,200	0	0	3.950	3.973	FA	228,310	604,350	08/07/2017	08/15/2047
26442C-AA-2	DUKE ENERGY CAROLINAS LLC			1	1.G FE	472,695	148.0777	740,389	500,000	479,038	0	698	0	0	6.100	6.520	JD	2,542	30,500	08/21/2008	06/01/2037
26442C-AR-5	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	498,235	122.8921	614,461	500,000	498,424	0	59	0	0	3.875	3.895	MS	5,705	19,375	03/08/2016	03/15/2046
26442C-AR-5	DUKE ENERGY CAROLINAS LLC	D		1,2	1.F FE	1,222,179	122.8921	1,536,152	1,250,000	1,224,318	0	583	0	0	3.875	4.005	MS	14,262	48,438	04/01/2017	03/15/2046
26442E-AE-0	DUKE ENERGY OHIO INC	C		1,2	1.F FE	496,505	118.5213	592,606	500,000	496,815	0	74	0	0	3.700	3.739	JD	822	18,500	06/20/2016	06/15/2046
26443C-AA-1	DUKE UNIVERSITY HEALTH SYSTEM INC	C		1,2	1.C FE	1,029,400	122.8808	1,228,808	1,000,000	1,027,350	0	(616)	0	0	3.920	3.754	JD	3,267	39,200	06/23/2017	06/01/2047
26443T-AA-4	DUKE ENERGY INDIANA LLC	C		1,2	1.F FE	498,655	119.9045	599,523	500,000	498,780	0	28	0	0	3.750	3.765	MN	2,396	18,750	05/09/2016	05/15/2046
26444H-AF-8	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	254,033	128.6713	321,678	250,000	253,862	0	(73)	0	0	4.200	4.105	JJ	4,842	10,500	06/29/2018	07/15/2048
26882P-AR-3	ERAC USA FINANCE LLC	C		1	2.A FE	1,440,621	148.1676	1,852,095	1,250,000	1,397,563	0	(7,313)	0	0	6.700	5.448	JD	6,979	83,750	02/14/2014	06/01/2034
26882P-AR-3	ERAC USA FINANCE LLC			1	2.A FE	4,854,788	148.1676	5,926,703	4,000,000	4,723,661	0	(37,252)	0	0	6.700	4.850	JD	22,333	268,000	04/01/2017	06/01/2034
26882P-AR-3	ERAC USA FINANCE LLC	D		1	2.A FE	6,161,177	148.1676	7,630,630	5,150,000	6,058,449	0	(47,006)	0	0	6.700	4.891	JD	28,754	345,050	09/27/2018	06/01/2034
26882P-BE-1	ERAC USA FINANCE LLC	D		1	2.A FE	31,648,615	155.0950	39,023,457	25,161,000	31,017,593	0	(220,102)	0	0	7.000	4.943	AO	371,824	1,761,270	09/27/2018	10/15/2037
277432-AL-4	EASTMAN CHEMICAL CO	D		1,2	2.C FE	5,682,311	127.9668	7,358,088	5,750,000	5,686,105	0	1,635	0	0	4.800	4.884	MS	92,000	276,000	09/27/2018	09/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
28176E-AD-0	EDWARDS LIFESCIENCES CORP			1,2	2.B FE	419,021	118.3500	497,070	420,000	419,239	0	92	0	0	4.300	4.329	JD	803	18,060	06/06/2018	06/15/2028
283677-AW-2	EL PASO ELECTRIC CO	0		1	2.B FE	3,371,049	138.1990	4,145,969	3,000,000	3,336,506	0	(15,831)	0	0	6.000	4.903	MN	23,000	180,000	09/27/2018	05/15/2035
28932M-AD-7	ELM ROAD GENERATING STATION SUPERCRITICA	0		1	1.F FE	9,344,645	127.7907	10,862,211	8,500,000	9,269,956	0	(34,379)	0	0	6.090	5.198	FA	201,308	517,650	09/27/2018	02/11/2040
290408-AB-9	ELWOOD ENERGY LLC	0		1	3.A FE	183,340	106.0000	173,518	163,696	175,075	0	(2,029)	0	0	8.159	4.694	JJ	6,530	13,246	04/01/2017	07/05/2026
290876-AD-3	EMERA INC		C	2,5	3.A FE	1,470,500	116.8750	1,607,031	1,375,000	1,446,575	0	(10,937)	0	0	6.750	5.628	JD	4,125	92,813	10/01/2018	06/15/2076
291011-BB-9	EMERSON ELECTRIC CO			1	1.F FE	357,669	143.0955	500,834	350,000	356,205	0	(184)	0	0	6.125	5.964	AO	4,526	21,438	04/23/2009	04/15/2039
29157T-AE-6	EMORY UNIVERSITY			1,2	1.C FE	250,000	106.7328	266,832	250,000	250,000	0	0	0	0	2.969	2.969	MS	2,474	2,082	05/13/2020	09/01/2050
29164R-AA-9	EMPIRE DISTRICT ELECTRIC CO			1	2.B FE	2,295,602	128.4556	2,569,113	2,000,000	2,249,884	0	(13,080)	0	0	6.700	5.345	MN	17,122	134,000	04/01/2017	11/15/2033
29164R-AA-9	EMPIRE DISTRICT ELECTRIC CO	0		1	2.B FE	19,736,028	128.4556	21,437,963	16,689,000	19,412,124	0	(148,207)	0	0	6.700	4.969	MN	142,876	1,118,163	09/27/2018	11/15/2033
292480-AJ-9	ENABLE MIDSTREAM PARTNERS LP	0		1,2	2.C FE	2,677,137	96.3486	2,890,459	3,000,000	2,690,718	0	6,123	0	0	5.000	5.811	MN	19,167	150,000	09/27/2018	05/15/2044
292505-AD-6	OVINTIV INC	0		1	3.A FE	2,311,880	115.8040	2,316,080	2,000,000	2,281,200	0	(14,056)	0	0	6.500	5.059	FA	49,111	130,000	09/27/2018	08/15/2034
29250N-AF-2	ENBRIDGE INC		C	1,2	2.B FE	445,505	108.7717	489,473	450,000	448,597	0	474	0	0	4.000	4.121	AO	4,500	18,000	09/25/2013	10/01/2023
29250N-BC-8	ENBRIDGE INC		C	2	2.C FE	571,027	112.5820	641,717	570,000	570,994	0	(33)	0	0	5.750	5.726	JJ	15,750	0	07/22/2020	07/15/2080
29250R-AP-1	ENBRIDGE ENERGY PARTNERS LP	0		1	2.A FE	21,277,790	141.9259	23,417,774	16,500,000	20,935,199	0	(156,561)	0	0	7.500	5.135	AO	261,250	1,237,500	09/27/2018	04/15/2038
292554-A#-9	ENCORE CAPITAL GROUP INC.				3.B PL	750,000	103.9244	779,433	750,000	750,000	0	0	0	0	5.625	5.624	FMAN	5,859	57,188	08/11/2017	08/11/2024
29266M-AE-9	IBERDROLA INTERNATIONAL BV			1	2.A FE	1,171,695	135.2983	1,352,983	1,000,000	1,144,293	0	(7,851)	0	0	6.750	5.185	MS	19,875	67,500	04/01/2017	09/15/2033
29267H-AA-7	ENDURANCE SPECIALTY HOLDINGS LTD	0	C	1	1.G FE	24,529,512	140.8459	29,577,629	21,000,000	24,189,352	0	(156,496)	0	0	7.000	5.404	JJ	677,833	1,470,000	09/27/2018	07/15/2034
29273R-AP-4	ENERGY TRANSFER OPERATING LP	0		1,2	2.C FE	4,704,417	117.1154	5,270,194	4,500,000	4,693,619	0	(5,141)	0	0	6.050	5.686	JD	22,688	272,250	09/27/2018	06/01/2041
29273R-AS-8	ENERGY TRANSFER OPERATING LP	C		1,2	2.C FE	1,901,140	104.7631	2,095,262	2,000,000	1,973,513	0	11,908	0	0	3.600	4.271	FA	30,000	72,000	02/20/2014	02/01/2023
29274F-AF-1	ENEL AMERICAS SA	0	C	1,2	2.B FE	1,574,128	112.2510	1,863,367	1,660,000	1,595,050	0	9,496	0	0	4.000	4.779	AO	12,173	66,400	09/27/2018	10/25/2026
29359U-AA-7	ENSTAR GROUP LTD		C	1,2	2.C FE	455,000	103.8027	472,302	455,000	455,000	0	0	0	0	4.500	4.496	MS	6,313	20,475	03/07/2017	03/10/2022
29359U-AB-5	ENSTAR GROUP LTD		C	1,2	2.C FE	8,964,900	113.1167	10,180,507	9,000,000	8,969,564	0	2,986	0	0	4.950	5.000	JD	37,125	445,500	05/22/2019	06/01/2029
29359U-AB-5	ENSTAR GROUP LTD	C	C	1,2	2.C FE	1,390,702	113.1167	1,470,518	1,300,000	1,390,012	0	(825)	0	0	4.950	3.931	JD	5,363	44,550	11/19/2020	06/01/2029
293791-AF-6	ENTERPRISE PRODUCTS OPERATING LLC	0		1	2.A FE	1,858,173	140.0331	2,100,497	1,500,000	1,816,290	0	(19,082)	0	0	6.875	4.593	MS	34,375	103,125	09/27/2018	03/01/2033
293791-AP-4	ENTERPRISE PRODUCTS OPERATING LLC	0		1	2.A FE	3,642,567	140.3212	4,209,635	3,000,000	3,578,426	0	(29,230)	0	0	6.650	4.730	AO	42,117	199,500	09/27/2018	10/15/2034
293791-AT-6	ENTERPRISE PRODUCTS OPERATING LLC	0		1	2.A FE	6,557,148	126.0970	7,565,823	6,000,000	6,494,622	0	(23,711)	0	0	5.750	4.934	MS	115,000	345,000	09/27/2018	03/01/2035
293791-AT-6	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	2,201,008	126.0970	2,521,941	2,000,000	2,172,235	0	(8,214)	0	0	5.750	4.899	MS	38,333	115,000	04/01/2017	03/01/2035
29379V-AG-8	ENTERPRISE PRODUCTS OPERATING LLC	0		1	2.A FE	7,019,964	139.1873	8,351,239	6,000,000	6,952,851	0	(30,642)	0	0	6.125	4.829	AO	77,583	367,500	09/27/2018	10/15/2039
29379V-AQ-6	ENTERPRISE PRODUCTS OPERATING LLC	0		1	2.A FE	8,543,493	143.1300	10,019,098	7,000,000	8,448,187	0	(43,554)	0	0	6.450	4.811	MS	150,500	451,500	09/27/2018	09/01/2040
29379V-AY-9	ENTERPRISE PRODUCTS OPERATING LLC	C		1,2	2.A FE	2,610,641	121.2072	3,462,889	2,857,000	2,641,842	0	5,220	0	0	4.450	5.017	FA	48,029	127,137	02/14/2014	02/15/2043
29379V-BC-6	ENTERPRISE PRODUCTS OPERATING LLC	0		1,2	2.A FE	19,113,728	129.9372	23,778,513	18,300,000	19,055,892	0	(16,935)	0	0	5.100	4.806	FA	352,580	933,300	04/01/2017	02/15/2045
29379V-BW-2	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	2,031,180	117.4802	2,349,603	2,000,000	2,030,225	0	(554)	0	0	4.200	4.109	JJ	35,233	89,367	06/27/2019	01/31/2050
29444G-AJ-6	EQUITABLE HOLDINGS INC			1	2.A FE	27,481,790	126.8924	27,901,101	21,988,000	25,879,592	0	(452,294)	0	0	7.000	4.147	AO	384,790	1,539,160	04/01/2017	04/01/2028
29444G-AJ-6	EQUITABLE HOLDINGS INC	0		1	2.A FE	1,137,474	126.8924	1,268,924	1,000,000	1,110,498	0	(12,313)	0	0	7.000	5.153	AO	17,500	70,000	09/27/2018	04/01/2028
29736R-AG-5	ESTEE LAUDER COMPANIES INC			1,2	1.E FE	979,990	132.8416	1,328,416	1,000,000	982,114	0	396	0	0	4.375	4.496	JD	1,944	43,750	06/01/2015	06/15/2045
29977A-C*-4	EVERCORE INC				2.B	1,000,000	112.0547	1,120,547	1,000,000	1,000,000	0	0	0	0	4.540	4.540	AO	7,693	56,750	07/17/2019	08/01/2033
29977G-AA-0	TIAA FSB HOLDINGS INC	C		2	1.G FE	100,000	109.3509	109,351	100,000	100,000	0	0	0	0	5.750	5.750	JJ	2,859	5,750	06/26/2015	07/02/2025
29977G-AA-0	TIAA FSB HOLDINGS INC			2	1.G FE	100,000	109.3509	109,351	100,000	100,000	0	0	0	0	5.750	5.749	JJ	2,859	5,750	06/26/2015	07/02/2025
299808-AH-8	EVEREST REINSURANCE HOLDINGS INC			1,2	1.G FE	6,202,732	113.4350	7,089,687	6,250,000	6,202,967	0	235	0	0	3.500	3.541	AO	51,042	0	10/09/2020	10/15/2050
30227K-AE-9	EXTERRAN ENERGY SOLUTIONS LP			1,2	4.B FE	853,750	83.5000	835,000	1,000,000	859,802	0	5,905	147,372	0	8.125	12.409	MN	13,542	81,250	03/04/2019	05/01/2025
30231G-AW-2	EXXON MOBIL CORP	0		1,2	1.C FE	24,531,075	123.3405	28,183,315	22,850,000	24,406,205	0	(38,232)	0	0	4.114	3.691	MS	313,350	940,049	07/20/2017	03/01/2046
30231G-AW-2	EXXON MOBIL CORP	C		1,2	1.C FE	1,000,000	123.3405	1,233,405	1,000,000	1,000,000	0	0	0	0	4.114	4.114	MS	13,713	41,140	02/29/2016	03/01/2046
30231G-AW-2	EXXON MOBIL CORP			1,2	1.C FE	8,856,953	123.3405	10,175,595	8,250,000	8,812,012	0	(13,660)	0	0	4.114	3.691	MS	113,135	339,405	07/20/2017	03/01/2046
30231G-BF-8	EXXON MOBIL CORP			1,2	1.C FE	745,809	124.5350	934,012	750,000	745,914	0	105	0	0	4.227	4.268	MS	8,982	15,851	03/18/2020	03/19/2040
30231G-BF-8	EXXON MOBIL CORP	C		1,2	1.C FE	245,337	124.5350	311,337	250,000	245,455	0	117	0	0	4.227	4.368	MS	2,994	5,284	03/18/2020	03/19/2040
30251B-AC-2	FMR LLC	0		1	1.E FE	4,990,104	155.2507	6,210,026	4,000,000	4,929,624	0	(27,675)	0	0	6.500	4.693	JD	12,278	260,000	09/27/2018	12/14/2040
302635-AF-4	FS KKR CAPITAL CORP			1,2	2.C FE	31,000,000	114.0090	35,342,799	31,000,000	31,000,000	0	0	0	0	8.625	8.625	MN	341,646	1,448,281	04/24/2020	05/15/2025
30313R-AA-7	FS KKR CAPITAL CORP II			1,2	2.B FE	3,771,128	100.8898	3,989,182	3,954,000	3,775,981	0	4,854	0	0	4.250	5.485	FA	63,950	0	11/13/2020	02/14/2025
313309-AP-1	FEDEX CORP				2.B FE	13,406,490	166.7342	16,673,424	10,000,000	13,399,994	0	(1,316)	0	0	7.600	5.651	JJ	380,000	760,000	04/01/2017	07/01/2097
31428X-BB-1	FEDEX CORP			1	2.B FE	1,988,640	117.9871	2,359,742	2,000,000	1,990,081	0	237	0	0	4.100	4.133	FA	34,167	82,000	01/06/2015	02/01/2045
31428X-BD-7	FEDEX CORP	0		1	2.B FE	5,781,991	114.3538	7,432,997	6,500,000	5,791,604	0	4,207	0	0	4.500	5.126	FA	121,875	292,500	09/27/2018	02/01/2065
31428X-BG-0	FEDEX CORP	0		1,2	2.B FE	9,051,224	128.6498	10,973,828	8,530,000	9,015,312	0	(11,061)	0	0	4.550	4.179	AO	97,029	388,115	07/12/2017	04/01/2046
31428X-BG-0	FEDEX CORP			1,2	2.B FE	2,028,497	128.6498	2,444,346	1,900,000	2,019,613	0	(2,730)	0	0	4.550	4.141	AO	21,613	86,450	07/12/2017	04/01/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31428X-BS-4	FEDEX CORP			1,2	2.B FE	2,481,825	136.5271	3,413,177	2,500,000	2,482,442	0	288	0	0	4.950	4.997	AO	25,438	123,750	10/15/2018	10/17/2048
31428X-BZ-8	FEDEX CORP	C		1,2	2.B FE	249,395	121.5013	303,753	250,000	249,444	0	49	0	0	4.250	4.279	MN	1,358	6,434	04/03/2020	05/15/2030
31428X-CA-2	FEDEX CORP			1,2	2.B FE	19,790,548	141.6431	27,974,513	19,750,000	19,791,621	0	1,073	0	0	5.250	5.233	MN	132,490	627,885	05/05/2020	05/15/2050
315786-AC-7	FIDELITY & GUARANTY LIFE HOLDINGS INC	0		1,2	2.B FE	1,940,250	116.7000	2,275,650	1,950,000	1,943,587	0	1,277	0	0	5.500	5.587	MN	17,875	107,250	04/17/2018	05/01/2025
31620R-AF-2	FIDELITY NATIONAL FINANCIAL INC	0		1	2.B FE	10,190,796	107.7327	10,396,209	9,650,000	9,829,765	0	(102,355)	0	0	5.500	4.326	MS	176,917	530,750	04/01/2017	09/01/2022
31620R-AJ-4	FIDELITY NATIONAL FINANCIAL INC			1,2	2.B FE	253,640	109.8172	274,543	250,000	253,467	0	(173)	0	0	3.400	3.225	JD	378	4,321	06/12/2020	06/15/2030
316500-30-5	FIDUS INVESTMENT CORP			2	1.G PL	359,978	25.2700	371,469	367,500	356,377	0	(3,601)	0	0	6.000	7.407	FMAN	2,818	4,965	11/09/2020	02/15/2024
316500-40-4	FIDUS INVESTMENT CORP			2	1.G PL	19,892	25.4500	21,073	20,700	19,767	0	(125)	0	0	5.375	6.718	FMAN	185	350	09/29/2020	11/01/2024
316773-CH-1	FIFTH THIRD BANCORP	0			2.B FE	16,496,173	169.3064	19,605,683	11,580,000	15,942,271	0	(158,449)	0	0	8.250	4.963	MS	318,450	955,350	04/01/2017	03/01/2038
316773-CH-1	FIFTH THIRD BANCORP				2.B FE	9,708,240	169.3064	11,538,232	6,815,000	9,382,557	0	(92,953)	0	0	8.250	4.963	MS	187,413	562,238	04/01/2017	03/01/2038
31847R-AE-2	FIRST AMERICAN FINANCIAL CORP	C		1	2.B FE	242,555	105.6596	264,149	250,000	247,979	0	903	0	0	4.300	4.712	FA	4,479	10,750	02/21/2014	02/01/2023
31847R-AG-7	FIRST AMERICAN FINANCIAL CORP			1,2	2.B FE	2,987,760	114.6271	3,438,813	3,000,000	2,988,396	0	636	0	0	4.000	4.050	MN	15,333	60,000	05/08/2020	05/15/2030
32055R-A@-6	FIRST INDUSTRIAL LP				2.B FE	600,000	112.7466	676,480	600,000	600,000	0	0	0	0	4.300	4.300	AO	5,088	25,800	04/20/2017	04/20/2027
320844-PD-9	HUNTINGTON NATIONAL BANK	C			2.A FE	750,000	114.7006	860,255	750,000	750,000	0	0	0	0	4.270	4.270	MN	3,203	32,025	11/18/2014	11/25/2026
337358-BA-2	WELLS FARGO & CO	0			2.B FE	1,320,648	149.5925	1,495,925	1,000,000	1,274,628	0	(13,124)	0	0	7.500	4.818	AO	15,833	75,000	04/01/2017	04/15/2035
337358-BA-2	WELLS FARGO & CO	C			2.B FE	2,641,296	149.5925	2,991,850	2,000,000	2,549,257	0	(26,248)	0	0	7.500	4.818	AO	31,667	150,000	04/01/2017	04/15/2035
337738-AV-0	FISERV INC			1,2	2.B FE	362,766	133.9480	488,910	365,000	362,827	0	38	0	0	4.400	4.437	JJ	8,030	16,372	06/10/2019	07/01/2049
337932-AJ-6	FIRSTENERGY CORP			1,2	3.B FE	598,830	124.4495	622,248	500,000	596,236	0	(2,167)	0	0	4.850	4.135	JJ	11,182	24,250	10/10/2019	07/15/2047
33829T-AA-4	FIVE CORNERS FUNDING TRUST	C		1	1.G FE	200,000	110.9224	221,845	200,000	200,000	0	0	0	0	4.419	4.419	MN	1,129	8,838	11/18/2013	11/15/2023
338915-AM-3	BANK OF AMERICA CORP	0			2.A FE	6,030,549	132.7922	6,964,953	5,245,000	5,880,380	0	(68,581)	0	0	6.700	4.768	JJ	162,041	351,415	09/27/2018	07/15/2028
341081-EP-8	FLORIDA POWER & LIGHT CO	0		1	1.E FE	7,789,717	141.3185	9,185,702	6,500,000	7,555,528	0	(66,187)	0	0	5.850	4.130	FA	158,438	380,250	04/01/2017	02/01/2033
341081-EQ-6	FLORIDA POWER & LIGHT CO			1	1.E FE	10,880,046	144.4702	13,002,316	9,000,000	10,565,247	0	(88,669)	0	0	5.625	3.928	AO	126,563	506,250	04/01/2017	04/01/2034
341081-EQ-6	FLORIDA POWER & LIGHT CO	0		1	1.E FE	14,506,728	144.4702	17,336,421	12,000,000	14,086,945	0	(118,277)	0	0	5.625	3.928	AO	168,750	675,000	04/01/2017	04/01/2034
341081-ER-4	FLORIDA POWER & LIGHT CO	0		1	1.E FE	6,010,100	144.4132	7,220,659	5,000,000	5,894,453	0	(52,464)	0	0	5.950	4.131	AO	74,375	297,500	09/27/2018	10/01/2033
341081-EU-7	FLORIDA POWER & LIGHT CO			1	1.E FE	6,474,270	143.0460	7,867,530	5,500,000	6,329,691	0	(40,765)	0	0	5.400	4.027	MS	99,000	297,000	04/01/2017	09/01/2035
341081-EU-7	FLORIDA POWER & LIGHT CO	0		1	1.E FE	8,828,550	143.0460	10,728,450	7,500,000	8,631,218	0	(55,767)	0	0	5.400	4.028	MS	135,000	405,000	04/01/2017	09/01/2035
341081-EY-9	FLORIDA POWER & LIGHT CO	0		1	1.E FE	6,246,030	145.1896	7,259,481	5,000,000	6,082,602	0	(46,151)	0	0	5.850	4.028	MN	48,750	292,500	04/01/2017	05/01/2037
341081-FE-2	FLORIDA POWER & LIGHT CO			1,2	1.E FE	11,544,000	138.0378	13,803,782	10,000,000	11,387,882	0	(43,879)	0	0	5.125	4.099	JD	42,708	512,500	04/01/2017	06/01/2041
341081-FP-7	FLORIDA POWER & LIGHT CO	C		1,2	1.D FE	744,068	123.9642	929,732	750,000	744,435	0	118	0	0	3.700	3.744	JD	2,313	27,750	11/13/2017	12/01/2047
341099-CL-1	DUKE ENERGY FLORIDA LLC			1	1.F FE	6,172,451	155.1012	7,219,961	4,655,000	5,989,972	0	(51,322)	0	0	6.400	4.086	JD	13,241	297,920	04/01/2017	06/15/2038
34110Q-AL-2	DUKE ENERGY FLORIDA LLC	0		1	1.G FE	1,151,831	130.2616	1,302,616	1,000,000	1,120,987	0	(14,082)	0	0	6.750	4.721	FA	28,125	67,500	09/27/2018	02/01/2028
343498-AA-9	FLOWERS FOODS INC	C		1,2	2.B FE	102,985	103.5488	103,549	100,000	100,376	0	(358)	0	0	4.375	3.991	AO	1,094	4,375	07/17/2012	04/01/2022
343498-AA-9	FLOWERS FOODS INC			1,2	2.B FE	548,548	103.5488	569,518	550,000	549,686	0	205	0	0	4.375	4.416	AO	6,016	24,063	09/25/2013	04/01/2022
344775-AC-5	DELHAIZE AMERICA LLC			1	2.A FE	2,388,044	132.1058	2,694,959	2,040,000	2,263,128	0	(28,567)	0	0	8.050	5.939	AO	34,669	164,220	02/08/2016	04/15/2027
34489*-AE-9	FOOTBALL CLUB TERM NOTES	0			1.F FE	2,250,000	110.4415	2,484,934	2,250,000	2,250,000	0	0	0	0	4.210	4.272	OCT	23,155	95,778	06/06/2018	10/05/2033
34490@-AC-8	NFL TRUST 20-XI				1.F FE	1,000,000	103.1365	1,031,365	1,000,000	1,000,000	0	0	0	0	2.970	3.013	OCT	7,260	3,795	07/17/2020	10/05/2027
34490@-AE-4	FOOTBALL CLUB SER 2020-XI-E TR CTF				1.F FE	7,250,000	101.8826	7,386,489	7,250,000	7,250,000	0	0	0	0	3.530	3.530	OCT	61,138	32,702	07/17/2020	10/05/2035
34490@-AF-1	FOOTBALL CLUB SER 2020-XI-F TR CTF				1.F FE	6,879,000	103.5855	7,125,647	6,879,000	6,879,000	0	0	0	0	3.850	3.850	OCT	63,268	33,841	07/17/2020	10/05/2040
34490@-AK-0	FOOTBALL CLUB SER 2020-XI-J TR CTF				1.F FE	2,871,000	103.5956	2,974,230	2,871,000	2,871,000	0	0	0	0	3.850	3.850	OCT	27,326	0	07/17/2020	10/05/2040
34502@-AC-4	FOOTBALL CLUB TERM NOTES	0			1.F FE	1,000,000	108.6232	1,086,232	1,000,000	1,000,000	0	0	0	0	3.980	3.980	OCT	9,508	40,242	03/23/2018	10/05/2032
345370-CQ-1	FORD MOTOR CO	0			3.B FE	18,250,958	102.0000	22,440,000	22,000,000	18,417,786	0	75,678	0	0	4.750	6.104	JJ	481,861	1,045,000	09/27/2018	01/15/2043
346845-AK-6	FORT BENNING FAMILY CMNTYS LLC			1	1.G FE	2,555,158	125.2934	2,457,389	1,961,308	2,533,705	0	(15,113)	0	0	6.090	4.313	JJ	55,077	74,288	03/26/2020	01/15/2051
347382-AA-1	FTGORD 6.124 5/51				2.B FE	1,336,530	126.2740	1,262,740	1,000,000	1,329,706	0	(5,308)	0	0	6.124	4.194	N/A	7,825	61,240	09/09/2019	05/15/2051
347508-AA-1	FORT KNOX MILITARY HOUSING PRIVATIZATION	C		1	1.G FE	322,375	122.0335	462,830	379,264	329,874	0	817	0	0	5.815	7.119	MON	980	22,054	03/11/2010	02/15/2052
347508-AA-1	FORT KNOX MILITARY HOUSING PRIVATIZATION			1	1.G FE	795,981	122.0335	1,041,366	853,345	803,513	0	793	0	0	5.815	6.355	MON	2,205	49,622	11/14/2016	02/15/2052
347508-AC-7	FORT KNOX MILITARY HOUSING PRIVATIZATION			1	2.A FE	880,433	117.2284	1,113,456	949,818	889,593	0	1,033	0	0	5.915	6.517	MON	2,497	56,182	02/16/2012	02/15/2052
349553-A@-6	FORTIS INC	0	A		2.A	7,519,558	148.7711	9,670,122	6,500,000	7,443,863	0	(34,725)	0	0	6.600	5.279	MS	143,000	429,000	09/27/2018	09/01/2037
35952F-AA-8	FT HUACHUCA YPG CMNTYS II LLC			1	2.A FE	2,485,187	149.9619	3,449,124	2,300,000	2,382,846	0	(1,900)	0	0	8.250	7.899	JD	8,433	189,750	05/11/2010	12/15/2053
360271-AJ-9	FULTON FINANCIAL CORP	C			2.A FE	99,436	110.7324	110,732	100,000	99,751	0	58	0	0	4.500	4.571	MN	575	4,500	11/12/2014	11/15/2024
361448-60-8	GATX CORP	0		2	2.B FE	4,025,760	126.1200	4,179,200	4,000,000	4,003,933	0	(9,660)	0	0	5.625	5.498	FMAN	775	225,000	09/27/2018	05/30/2066
361448-BA-0	GATX CORP			1,2	2.B FE	205,580	112.4505	224,901	200,000	205,237	0	(343)	0	0	3.500	3.079	MS	2,061	3,500	06/23/2020	03/15/2028
361448-BC-6	GATX CORP	0		1,2	2.B FE	2,500,000	120.7182	3,017,955	2,500,000	2,500,000	0	0	0	0	4.550	4.550	MN	17,063	113,750	05/03/2018	11/07/2028
361448-BE-2	GATX CORP			1,2	2.B FE	749,910	121.9058	914,294	750,000	750,001	0	0	0	0	4.700	4.700	AO	8,813	35,250	01/30/2019	04/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
361448-BE-2	GATX CORP	C		1,2	2.B FE	249,970	121.9058	304,765	250,000	250,001	0	0	0	0	4.700	4.700	AO	2,938	11,750	01/30/2019	04/01/2029
36158F-AA-8	SWISS RE SOLUTIONS HOLDING CORP	D			1.F FE	2,904,455	127.1786	3,179,465	2,500,000	2,794,187	0	(50,168)	0	0	7.000	4.408	FA	66,111	175,000	09/27/2018	02/15/2026
36158F-AD-2	SWISS RE SOLUTIONS HOLDING CORP	D		1	1.F FE	4,470,221	149.1522	5,220,327	3,500,000	4,321,453	0	(67,819)	0	0	7.750	4.653	JD	12,056	271,250	09/27/2018	06/15/2030
36190C-AA-5	GNL QUINTERO SA	D	C	1	2.B FE	2,068,500	111.4000	2,339,400	2,100,000	2,078,021	0	4,281	0	0	4.634	4.898	JJ	40,818	97,314	09/27/2018	07/31/2029
36244*-AA-8	CTL - BOND BUILDING (DC)				1.B	1,787,423	104.0966	1,860,646	1,787,423	1,787,423	0	0	0	0	3.350	3.350	MON	3,493	59,862	03/21/2013	09/10/2029
36321P-AC-4	GALAXY PIPELINE ASSETS BIDCO LTD		C	1	1.C FE	250,000	105.5119	263,780	250,000	250,000	0	0	0	0	3.250	3.250	MS	1,264	0	10/27/2020	09/30/2040
36962G-3P-7	GENERAL ELECTRIC CO				2.B FE	3,540,669	135.5338	5,062,188	3,735,000	3,552,672	0	5,811	0	0	5.875	6.348	JJ	101,792	219,431	11/30/2018	01/14/2038
36962G-4B-7	GENERAL ELECTRIC CO				2.B FE	487,942	147.2082	669,797	455,000	486,157	0	(916)	0	0	6.875	6.237	JJ	14,859	31,281	12/13/2018	01/10/2039
370334-BJ-2	GENERAL MILLS INC			1	2.B FE	2,031,073	143.1611	2,505,319	1,750,000	1,990,850	0	(7,752)	0	0	5.400	4.345	JD	4,200	94,500	03/11/2015	06/15/2040
370334-BP-8	GENERAL MILLS INC	D		1,2	2.B FE	13,930,945	125.0015	17,363,954	13,891,000	13,927,944	0	(1,045)	0	0	4.150	4.131	FA	217,780	576,477	07/07/2017	02/15/2043
370334-BP-8	GENERAL MILLS INC			1,2	2.B FE	5,014,381	125.0015	6,250,074	5,000,000	5,013,442	0	(235)	0	0	4.150	4.131	FA	78,389	207,500	07/07/2017	02/15/2043
37149#-AA-8	GENERATIONAL PC LLC				1.D PL	28,877,119	102.4300	29,578,833	28,877,119	28,877,119	0	0	0	0	5.250	5.250	N/A	126,337	1,515,724	02/02/2018	12/01/2057
37149#-AA-8	GENERATIONAL PC LLC	D			1.D PL	55,005,906	102.4300	56,403,774	55,065,678	55,007,003	0	477	0	0	5.250	5.256	N/A	240,912	2,965,228	12/06/2018	12/01/2057
372546-AS-0	GEORGE WASHINGTON UNIVERSITY			1	1.E FE	216,175	121.4190	303,548	250,000	220,447	0	666	0	0	4.363	5.261	MS	3,212	10,908	06/25/2013	09/15/2043
373298-BN-7	GEORGIA-PACIFIC LLC	D			1.G FE	4,980,302	130.3584	5,435,944	4,170,000	4,750,647	0	(104,340)	0	0	7.375	4.209	JD	25,628	307,538	09/27/2018	12/01/2025
373298-CF-3	GEORGIA-PACIFIC LLC	D		1	1.G FE	3,587,835	122.0147	3,660,441	3,000,000	3,351,619	0	(107,071)	0	0	8.000	3.873	JJ	110,667	240,000	09/27/2018	01/15/2024
373334-JW-2	GEORGIA POWER CO			1	2.A FE	3,845,012	126.9874	5,079,495	4,000,000	3,859,061	0	3,944	0	0	4.300	4.561	MS	50,644	172,000	04/01/2017	03/15/2042
373334-JW-2	GEORGIA POWER CO	D		1	2.A FE	5,767,518	126.9874	7,619,243	6,000,000	5,788,507	0	5,833	0	0	4.300	4.561	MS	75,967	258,000	04/01/2017	03/15/2042
373628-AA-0	GEORGIA TRANSMISSION CORP	D			1.D	4,496,239	116.8746	4,838,608	4,140,000	4,441,800	0	(24,754)	0	0	5.590	4.637	MJSD	643	231,380	09/27/2018	06/30/2030
375558-AS-2	GILEAD SCIENCES INC	D		1,2	2.A FE	5,103,633	144.2923	6,406,578	4,440,000	5,063,987	0	(18,173)	0	0	5.650	4.583	JD	20,905	250,860	09/27/2018	12/01/2041
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC	D		1	1.F FE	28,809,242	157.8898	34,735,767	22,000,000	27,990,399	0	(231,551)	0	0	6.375	4.158	MN	179,208	1,402,500	04/01/2017	05/15/2038
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC	C		1	1.F FE	3,863,206	157.8898	4,855,113	3,075,000	3,719,628	0	(23,817)	0	0	6.375	4.608	MN	25,048	196,031	02/14/2014	05/15/2038
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	26,190,220	157.8898	31,577,970	20,000,000	25,446,809	0	(209,509)	0	0	6.375	4.158	MN	162,917	1,275,000	04/01/2017	05/15/2038
378272-AL-2	GLENCORE FUNDING LLC	C		1	2.A FE	1,491,160	111.8979	1,678,468	1,500,000	1,495,770	0	887	0	0	4.000	4.072	AO	12,500	60,000	04/14/2015	04/16/2025
378750-AA-4	GLENN POOL OIL & GAS TRUST II	C			5.B FE	1,605	95.3340	1,489	1,562	1,565	0	(6)	0	0	6.000	5.704	MON	8	82	03/01/2012	08/02/2021
378750-AA-4	GLENN POOL OIL & GAS TRUST II				5.B FE	6,225	95.3340	5,956	6,248	6,244	0	2	0	0	6.000	6.134	MON	32	304	04/05/2012	08/02/2021
38141E-C2-3	GOLDMAN SACHS GROUP INC	C		1,2	2.A FE	998,680	110.5670	1,105,670	1,000,000	999,477	0	136	0	0	3.850	3.866	JJ	18,501	38,500	06/30/2014	07/08/2024
38141E-C3-1	GOLDMAN SACHS GROUP INC	D		1,2	2.A FE	5,614,850	138.3366	6,916,829	5,000,000	5,566,806	0	(14,709)	0	0	4.800	4.039	JJ	115,333	240,000	07/20/2017	07/08/2044
38141E-C3-1	GOLDMAN SACHS GROUP INC			1,2	2.A FE	2,021,346	138.3366	2,490,058	1,800,000	2,004,143	0	(5,203)	0	0	4.800	4.039	JJ	41,520	86,400	07/20/2017	07/08/2044
38141G-ES-9	GOLDMAN SACHS GROUP INC	D		1	2.B FE	4,374,004	126.0550	5,042,201	4,000,000	4,285,821	0	(40,242)	0	0	5.950	4.582	JJ	109,744	238,000	09/27/2018	01/15/2027
38141G-FD-1	GOLDMAN SACHS GROUP INC	D		1	2.B FE	12,339,380	153.0161	15,301,611	10,000,000	12,066,283	0	(78,078)	0	0	6.750	4.924	AO	168,750	675,000	04/01/2017	10/01/2037
38141G-GM-0	GOLDMAN SACHS GROUP INC	D			2.A FE	1,098,853	156.6167	1,370,396	875,000	1,077,385	0	(6,106)	0	0	6.250	4.490	FA	22,786	54,688	04/01/2017	02/01/2041
38141G-GM-0	GOLDMAN SACHS GROUP INC				2.A FE	6,653,398	156.6167	8,297,551	5,298,000	6,523,724	0	(36,665)	0	0	6.250	4.489	FA	137,969	331,125	04/01/2017	02/01/2041
38141G-VS-0	GOLDMAN SACHS GROUP INC	D		2	2.A FE	2,986,800	139.2678	3,948,243	2,835,000	2,975,779	0	(3,186)	0	0	4.750	4.415	AO	26,184	134,663	04/01/2017	10/21/2045
38141G-VX-9	GOLDMAN SACHS GROUP INC	C		2	2.A FE	508,492	105.1092	525,546	500,000	506,662	0	(1,147)	0	0	1.972	1.759	JAJO	1,781	15,075	05/23/2019	10/28/2027
38141G-WB-6	GOLDMAN SACHS GROUP INC	C		1,2	2.A FE	250,365	114.1195	285,299	250,000	250,225	0	(39)	0	0	3.850	3.830	JJ	4,144	9,625	02/13/2017	01/26/2027
38141G-WV-2	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	250,000	115.7420	289,355	250,000	250,000	0	0	0	0	3.814	3.814	AO	1,801	9,535	01/18/2018	04/23/2029
38143Y-AC-7	GOLDMAN SACHS GROUP INC	D		1	2.B FE	7,854,867	146.2724	9,873,385	6,750,000	7,761,108	0	(42,939)	0	0	6.450	5.036	MN	72,563	435,375	09/27/2018	05/01/2036
38145G-AH-3	GOLDMAN SACHS GROUP INC	C		1,2	2.A FE	777,980	112.2643	875,662	780,000	778,729	0	192	0	0	3.500	3.531	MN	3,413	27,300	11/10/2016	11/16/2026
38148Y-AA-6	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	3,491,202	122.0339	4,759,322	3,900,000	3,501,969	0	10,767	0	0	4.017	4.881	AO	26,546	156,663	03/26/2020	10/31/2038
38148Y-AA-6	GOLDMAN SACHS GROUP INC	D		1,2,5	2.A FE	5,500,000	122.0339	6,711,865	5,500,000	5,500,000	0	0	0	0	4.017	4.017	AO	37,436	220,935	10/24/2017	10/31/2038
384637-AA-2	GRAHAM HOLDINGS CO	D		1,2	3.B FE	1,003,438	105.0000	1,050,000	1,000,000	1,002,489	0	(383)	0	0	5.750	5.696	JD	4,792	57,500	05/24/2018	06/01/2026
386088-AH-1	DIAGEO INVESTMENT CORP	C			1.G FE	2,030,289	164.3353	2,374,645	1,445,000	1,942,036	0	(24,949)	0	0	7.450	4.219	AO	22,727	107,653	04/01/2017	04/15/2035
386088-AH-1	DIAGEO INVESTMENT CORP	D			1.G FE	16,158,006	164.3353	18,898,561	11,500,000	15,455,648	0	(198,557)	0	0	7.450	4.219	AO	180,869	856,750	04/01/2017	04/15/2035
386088-AH-1	DIAGEO INVESTMENT CORP				1.G FE	3,393,181	164.3353	3,968,698	2,415,000	3,245,701	0	(41,682)	0	0	7.450	4.219	AO	37,983	179,918	04/01/2017	04/15/2035
390638-AD-2	GREAT LAKES GAS	D			2.C	1,000,000	102.2500	1,022,500	1,000,000	1,000,000	0	0	0	0	9.090	9.084	AO	15,403	90,900	04/01/2017	10/30/2021
39121J-A@-9	GREAT RIVER ENERGY	D			1.G	8,720,544	114.1207	9,129,656	8,000,000	8,537,028	0	(83,842)	0	0	6.060	4.662	JJ	242,400	484,800	09/27/2018	07/01/2026
39121J-AG-5	GREAT RIVER ENERGY	D		1	1.G FE	6,491,210	135.2651	7,272,517	5,376,491	6,346,608	0	(63,821)	0	0	7.233	4.910	JJ	194,441	388,882	09/27/2018	07/01/2038
40049J-AZ-0	GRUPO TELEVISA SAB	D	C	1	2.A FE	3,783,339	139.9772	4,689,238	3,350,000	3,757,904	0	(11,801)	0	0	6.625	5.579	JJ	102,338	221,938	09/27/2018	01/15/2040
402740-AE-4	GULFSTREAM NATURAL GAS SYSTEM LLC	D		1,2	2.B FE	11,369,120	124.6344	12,463,438	10,000,000	11,277,469	0	(26,462)	0	0	5.950	5.033	AO	125,611	595,000	04/01/2017	10/15/2045
404119-BX-6	HCA INC			1,2	2.C FE	223,868	116.0082	261,018	225,000	224,019	0	99	0	0	4.125	4.187	JD	413	9,281	06/05/2019	06/15/2029
404119-BY-4	HCA INC			1,2	2.C FE	5,760,715	127.9586	7,357,621	5,750,000	5,760,256	0	(293)	0	0	5.125	5.109	JD	13,097	294,688	06/07/2019	06/15/2039
40414L-AE-9	HEALTHPEAK PROPERTIES INC	D		1,2	2.A FE	6,175,780	146.9239	7,346,193	5,000,000	6,104,412	0	(32,745)	0	0	6.750	4.972	FA	140,625	337,500	09/27/2018	02/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
4041A2-AF-1	HBOS PLC	0	C		2.A FE	22,364,960	139.6566	27,931,317	20,000,000	21,985,865	0	(108,731)	0	0	6.000	4.946	MN	200,000	1,200,000	04/01/2017	11/01/2033
4041A2-AF-1	HBOS PLC		C		2.A FE	13,978,100	139.6566	17,457,073	12,500,000	13,741,727	0	(67,396)	0	0	6.000	4.945	MN	125,000	750,000	04/01/2017	11/01/2033
404280-AT-6	HSBC HOLDINGS PLC		C	2	2.C FE	2,185,538	109.2900	2,404,380	2,200,000	2,186,065	0	254	0	0	6.375	6.410	MS	35,452	140,250	10/25/2018	12/29/2049
406216-AS-0	HALLIBURTON CO	0			2.A FE	5,033,628	118.9122	4,756,488	4,000,000	5,031,998	0	(675)	0	0	7.600	6.027	FA	114,844	304,000	04/01/2017	08/15/2096
406216-AW-1	HALLIBURTON CO	0		1	2.A FE	14,686,062	133.0230	15,796,481	11,875,000	14,484,945	0	(91,708)	0	0	6.700	4.838	MS	234,267	795,625	09/27/2018	09/15/2038
406216-AY-7	HALLIBURTON CO	0		1	2.A FE	2,675,526	143.7234	2,874,467	2,000,000	2,630,871	0	(20,361)	0	0	7.450	4.863	MS	43,872	149,000	09/27/2018	09/15/2039
406216-BJ-9	HALLIBURTON CO	C		1,2	2.A FE	307,050	116.7025	350,107	300,000	305,852	0	(281)	0	0	4.850	4.662	MN	1,859	14,550	05/05/2016	11/15/2035
406216-BK-6	HALLIBURTON CO	C		1,2	2.A FE	749,768	118.8774	891,581	750,000	749,790	0	4	0	0	5.000	5.002	MN	4,792	37,500	11/05/2015	11/15/2045
406216-BK-6	HALLIBURTON CO	0		1,2	2.A FE	14,223,519	118.8774	16,048,453	13,500,000	14,173,340	0	(14,645)	0	0	5.000	4.656	MN	86,250	675,000	04/01/2017	11/15/2045
409322-AD-6	HAMPTON ROADS PPV LLC				3.B FE	3,504,900	117.0403	3,511,210	3,000,000	3,503,805	0	(1,095)	0	0	6.621	5.505	N/A	8,828	99,315	09/30/2020	06/15/2053
410867-AA-3	HANOVER INSURANCE GROUP INC				2.B FE	12,538,777	127.8490	13,130,091	10,270,000	11,646,632	0	(252,922)	0	0	7.625	4.481	AO	165,318	783,088	04/01/2017	10/15/2025
410867-AA-3	HANOVER INSURANCE GROUP INC	0			2.B FE	2,441,826	127.8490	2,556,980	2,000,000	2,268,082	0	(49,261)	0	0	7.625	4.481	AO	32,194	152,500	04/01/2017	10/15/2025
41242*-BN-1	HARDWOOD FUNDING LLC				1.G FE	1,250,000	105.7372	1,321,715	1,250,000	1,250,000	0	0	0	0	4.230	4.230	JD	3,525	39,436	08/08/2018	06/07/2038
41242*-BN-1	HARDWOOD FUNDING LLC	0			1.G FE	1,250,000	105.7372	1,321,715	1,250,000	1,250,000	0	0	0	0	4.230	4.229	JD	3,525	39,436	08/08/2018	06/07/2038
41242*-BQ-4	HARDWOOD FUNDING LLC				1.G FE	1,000,000	104.5675	1,045,675	1,000,000	1,000,000	0	0	0	0	4.210	4.210	N/A	2,807	41,866	01/16/2019	06/07/2039
413875-AN-5	L3HARRIS TECHNOLOGIES INC	0		1	2.B FE	6,555,840	147.8579	8,132,186	5,500,000	6,467,163	0	(28,568)	0	0	6.150	4.773	JD	15,033	338,250	09/27/2018	12/15/2040
416515-AP-9	HARTFORD FINANCIAL SERVICES GROUP INC	0		1	2.A FE	11,602,772	149.5577	14,542,991	9,724,000	11,455,054	0	(48,304)	0	0	6.100	4.742	AO	148,291	593,164	09/27/2018	10/01/2041
416515-AS-3	HARTFORD FINANCIAL SERVICES GROUP INC	0		1	2.A FE	16,076,662	140.1115	19,615,604	14,000,000	15,901,816	0	(79,743)	0	0	5.950	4.720	AO	175,856	833,000	09/27/2018	10/15/2036
416515-BA-1	HARTFORD FINANCIAL SERVICES GROUP INC	0		1	2.A FE	6,158,265	151.0885	7,554,424	5,000,000	6,084,785	0	(33,468)	0	0	6.625	4.874	MS	83,733	331,250	09/27/2018	03/30/2040
41652P-AB-5	HARTFORD HEALTHCARE CORP			1	1.F FE	1,023,155	125.7517	974,575	775,000	1,020,215	0	(2,940)	0	0	5.746	3.704	AO	11,133	22,266	07/16/2020	04/01/2044
41652P-AB-5	HARTFORD HEALTHCARE CORP	0		1	1.F FE	17,613,952	125.7517	19,491,507	15,500,000	17,512,349	0	(46,318)	0	0	5.746	4.812	AO	222,658	890,630	09/27/2018	04/01/2044
42217K-AX-4	WELLTOWER INC	0		1,2	2.A FE	2,381,512	139.8147	2,796,295	2,000,000	2,358,631	0	(10,454)	0	0	6.500	5.052	MS	38,278	130,000	09/27/2018	03/15/2041
42218S-AH-1	HEALTH CARE SERVICE CORP	C		1,2	1.G FE	247,758	108.1691	270,423	250,000	247,784	0	26	0	0	3.200	3.247	JD	667	4,000	05/28/2020	06/01/2050
42218S-AH-1	HEALTH CARE SERVICE CORP			1,2	1.G FE	247,758	108.1691	270,423	250,000	247,784	0	26	0	0	3.200	3.247	JD	667	4,000	05/28/2020	06/01/2050
42307T-AH-1	KRAFT HEINZ FOODS CO	0		1	3.A FE	45,527,546	143.1714	52,257,567	36,500,000	44,717,270	0	(257,616)	0	0	7.125	5.217	FA	1,083,594	2,600,625	09/27/2018	08/01/2039
423452-AC-5	HELMERICH AND PAYNE INC			1,2	2.A FE	149,138	110.9111	166,367	150,000	149,595	0	96	0	0	4.650	4.722	MS	2,054	6,975	03/12/2015	03/15/2025
42809H-AD-9	HESS CORP	0		1	3.A FE	8,352,616	122.0357	10,006,931	8,200,000	8,341,921	0	(3,831)	0	0	5.600	5.457	FA	173,476	459,200	02/14/2018	02/15/2041
42809H-AD-9	HESS CORP			1	3.A FE	6,009,258	122.0357	7,322,145	6,000,000	6,009,453	0	67	0	0	5.600	5.587	FA	126,933	336,000	04/01/2017	02/15/2041
42824C-AW-9	HEWLETT PACKARD ENTERPRISE CO	C		1,2	2.B FE	598,350	116.9963	701,978	600,000	599,212	0	165	0	0	4.900	4.929	AO	6,207	29,400	09/30/2015	10/15/2025
42824C-AY-5	HEWLETT PACKARD ENTERPRISE CO	0		1,2	2.B FE	1,984,993	131.8078	2,555,753	1,939,000	1,983,384	0	(777)	0	0	6.350	6.166	AO	25,993	123,127	09/27/2018	10/15/2045
431116-AC-6	HIGHMARK INC	0		1	1.G FE	32,279,672	125.7056	38,780,185	30,850,000	32,214,367	0	(37,637)	0	0	6.125	5.744	MN	241,444	1,889,563	09/27/2018	05/15/2041
431282-AQ-5	HIGHWOODS REALTY LP	0		1,2	2.B FE	3,557,448	112.4769	4,049,167	3,600,000	3,567,716	0	3,762	0	0	4.125	4.271	MS	43,725	148,500	02/22/2018	03/15/2028
43474T-AB-9	HOLCIM US FINANCE SARL & CIE SCS	0	C	1	2.B FE	15,443,933	146.5323	19,781,862	13,500,000	15,326,813	0	(53,611)	0	0	6.875	5.691	MS	237,188	928,125	09/27/2018	09/29/2039
437076-AS-1	HOME DEPOT INC	0		1	1.F FE	21,444,004	151.6147	25,698,699	16,950,000	20,832,575	0	(172,236)	0	0	5.875	3.929	JD	41,492	995,813	04/01/2017	12/16/2036
437076-AS-1	HOME DEPOT INC	C		1	1.F FE	1,904,645	151.6147	2,425,836	1,600,000	1,842,972	0	(10,203)	0	0	5.875	4.528	JD	3,917	94,000	02/14/2014	12/16/2036
437076-AS-1	HOME DEPOT INC			1	1.F FE	17,711,862	151.6147	21,226,064	14,000,000	17,207,561	0	(141,546)	0	0	5.875	3.929	JD	34,271	822,500	04/01/2017	12/16/2036
437076-BA-9	HOME DEPOT INC	0		1,2	1.F FE	20,608,300	130.0758	26,015,162	20,000,000	20,553,444	0	(15,736)	0	0	4.200	4.008	AO	210,000	840,000	04/01/2017	04/01/2043
437076-BS-0	HOME DEPOT INC	C		1,2	1.F FE	512,810	127.7096	638,548	500,000	511,976	0	(269)	0	0	3.900	3.755	JD	867	19,500	08/23/2017	06/15/2047
438516-AT-3	HONEYWELL INTERNATIONAL INC			1	1.F FE	510,275	142.9510	714,755	500,000	507,950	0	(297)	0	0	5.700	5.550	MS	8,392	28,500	02/02/2010	03/15/2037
438516-BS-4	HONEYWELL INTERNATIONAL INC	0		1,2	1.F FE	13,009,880	128.0128	16,641,669	13,000,000	13,009,800	0	(213)	0	0	3.812	3.807	MN	55,062	495,560	11/21/2017	11/21/2047
44107T-AZ-9	HOST HOTELS & RESORTS LP	C		1,2	2.C FE	305,976	105.3543	326,598	310,000	306,104	0	128	0	0	3.500	3.655	MS	3,948	0	08/11/2020	09/15/2030
44329H-AD-6	HP CMNTYS LLC				1.C FE	339,954	132.4190	397,257	300,000	337,499	0	(655)	0	0	5.820	4.986	MS	5,141	17,460	07/18/2016	09/15/2053
44329H-AK-0	HP CMNTYS LLC				1.C FE	683,250	131.7868	790,721	600,000	678,734	0	(1,164)	0	0	5.860	5.002	MS	10,353	35,160	10/06/2016	09/15/2053
44329H-AT-1	HP CMNTYS LLC				1.D FE	171,069	121.4299	182,145	150,000	167,451	0	(887)	0	0	5.930	4.764	MS	2,619	8,895	07/18/2016	09/15/2034
44329H-AU-8	HP CMNTYS LLC				1.D FE	374,115	121.2272	424,295	350,000	371,794	0	(640)	0	0	6.080	5.560	MS	6,266	21,280	07/18/2016	03/15/2046
44329H-AV-6	HP CMNTYS LLC				1.D FE	206,482	129.5307	259,061	200,000	206,190	0	(111)	0	0	6.160	5.935	MS	3,628	12,320	07/18/2016	09/15/2053
444859-AZ-5	HUMANA INC	0		1	2.C FE	7,457,544	159.8961	8,794,285	5,500,000	7,320,933	0	(62,657)	0	0	8.150	5.233	JD	19,922	448,250	09/27/2018	06/15/2038
448579-AG-7	HYATT HOTELS CORP			1,2	2.C FE	998,660	109.9155	1,099,155	1,000,000	998,974	0	125	0	0	4.375	4.391	MS	12,882	43,750	08/07/2018	09/15/2028
448579-AG-7	HYATT HOTELS CORP	0		1,2	2.C FE	998,660	109.9155	1,099,155	1,000,000	998,961	0	111	0	0	4.375	4.391	MS	12,882	43,750	08/07/2018	09/15/2028
448579-AH-5	HYATT HOTELS CORP	C		1,2	2.C FE	269,800	113.0117	282,529	250,000	268,771	0	(1,029)	0	0	5.375	3.450	AO	2,538	6,719	09/30/2020	04/23/2025
448579-AJ-1	HYATT HOTELS CORP			1,2	2.C FE	9,481,505	122.9289	10,940,672	8,900,000	9,457,811	0	(23,694)	0	0	5.750	4.874	AO	96,664	255,875	08/06/2020	04/23/2030
449669-AK-6	MOSAIC GLOBAL HOLDINGS INC	0		1	2.C FE	3,692,817	128.4318	4,116,240	3,205,000	3,594,972	0	(44,821)	0	0	7.300	5.212	JJ	107,884	233,965	09/27/2018	01/15/2028
45138L-BE-2	IDAHO POWER CO	0		1,2	1.E FE	9,696,390	120.6316	12,063,162	10,000,000	9,718,921	0	6,181	0	0	4.050	4.233	MS	135,000	405,000	04/01/2017	03/01/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
452308-AR-0	ILLINOIS TOOL WORKS INC			1,2	1.F FE	1,394,955	125.9778	1,889,667	1,500,000	1,407,763	0	2,530	0	0	3.900	4.341	MS	19,500	58,500	06/19/2015	09/01/2042
454750-AQ-6	INDIANA GAS COMPANY INC	0			2.A FE	7,689,591	126.7731	8,874,114	7,000,000	7,559,274	0	(59,564)	0	0	6.550	5.248	MS	135,003	458,500	09/27/2018	06/30/2028
454889-AM-8	INDIANA MICHIGAN POWER CO			1	1.G FE	3,684,114	142.6208	4,292,887	3,010,000	3,597,565	0	(24,518)	0	0	6.050	4.357	MS	53,620	182,105	04/01/2017	03/15/2037
454889-AM-8	INDIANA MICHIGAN POWER CO	0		1	1.G FE	4,883,592	142.6208	5,690,572	3,990,000	4,768,796	0	(32,570)	0	0	6.050	4.358	MS	71,077	241,395	04/01/2017	03/15/2037
455434-BH-2	INDIANAPOLIS POWER & LIGHT CO	0		1	1.G FE	3,532,248	139.6673	4,190,019	3,000,000	3,486,702	0	(20,723)	0	0	6.050	4.591	AO	45,375	181,500	09/27/2018	10/01/2036
455434-BL-3	INDIANAPOLIS POWER & LIGHT CO	0		1	1.G FE	3,125,280	147.2762	3,681,905	2,500,000	3,074,770	0	(23,062)	0	0	6.600	4.591	JD	13,750	165,000	09/27/2018	06/01/2037
456837-AM-5	ING GROEP NV		C		1.G FE	1,494,870	121.9028	1,828,543	1,500,000	1,495,836	0	444	0	0	4.550	4.593	AO	16,873	68,250	09/25/2018	10/02/2028
456837-AM-5	ING GROEP NV	0	C		1.G FE	4,683,926	121.9028	5,729,433	4,700,000	4,686,936	0	1,377	0	0	4.550	4.593	AO	52,868	213,850	09/25/2018	10/02/2028
456866-AL-6	INGERSOLL-RAND CO				2.B FE	291,534	118.4846	308,060	260,000	278,192	0	(3,537)	0	0	7.200	5.397	JD	1,560	18,720	04/01/2017	06/01/2025
456866-AM-4	INGERSOLL-RAND CO	C		1	2.B FE	771,845	128.6040	848,786	660,000	724,848	0	(7,821)	0	0	6.443	4.750	MN	5,434	42,524	02/14/2014	11/15/2027
45687A-AG-7	TRANE TECHNOLOGIES GLOBAL HOLDING COMPAN	0		1	2.B FE	14,935,908	143.6622	18,676,086	13,000,000	14,837,481	0	(45,261)	0	0	5.750	4.722	JD	33,222	747,500	09/27/2018	06/15/2043
458140-AY-6	INTEL CORP	0		1,2	1.E FE	24,717,161	127.3686	29,167,410	22,900,000	24,601,398	0	(39,212)	0	0	4.100	3.653	MN	130,403	938,900	12/07/2017	05/11/2047
458140-AY-6	INTEL CORP			1,2	1.E FE	5,903,435	127.3686	7,005,273	5,500,000	5,878,762	0	(8,433)	0	0	4.100	3.684	MN	31,319	225,500	03/26/2020	05/11/2047
458140-BG-4	INTEL CORP	0		1,2	1.E FE	446,695	119.5062	597,531	500,000	448,775	0	981	0	0	3.734	4.386	JD	1,193	18,670	11/01/2018	12/08/2047
458140-BQ-2	INTEL CORP	C		1,2	1.E FE	693,645	115.8769	805,344	695,000	693,777	0	133	0	0	3.750	3.782	MS	6,950	13,031	03/20/2020	03/25/2027
45866F-AH-7	INTERCONTINENTAL EXCHANGE INC	0		1,2	2.A FE	9,432,360	126.7573	12,041,944	9,500,000	9,435,662	0	1,193	0	0	4.250	4.292	MS	112,153	403,750	08/06/2018	09/21/2048
45866F-AH-7	INTERCONTINENTAL EXCHANGE INC			1,2	2.A FE	3,177,216	126.7573	4,056,234	3,200,000	3,178,358	0	432	0	0	4.250	4.292	MS	37,778	136,000	08/06/2018	09/21/2048
459200-AP-6	INTERNATIONAL BUSINESS MACHINES CORP			1	1.F FE	54,730,800	171.8512	77,333,053	45,000,000	54,272,333	0	(122,392)	0	0	7.125	5.892	JD	267,188	3,206,250	04/01/2017	12/01/2096
459200-HF-1	INTERNATIONAL BUSINESS MACHINES CORP	0		1	1.F FE	11,705,275	123.9303	14,499,843	11,700,000	11,705,394	0	(156)	0	0	4.000	3.997	JD	14,300	468,000	09/13/2017	06/20/2042
459200-JR-3	INTERNATIONAL BUSINESS MACHINES CORP	C		1	1.F FE	994,690	112.8314	1,128,314	1,000,000	996,569	0	502	0	0	3.300	3.363	JJ	14,117	33,000	01/24/2017	01/27/2027
459506-AL-5	INTERNATIONAL FLAVORS & FRAGRANCES INC			1,2	2.B FE	500,610	134.6140	673,070	500,000	500,628	0	28	0	0	5.000	4.992	MS	6,597	25,000	09/26/2018	09/26/2048
461070-AC-8	INTERSTATE POWER AND LIGHT CO			1	2.A FE	1,655,251	134.4130	1,747,369	1,300,000	1,594,457	0	(17,169)	0	0	6.450	4.149	AO	17,702	83,850	04/01/2017	10/15/2033
461070-AR-5	INTERSTATE POWER AND LIGHT CO			1,2	2.A FE	747,510	114.9600	862,200	750,000	747,573	0	50	0	0	3.500	3.518	MS	6,635	26,542	09/19/2019	09/30/2049
46284V-AL-5	IRON MOUNTAIN INC			1,2	3.C FE	15,745,313	110.2500	17,364,375	15,750,000	15,745,520	0	208	0	0	5.625	5.628	JJ	465,117	0	06/18/2020	07/15/2032
46611J-AB-8	JBG / ROCKVILLE NCI CAMPUS L L C				1.C FE	925,000	117.9054	1,090,625	925,000	925,000	0	0	0	0	6.100	6.099	MON	2,508	56,425	08/27/2010	07/15/2033
46625H-HF-0	JPMORGAN CHASE & CO				1.F FE	19,374,210	154.8489	23,227,339	15,000,000	18,855,820	0	(146,334)	0	0	6.400	4.286	MN	122,667	960,000	04/01/2017	05/15/2038
46625H-HF-0	JPMORGAN CHASE & CO	0			1.F FE	6,458,070	154.8489	7,742,446	5,000,000	6,285,016	0	(49,035)	0	0	6.400	4.287	MN	40,889	320,000	04/01/2017	05/15/2038
46625H-JB-7	JPMORGAN CHASE & CO	0			1.F FE	15,379,840	151.2803	20,035,557	13,244,000	15,230,455	0	(58,094)	0	0	5.600	4.475	JJ	341,990	741,664	09/27/2018	07/15/2041
46625H-JD-3	JPMORGAN CHASE & CO	C			1.F FE	2,159,540	104.4536	2,089,072	2,000,000	2,023,949	0	(21,792)	0	0	4.500	3.343	JJ	39,250	90,000	02/25/2014	01/24/2022
46625H-JZ-4	JPMORGAN CHASE & CO	C			1.G FE	500,745	116.9064	584,532	500,000	500,419	0	(61)	0	0	4.125	4.109	JD	917	20,625	12/11/2014	12/15/2026
46647P-AL-0	JPMORGAN CHASE & CO	C		1,2,5	1.F FE	500,000	125.8530	629,265	500,000	500,000	0	0	0	0	3.964	3.964	MN	2,533	19,820	11/03/2017	11/15/2048
46849L-TC-5	JACKSON NATIONAL LIFE GLOBAL FUNDING	C			1.F FE	499,030	112.7393	563,697	500,000	499,354	0	131	0	0	3.875	3.907	JD	1,076	19,375	06/06/2018	06/11/2025
47102X-AJ-4	JANUS CAPITAL GROUP INC	C		1,2	2.B FE	247,563	115.1212	287,803	250,000	248,716	0	244	0	0	4.875	5.002	FA	5,078	12,188	07/28/2015	08/01/2025
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP	0		1	1.D FE	8,550,350	124.6088	10,422,281	8,364,000	8,537,621	0	(4,069)	0	0	3.837	3.710	MN	41,007	320,927	08/17/2017	05/15/2046
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP	C		1	1.D FE	95,602	124.6088	124,609	100,000	95,950	0	90	0	0	3.837	4.095	MN	490	3,837	11/14/2016	05/15/2046
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP			1	1.D FE	3,066,840	124.6088	3,738,264	3,000,000	3,062,362	0	(1,372)	0	0	3.837	3.710	MN	14,709	115,110	08/17/2017	05/15/2046
478115-AD-0	JOHNS HOPKINS UNIVERSITY	0		1	1.C FE	10,861,589	117.3619	12,499,037	10,650,000	10,846,164	0	(4,896)	0	0	3.753	3.639	JJ	199,847	399,695	10/02/2017	07/01/2045
478115-AD-0	JOHNS HOPKINS UNIVERSITY			1	1.C FE	5,110,483	117.3619	5,850,488	4,985,000	5,104,483	0	(2,558)	0	0	3.753	3.601	JJ	93,544	158,001	03/26/2020	07/01/2045
478160-AT-1	JOHNSON & JOHNSON			1	1.A FE	16,437,538	156.0196	19,631,940	12,583,000	15,960,601	0	(133,578)	0	0	5.850	3.748	JJ	339,426	736,106	04/01/2017	07/15/2038
478160-AT-1	JOHNSON & JOHNSON	0		1	1.A FE	16,453,214	156.0196	19,650,662	12,595,000	15,975,290	0	(134,237)	0	0	5.850	3.748	JJ	339,750	736,808	04/01/2017	07/15/2038
478160-AV-6	JOHNSON & JOHNSON			1	1.A FE	27,081,906	138.7723	33,964,518	24,475,000	26,804,343	0	(78,079)	0	0	4.500	3.808	MS	367,125	1,101,375	04/01/2017	09/01/2040
478160-BV-5	JOHNSON & JOHNSON			1,2	1.A FE	10,758,627	127.5285	14,028,131	11,000,000	10,777,880	0	5,374	0	0	3.700	3.826	MS	135,667	407,000	04/01/2017	03/01/2046
478160-BV-5	JOHNSON & JOHNSON	0		1,2	1.A FE	18,583,083	127.5285	24,230,408	19,000,000	18,616,024	0	8,969	0	0	3.700	3.826	MS	234,333	703,000	04/01/2017	03/01/2046
478165-AF-0	S C JOHNSON & SON INC	0			1.G FE	5,572,995	132.4238	6,290,129	4,750,000	5,473,653	0	(45,168)	0	0	5.750	4.139	FA	103,181	273,125	09/27/2018	02/15/2033
478375-AJ-7	JOHNSON CONTROLS INTERNATIONAL PLC	0	C	1	2.B FE	21,305,317	132.3294	26,598,202	20,100,000	21,237,751	0	(31,265)	0	0	5.700	5.242	MS	381,900	1,145,700	09/27/2018	03/01/2041
478375-AR-9	JOHNSON CONTROLS INTERNATIONAL PLC	C	C	1,2	2.B FE	741,583	113.2820	825,826	729,000	736,428	0	(1,363)	0	0	3.900	3.670	FA	10,820	28,431	12/28/2016	02/14/2026
478375-AU-2	JOHNSON CONTROLS INTERNATIONAL PLC	0	C	1,2	2.B FE	6,597,247	131.4370	8,543,402	6,500,000	6,591,163	0	(1,892)	0	0	4.500	4.408	FA	110,500	292,500	04/01/2017	02/15/2047
480200-AA-5	JONES LANG LASALLE INC	C		1,2	2.A FE	246,833	105.9611	264,903	250,000	249,216	0	393	0	0	4.400	4.577	MN	1,406	11,000	02/21/2014	11/15/2022
481218-AA-9	JRD HOLDINGS LLC	0			2.B PL	1,460,704	101.9470	1,456,386	1,428,571	1,437,543	0	(6,501)	0	0	4.040	3.551	AO	9,779	57,714	04/01/2017	04/30/2022
48203R-AJ-3	JUNIPER NETWORKS INC	C		1	2.B FE	249,708	113.7498	284,375	250,000	249,850	0	30	0	0	4.350	4.365	JD	483	10,875	02/25/2015	06/15/2025
48252M-AA-3	KKR GROUP FINANCE CO VIII LLC			1,2	1.F FE	1,734,250	110.9803	1,942,156	1,750,000	1,734,355	0	105	0	0	3.500	3.549	FA	21,438	0	08/18/2020	08/25/2050
48252M-AA-3	KKR GROUP FINANCE CO VIII LLC	C		1,2	1.F FE	247,750	110.9803	277,451	250,000	247,765	0	15	0	0	3.500	3.549	FA	3,063	0	08/18/2020	08/25/2050
483050-AD-5	KAISER FOUNDATION HOSPITALS	0		1,2	1.D FE	17,953,988	130.2422	21,978,366	16,875,000	17,881,594	0	(22,687)	0	0	4.150	3.786	MN	116,719	700,313	08/15/2017	05/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
48305Q-AD-5	KAISER FOUNDATION HOSPITALS	C		1,2	1.D FE	257,327	130.2422	325,605	250,000	256,827	0	(149)	0	0	4.150	3.980	MN	1,729	10,375	06/01/2017	05/01/2047
48305Q-AD-5	KAISER FOUNDATION HOSPITALS			1,2	1.D FE	6,383,640	130.2422	7,814,530	6,000,000	6,358,040	0	(7,926)	0	0	4.150	3.786	MN	41,500	249,000	08/15/2017	05/01/2047
485134-BH-2	EVERGY METRO INC			1	1.F FE	3,763,584	144.0418	4,486,901	3,115,000	3,671,903	0	(25,917)	0	0	6.050	4.399	MN	24,081	188,458	04/01/2017	11/15/2035
485134-BH-2	EVERGY METRO INC	D		1	1.F FE	4,693,908	144.0418	5,596,023	3,885,000	4,579,369	0	(32,519)	0	0	6.050	4.400	MN	30,033	235,043	04/01/2017	11/15/2035
485260-BJ-1	EVERGY KANSAS SOUTH INC	D		1	1.F FE	17,212,443	144.0049	19,800,669	13,750,000	16,943,383	0	(122,829)	0	0	6.530	4.550	JD	39,906	897,875	09/27/2018	12/15/2037
487312-AA-8	KEENAN FT DETRICK ENERGY LLC			1	1.G FE	133,525	120.6372	184,688	153,094	140,633	0	1,151	0	0	6.093	7.677	MN	1,192	9,328	10/13/2009	05/15/2033
487312-AB-6	KEENAN FT DETRICK ENERGY LLC			1	1.C FE	777,831	125.0000	972,288	777,831	777,831	0	0	0	0	7.750	7.751	MN	7,703	60,282	02/03/2009	05/15/2033
487312-AD-2	KEENAN FORT DETRICK ENERGY LLC			1	1.D FE	1,250,000	104.3623	1,304,529	1,250,000	1,250,000	0	0	0	0	4.166	4.166	MN	6,654	52,075	04/03/2019	11/15/2048
487836-BQ-0	KELLOGG CO			1	2.B FE	4,145,492	128.5650	5,142,601	4,000,000	4,137,948	0	(2,802)	0	0	4.500	4.275	AO	45,000	180,000	03/26/2020	04/01/2046
487836-BQ-0	KELLOGG CO	D		1	2.B FE	12,114,859	128.5650	15,299,237	11,900,000	12,098,880	0	(4,457)	0	0	4.500	4.388	AO	133,875	535,500	09/27/2018	04/01/2046
491674-BG-1	KENTUCKY UTILITIES CO			1,2	1.F FE	1,231,520	138.1182	1,381,182	1,000,000	1,184,389	0	(6,390)	0	0	5.125	3.773	MN	8,542	51,250	06/25/2012	11/01/2040
491674-BG-1	KENTUCKY UTILITIES CO	D		1,2	1.F FE	13,919,928	138.1182	16,574,189	12,000,000	13,716,250	0	(57,663)	0	0	5.125	4.051	MN	102,500	615,000	04/01/2017	11/01/2040
49337W-AC-4	NATIONAL GRID USA			1	2.A FE	6,650,895	145.3023	7,265,115	5,000,000	6,295,492	0	(100,874)	0	0	8.000	4.690	MN	51,111	400,000	04/01/2017	11/15/2030
49338C-AA-1	KEYSPAN GAS EAST CORP	D		1	1.G FE	4,777,208	140.5385	5,621,538	4,000,000	4,729,083	0	(21,879)	0	0	5.819	4.444	AO	58,190	232,760	09/27/2018	04/01/2041
494550-AL-0	KINDER MORGAN ENERGY PARTNERS LP	D		1	2.B FE	7,546,240	141.3857	8,645,737	6,115,000	7,370,210	0	(80,455)	0	0	7.750	5.297	MS	139,541	473,913	09/27/2018	03/15/2032
494550-AQ-9	KINDER MORGAN ENERGY PARTNERS LP	D		1	2.B FE	4,716,220	140.1664	5,606,654	4,000,000	4,641,351	0	(34,396)	0	0	7.300	5.519	FA	110,311	292,000	09/27/2018	08/15/2033
494550-AT-3	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	1,642,260	125.5818	1,883,727	1,500,000	1,626,010	0	(5,999)	0	0	5.800	4.968	MS	25,617	87,000	02/15/2018	03/15/2035
494550-BV-7	KINDER MORGAN ENERGY PARTNERS LP	C		1,2	2.B FE	998,320	111.6824	1,116,824	1,000,000	999,295	0	175	0	0	4.250	4.271	MS	14,167	42,500	09/08/2014	09/01/2024
49456B-AS-0	KINDER MORGAN INC			1,2	2.B FE	985,650	99.3848	993,848	1,000,000	985,762	0	112	0	0	3.250	3.326	FA	13,181	0	07/27/2020	08/01/2050
50075N-AT-1	MONDELEZ INTERNATIONAL INC	D			2.B FE	19,034,001	139.1634	22,083,783	15,868,959	18,800,973	0	(104,274)	0	0	6.875	5.226	FA	454,580	1,090,991	09/27/2018	02/01/2038
50075N-AW-4	MONDELEZ INTERNATIONAL INC	D			2.B FE	4,729,072	138.2761	5,531,044	4,000,000	4,681,577	0	(21,877)	0	0	6.875	5.388	JJ	118,403	275,000	09/27/2018	01/26/2039
50076Q-AE-6	KRAFT HEINZ FOODS CO				3.A FE	2,162,290	117.3274	2,346,547	2,000,000	2,141,633	0	(3,880)	0	0	5.000	4.482	JD	7,500	100,000	01/09/2015	06/04/2042
50076Q-AE-6	KRAFT HEINZ FOODS CO	D			3.A FE	7,546,293	117.3274	9,268,862	7,900,000	7,564,925	0	8,230	0	0	5.000	5.335	JD	29,625	395,000	09/27/2018	06/04/2042
50076Q-AR-7	KRAFT HEINZ FOODS CO				3.A FE	10,840,740	138.5657	12,041,357	8,690,000	10,616,195	0	(63,879)	0	0	6.875	4.998	JJ	257,230	597,438	04/01/2017	01/26/2039
50076Q-AR-7	KRAFT HEINZ FOODS CO	D			3.A FE	2,881,716	138.5657	3,200,867	2,310,000	2,821,882	0	(17,125)	0	0	6.875	4.998	JJ	68,378	158,813	04/01/2017	01/26/2039
50077L-BG-0	KRAFT HEINZ FOODS CO			1,2	3.A FE	4,000,000	125.9752	5,039,010	4,000,000	4,000,000	0	0	0	0	5.500	5.500	JD	18,333	117,944	05/04/2020	06/01/2050
501044-CN-9	KROGER CO	D		1,2	2.A FE	2,253,577	135.8225	2,988,095	2,200,000	2,250,427	0	(1,521)	0	0	5.400	5.209	JJ	54,780	118,800	09/27/2018	07/15/2040
50540R-AS-1	LABORATORY CORPORATION OF AMERICA HOLDIN	D		1,2	2.B FE	3,187,650	131.2598	3,937,795	3,000,000	3,174,004	0	(4,192)	0	0	4.700	4.306	FA	58,750	141,000	07/21/2017	02/01/2045
521865-BA-2	LEAR CORP	C		1,2	2.B FE	747,683	114.2787	857,091	750,000	748,015	0	194	0	0	4.250	4.288	MN	4,073	31,875	04/29/2019	05/15/2029
524671-AA-2	LEGRAND FRANCE SA	C	C		1.G FE	1,834,256	130.3008	1,824,211	1,400,000	1,589,818	0	(40,697)	0	0	8.500	4.832	FA	44,956	119,000	02/14/2014	02/15/2025
525015-AA-1	LEHIGH UNIVERSITY			1	1.D FE	889,600	108.0323	1,080,323	1,000,000	898,579	0	2,300	0	0	3.479	4.141	MN	4,445	34,790	11/17/2016	11/15/2046
52532X-AE-5	LEIDOS INC			1,2	2.C FE	740,370	119.7450	898,088	750,000	740,867	0	497	0	0	4.375	4.536	MN	4,193	16,680	05/07/2020	05/15/2030
527288-BE-3	JEFFERIES FINANCIAL GROUP INC	D		1,2	2.C FE	3,194,928	110.1192	3,303,575	3,000,000	3,074,367	0	(34,094)	0	0	5.500	4.224	AO	33,458	165,000	04/01/2017	10/18/2023
53079E-AG-9	LIBERTY MUTUAL GROUP INC	D		1	2.B FE	7,067,156	149.6180	9,051,890	6,050,000	6,971,239	0	(43,781)	0	0	6.500	4.990	MS	115,790	393,250	09/27/2018	03/15/2035
53079E-BF-0	LIBERTY MUTUAL GROUP INC	D		1	2.B FE	7,886,542	130.4448	10,239,919	7,850,000	7,885,290	0	(791)	0	0	4.850	4.818	FA	158,635	380,725	09/27/2018	08/01/2044
53079E-BK-9	LIBERTY MUTUAL GROUP INC			1,2	2.B FE	5,303,667	119.3600	6,385,762	5,350,000	5,304,060	0	394	0	0	3.950	3.993	MN	27,003	110,359	05/06/2020	05/15/2060
532457-BA-5	ELI LILLY AND CO	D		1	1.F FE	6,056,410	140.4661	7,023,305	5,000,000	5,916,128	0	(39,602)	0	0	5.550	4.002	MS	81,708	277,500	04/01/2017	03/15/2037
532457-BU-1	ELI LILLY AND CO			1,2	1.F FE	2,944,650	138.8346	4,165,039	3,000,000	2,945,787	0	562	0	0	4.150	4.246	MS	36,658	124,500	02/27/2019	03/15/2059
534187-AR-0	LINCOLN NATIONAL CORP	D		1	2.A FE	11,486,033	129.7742	13,068,258	10,070,000	11,363,808	0	(55,779)	0	0	6.150	4.941	AO	144,505	619,305	09/27/2018	04/07/2036
534187-AW-9	LINCOLN NATIONAL CORP	D		1	2.A FE	11,171,297	137.8387	13,094,674	9,500,000	11,043,090	0	(58,490)	0	0	6.300	4.871	AO	136,325	598,500	09/27/2018	10/09/2037
534187-BA-6	LINCOLN NATIONAL CORP	D		1	2.A FE	2,166,672	153.0067	2,448,108	1,600,000	2,113,876	0	(16,244)	0	0	7.000	4.504	JD	4,978	112,000	07/20/2017	06/15/2040
534187-BA-6	LINCOLN NATIONAL CORP			1	2.A FE	744,794	153.0067	841,537	550,000	726,686	0	(5,543)	0	0	7.000	4.504	JD	1,711	38,500	07/20/2017	06/15/2040
534187-BL-2	LINCOLN NATIONAL CORP			1,2	2.A FE	8,122,846	128.8791	10,477,871	8,130,000	8,123,416	0	570	0	0	4.375	4.380	JD	15,808	207,484	05/08/2020	06/15/2050
538034-AV-1	LIVE NATION ENTERTAINMENT INC			1,2	4.A FE	3,000,000	111.8520	3,355,560	3,000,000	3,000,000	0	0	0	0	6.500	6.500	MN	24,917	94,792	05/13/2020	05/15/2027
539439-AM-1	LLOYDS BANKING GROUP PLC		C		2.A FE	12,710,132	114.3732	14,312,661	12,514,000	12,635,664	0	(20,877)	0	0	4.582	4.361	JD	33,448	573,391	04/01/2017	12/10/2025
539439-AM-1	LLOYDS BANKING GROUP PLC	D	C		2.A FE	12,869,593	114.3732	14,492,227	12,671,000	12,793,536	0	(21,794)	0	0	4.582	4.362	JD	33,867	580,585	04/01/2017	12/10/2025
539439-AU-3	LLOYDS BANKING GROUP PLC		C	2	2.C FE	1,219,996	115.0000	1,380,000	1,200,000	1,215,600	0	(2,725)	0	0	7.500	7.170	MJSD	1,000	90,000	05/03/2019	12/27/2066
53944Y-AA-1	LLOYDS BANKING GROUP PLC	C	C		2.A FE	248,588	111.8735	279,684	250,000	249,381	0	144	0	0	4.500	4.571	MN	1,781	11,250	10/29/2014	11/04/2024
539830-BB-4	LOCKHEED MARTIN CORP			1	1.G FE	7,481,536	129.9471	9,291,215	7,150,000	7,455,116	0	(8,366)	0	0	4.070	3.782	JD	12,934	291,005	03/26/2020	12/15/2042
539830-BB-4	LOCKHEED MARTIN CORP	D		1	1.G FE	13,460,809	129.9471	16,698,198	12,850,000	13,408,365	0	(16,108)	0	0	4.070	3.777	JD	23,244	522,995	07/21/2017	12/15/2042
539830-BK-4	LOCKHEED MARTIN CORP	D		1,2	1.G FE	7,083,753	131.7587	8,788,304	6,670,000	7,023,547	0	(17,097)	0	0	4.500	4.023	MN	38,353	300,150	04/01/2017	05/15/2036
539830-BK-4	LOCKHEED MARTIN CORP			1,2	1.G FE	981,240	131.7587	1,317,587	1,000,000	984,451	0	681	0	0	4.500	4.643	MN	5,750	45,000	11/16/2015	05/15/2036
540424-AP-3	LOEWS CORP	D		1	1.G FE	2,286,471	136.4124	2,591,835	1,900,000	2,227,998	0	(16,584)	0	0	6.000	4.348	FA	47,500	114,000	04/01/2017	02/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
546268-AG-8	LOUISIANA LAND AND EXPLORATION COMPANY L				1.G FE	727,790	119.8236	654,237	546,000	601,310	0	(17,585)	0	0	7.650	3.937	JD	3,481	41,769	09/28/2012	12/01/2023
548661-CJ-4	LOWE'S COMPANIES INC	0		1	2.A FE	5,918,540	138.2096	6,910,482	5,000,000	5,783,911	0	(38,037)	0	0	5.500	4.078	AO	58,056	275,000	04/01/2017	10/15/2035
548661-CL-9	LOWE'S COMPANIES INC			1	2.A FE	1,757,159	133.1165	1,996,747	1,500,000	1,734,904	0	(10,121)	0	0	5.800	4.412	AO	18,367	87,000	09/27/2018	10/15/2036
549271-AF-1	LUBRIZOL CORP	0		1	1.C FE	10,000,296	154.4485	12,124,205	7,850,000	9,774,833	0	(102,285)	0	0	6.500	4.142	AO	127,563	510,250	09/27/2018	10/01/2034
55336V-AA-8	MPLX LP	C		1,2	2.B FE	996,400	111.7549	1,117,549	1,000,000	998,343	0	363	0	0	4.000	4.044	FA	15,111	40,000	02/09/2015	02/15/2025
55608J-AE-8	MACQUARIE GROUP LTD	C	C		1.G FE	146,232	100.1443	147,212	147,000	146,996	0	99	0	0	6.250	6.321	JJ	4,262	9,188	01/11/2011	01/14/2021
55608J-AN-8	MACQUARIE GROUP LTD	0	C	2,5	1.G FE	6,600,000	116.9766	7,720,453	6,600,000	6,600,000	0	0	0	0	4.654	4.654	MS	80,204	307,164	03/19/2018	03/27/2029
55608J-AP-3	MACQUARIE GROUP LTD	0	C	2,5	1.G FE	13,000,000	120.8282	15,707,671	13,000,000	13,000,000	0	0	0	0	5.033	5.034	JJ	301,700	654,290	10/04/2018	01/15/2030
55608J-AP-3	MACQUARIE GROUP LTD		C	2,5	1.G FE	6,500,000	120.8282	7,853,835	6,500,000	6,500,000	0	0	0	0	5.033	5.032	JJ	150,850	327,145	10/04/2018	01/15/2030
55616*-AA-8	CTL - MACYS (MOONACHIE NJ)	C			3.C	88,557	87.0075	77,051	88,557	88,557	0	0	0	0	6.020	6.020	MON	237	5,321	10/27/2011	03/15/2037
55616*-AA-8	CTL - MACYS (MOONACHIE NJ)				3.C	1,151,244	87.0075	1,001,669	1,151,244	1,151,244	0	0	0	0	6.020	6.020	MON	3,080	69,167	10/27/2011	03/15/2037
559080-AC-0	MAGELLAN MIDSTREAM PARTNERS LP	0		1	2.A FE	16,318,824	131.6497	18,430,964	14,000,000	16,065,732	0	(79,942)	0	0	6.400	5.061	MN	149,333	896,000	09/27/2018	05/01/2037
559080-AC-0	MAGELLAN MIDSTREAM PARTNERS LP			1	2.A FE	6,470,134	131.6497	7,240,736	5,500,000	6,354,571	0	(32,970)	0	0	6.400	4.997	MN	58,667	352,000	04/01/2017	05/01/2037
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2.A FE	249,688	119.1760	297,940	250,000	249,856	0	43	0	0	5.000	5.013	MS	4,167	12,500	02/22/2016	03/01/2026
559080-AM-8	MAGELLAN MIDSTREAM PARTNERS LP	0		1,2	2.A FE	5,957,436	113.8993	6,833,959	6,000,000	5,959,913	0	796	0	0	4.200	4.242	AO	61,600	252,000	10/10/2017	10/03/2047
559080-AP-1	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2.A FE	548,947	112.6991	563,496	500,000	548,894	0	(54)	0	0	3.950	3.412	MS	6,583	0	12/09/2020	03/01/2050
56081#-AS-9	MAJOR LEAGUE BASEBALL TRUST	0			1.F FE	4,160,080	105.7190	4,228,760	4,000,000	4,074,773	0	(23,821)	0	0	4.040	3.366	JD	9,427	161,600	04/01/2017	12/10/2023
56081#-AS-9	MAJOR LEAGUE BASEBALL TRUST				1.F FE	3,120,060	105.7190	3,171,570	3,000,000	3,056,169	0	(17,777)	0	0	4.040	3.366	JD	7,070	121,200	04/01/2017	12/10/2023
56081#-BP-4	MAJOR LEAGUE BASEBALL TRUST	0			1.F FE	1,200,000	105.4052	1,264,862	1,200,000	1,200,000	0	0	0	0	4.010	4.008	JD	2,807	48,120	02/15/2018	12/10/2038
56081*-AA-2	MLB INFRASTRUCTURE FACILITY				1.G FE	3,000,000	109.2900	3,278,700	3,000,000	3,000,000	0	0	0	0	4.430	4.430	JD	7,753	110,750	11/29/2018	12/10/2043
56585A-AM-4	MARATHON PETROLEUM CORP			1,2	2.B FE	964,420	123.5722	1,235,722	1,000,000	966,939	0	554	0	0	5.850	6.110	JD	2,600	58,500	12/21/2015	12/15/2045
570535-AG-9	MARKEL CORP	0			2.B FE	26,109,486	143.9796	29,875,766	20,750,000	25,438,094	0	(234,839)	0	0	7.350	5.037	FA	576,158	1,525,125	09/27/2018	08/15/2034
570535-AS-3	MARKEL CORP	0		1,2	2.B FE	4,472,235	126.5435	5,694,456	4,500,000	4,473,771	0	510	0	0	4.300	4.337	MN	32,250	193,500	10/30/2017	11/01/2047
570535-AS-3	MARKEL CORP			1,2	2.B FE	2,981,490	126.5435	3,796,304	3,000,000	2,982,593	0	420	0	0	4.300	4.337	MN	21,500	129,000	10/30/2017	11/01/2047
571676-AH-8	MARS INC			1,2	1.F FE	293,074	132.9036	392,066	295,000	293,124	0	36	0	0	4.200	4.234	AO	3,098	12,390	03/26/2019	04/01/2059
57169*-AM-9	MARS INC	0			1.F	11,789,631	114.9353	12,068,207	10,500,000	11,239,989	0	(249,120)	0	0	6.720	3.997	AO	166,600	705,600	09/27/2018	10/06/2023
57169*-BB-2	MARS INC				1.F	2,577,350	113.8689	2,846,723	2,500,000	2,574,173	0	(2,435)	0	0	3.570	3.370	MS	23,304	89,250	08/01/2019	09/27/2041
571748-AK-8	MARSH & MCLENNAN COMPANIES INC				2.A FE	18,910,865	143.8290	23,552,001	16,375,000	18,624,139	0	(130,689)	0	0	5.875	4.438	FA	400,846	962,031	09/27/2018	08/01/2033
571748-BC-5	MARSH & MCLENNAN COMPANIES INC			1,2	2.A FE	1,665,890	132.4918	2,053,623	1,550,000	1,659,014	0	(2,290)	0	0	4.350	3.912	JJ	28,281	60,900	03/26/2020	01/30/2047
571748-BC-5	MARSH & MCLENNAN COMPANIES INC	0		1,2	2.A FE	3,715,754	132.4918	4,570,967	3,450,000	3,697,540	0	(5,560)	0	0	4.350	3.904	JJ	62,948	150,075	07/20/2017	01/30/2047
571903-BD-4	MARRIOTT INTERNATIONAL INC			1,2	2.C FE	2,056,049	116.9701	2,339,403	2,000,000	2,048,936	0	(7,113)	0	0	5.750	5.103	MN	19,167	62,292	04/15/2020	05/01/2025
573284-AJ-5	MARTIN MARIETTA MATERIALS INC			1	2.B FE	17,094,210	128.0799	19,211,990	15,000,000	16,848,374	0	(70,281)	0	0	6.250	5.127	MN	156,250	937,500	04/01/2017	05/01/2037
573284-AU-0	MARTIN MARIETTA MATERIALS INC	0		1,2	2.B FE	11,955,510	119.5078	16,731,094	14,000,000	12,028,441	0	32,845	0	0	4.250	5.230	JD	26,444	595,000	09/27/2018	12/15/2047
574599-BM-7	MASCO CORP	0		1,2	2.C FE	2,576,970	125.4129	3,762,386	3,000,000	2,592,021	0	6,798	0	0	4.500	5.481	MN	17,250	135,000	09/27/2018	05/15/2047
575634-AS-9	MASSACHUSETTS ELECTRIC CO			1	1.G FE	1,270,742	148.4407	1,892,618	1,275,000	1,271,960	0	86	0	0	5.900	5.921	MN	9,612	75,225	11/10/2009	11/15/2039
575634-AS-9	MASSACHUSETTS ELECTRIC CO	0		1	1.G FE	15,477,982	148.4407	19,297,286	13,000,000	15,310,365	0	(76,544)	0	0	5.900	4.493	MN	98,006	767,000	09/27/2018	11/15/2039
580135-BY-6	MCDONALD'S CORP	0		1	2.A FE	13,115,025	128.4833	14,133,166	11,000,000	12,482,334	0	(178,572)	0	0	6.375	4.143	JJ	336,990	701,250	04/01/2017	01/08/2028
58013M-EC-4	MCDONALD'S CORP	0		1	2.A FE	622,323	150.5858	752,929	500,000	607,435	0	(4,229)	0	0	6.300	4.467	AO	6,650	31,500	04/01/2017	10/15/2037
58013M-EK-6	MCDONALD'S CORP	0		1	2.A FE	2,647,218	132.5465	3,313,662	2,500,000	2,632,626	0	(4,183)	0	0	4.875	4.465	JJ	56,198	121,875	04/01/2017	07/15/2040
581557-BC-8	MCKESSON CORP	0		1,2	2.B FE	2,101,704	126.0894	2,395,698	1,900,000	2,086,349	0	(4,838)	0	0	4.883	4.208	MS	27,318	92,777	08/24/2017	03/15/2044
58155Q-AE-3	MCKESSON CORP			1,2	2.B FE	1,161,519	138.6426	1,386,426	1,000,000	1,146,263	0	(4,351)	0	0	6.000	4.838	MS	20,000	60,000	04/01/2017	03/01/2041
58155Q-AE-3	MCKESSON CORP	0		1,2	2.B FE	7,433,660	138.6426	9,358,378	6,750,000	7,393,544	0	(18,460)	0	0	6.000	5.219	MS	135,000	405,000	09/27/2018	03/01/2041
583491-AB-1	LEONARDO US HOLDING INC	0		1	3.A FE	17,025,000	129.0000	19,350,000	15,000,000	16,848,320	0	(51,844)	0	0	7.375	6.244	JJ	510,104	1,106,250	04/01/2017	07/15/2039
58501W-AX-9	MEDIUM-TERM STRUCTURED ENHANCED RETURN T				1.D	30,855,000	131.9567	39,587,010	30,000,000	30,823,075	0	(10,409)	0	0	7.034	6.809	AO	527,550	2,110,200	04/01/2017	10/01/2047
585055-BS-4	MEDTRONIC INC			1	1.G FE	155,496	112.2213	176,187	157,000	156,319	0	148	0	0	3.500	3.612	MS	1,618	11,615	12/01/2014	03/15/2025
585055-BU-9	MEDTRONIC INC	0		1	1.G FE	21,684,671	141.8774	27,453,271	19,350,000	21,512,324	0	(53,280)	0	0	4.625	3.906	MS	263,509	894,938	09/11/2017	03/15/2045
585055-BU-9	MEDTRONIC INC			1	1.G FE	6,804,988	141.8774	8,867,335	6,250,000	6,762,844	0	(12,268)	0	0	4.625	4.086	MS	85,113	289,063	07/24/2017	03/15/2045
586054-AD-0	MEMORIAL SLOAN-KETTERING CANCER CENTER			1,2	1.D FE	500,000	106.4084	532,042	500,000	500,000	0	0	0	0	2.955	2.955	JJ	8,003	0	06/09/2020	01/01/2050
589331-AQ-0	MERCK & CO INC	0		1	1.E FE	3,887,192	148.5294	4,604,412	3,100,000	3,799,091	0	(24,868)	0	0	5.850	4.099	JD	504	181,350	04/01/2017	06/30/2039
59156R-AJ-7	METLIFE INC	0		1	1.G FE	21,300,391	152.1128	26,896,583	17,682,000	20,924,113	0	(171,683)	0	0	6.375	4.539	JD	50,099	1,127,228	09/27/2018	06/15/2034
59156R-AM-0	METLIFE INC	C		1	1.G FE	1,200,069	147.1273	1,471,273	1,000,000	1,170,115	0	(8,465)	0	0	5.700	4.126	JD	2,533	57,000	04/01/2017	06/15/2035
59156R-AM-0	METLIFE INC	0		1	1.G FE	4,280,856	147.1273	5,480,493	3,725,000	4,227,438	0	(24,386)	0	0	5.700	4.427	JD	9,437	212,325	09/27/2018	06/15/2035
59156R-AP-3	METLIFE INC			1,2,5	2.B FE	313,500	129.3439	388,032	300,000	312,923	0	(577)	0	0	6.400	5.861	JD	853	19,200	04/03/2020	12/15/2066

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59156R-AP-3	METLIFE INC	0		1,2,5	2.B FE	9,542,160	129.3439	11,640,954	9,000,000	9,476,443	0	(30,534)	0	0	6.400	5.742	JD	25,600	576,000	09/27/2018	12/15/2066
59156R-AV-0	METLIFE INC			1,2,5	2.B FE	1,836,100	171.3297	2,013,124	1,175,000	1,777,588	0	(29,533)	0	0	10.750	5.377	FA	52,630	126,313	10/08/2019	08/01/2069
59156R-AY-4	METLIFE INC			1	1.G FE	499,829	152.3245	685,460	450,000	498,798	0	(1,030)	0	0	5.875	5.013	FA	10,648	13,219	03/26/2020	02/06/2041
59156R-BD-9	METLIFE INC			1	1.G FE	2,726,069	125.2776	3,507,773	2,800,000	2,732,918	0	1,941	0	0	4.125	4.296	FA	44,275	115,500	04/01/2017	08/13/2042
59156R-BD-9	METLIFE INC	0		1	1.G FE	3,894,384	125.2776	5,011,104	4,000,000	3,904,046	0	2,651	0	0	4.125	4.296	FA	63,250	165,000	04/01/2017	08/13/2042
59156R-BG-2	METLIFE INC	0		1	1.G FE	24,862,295	142.2655	31,042,329	21,820,000	24,624,647	0	(73,899)	0	0	4.875	4.011	MN	141,830	1,063,725	09/08/2017	11/13/2043
59156R-BG-2	METLIFE INC			1	1.G FE	10,350,555	142.2655	13,394,296	9,415,000	10,283,608	0	(21,896)	0	0	4.875	4.235	MN	61,198	458,981	03/26/2020	11/13/2043
59156R-BS-6	METLIFE INC	0		1,2,5	2.B FE	296,000	152.4639	304,928	200,000	281,991	0	(4,822)	0	0	9.250	4.791	AO	4,265	18,500	12/08/2017	04/08/2068
59156R-BS-6	METLIFE INC			1,2,5	2.B FE	1,880,060	152.4639	2,134,494	1,400,000	1,828,985	0	(23,599)	0	0	9.250	5.736	AO	29,857	129,500	11/05/2018	04/08/2068
592838-AA-4	MEXICO GENERADORA DE ENERGIA S DE RL	0	C	1	2.B FE	1,820,086	116.6500	2,131,122	1,826,937	1,821,080	0	412	0	0	5.500	5.558	JD	6,978	100,453	09/27/2018	12/06/2032
594918-AD-6	MICROSOFT CORP	0			1.B FE	4,524,197	150.8522	5,807,811	3,850,000	4,447,687	0	(21,626)	0	0	5.200	4.001	JD	16,683	200,200	04/01/2017	06/01/2039
594918-AX-2	MICROSOFT CORP	0		1,2	1.A FE	2,155,508	143.9606	2,789,236	1,937,500	2,143,805	0	(5,487)	0	0	4.875	4.142	JD	4,198	94,453	10/15/2018	12/15/2043
594918-AX-2	MICROSOFT CORP	C		1,2	1.A FE	556,260	143.9606	719,803	500,000	553,240	0	(1,416)	0	0	4.875	4.142	JD	1,083	24,375	10/15/2018	12/15/2043
594918-BS-2	MICROSOFT CORP	C		1,2	1.A FE	2,041,080	123.3127	2,466,253	2,000,000	2,034,029	0	(1,713)	0	0	3.450	3.306	FA	27,408	69,000	08/17/2016	08/08/2036
594918-BT-0	MICROSOFT CORP	0		1,2	1.A FE	15,435,992	126.7985	19,526,962	15,400,000	15,433,393	0	(835)	0	0	3.700	3.686	FA	226,337	569,800	07/25/2017	08/08/2046
594918-BT-0	MICROSOFT CORP			1,2	1.A FE	5,513,365	126.7985	6,973,915	5,500,000	5,512,541	0	(169)	0	0	3.700	3.686	FA	80,835	203,500	07/25/2017	08/08/2046
594918-CA-0	MICROSOFT CORP			1,2	1.A FE	9,709,013	141.4728	12,378,874	8,750,000	9,663,945	0	(21,329)	0	0	4.250	3.621	FA	149,783	371,875	03/27/2019	02/06/2047
594918-CA-0	MICROSOFT CORP	0		1,2	1.A FE	4,013,650	141.4728	5,163,759	3,650,000	3,987,951	0	(7,833)	0	0	4.250	3.688	FA	62,481	155,125	07/20/2017	02/06/2047
595620-AE-5	MIDAMERICAN ENERGY CO			1	1.E FE	386,299	146.1747	584,699	400,000	389,803	0	396	0	0	5.750	6.007	MN	3,833	23,000	09/25/2009	11/01/2035
59562V-AM-9	BERKSHIRE HATHAWAY ENERGY CO			1	1.G FE	484,100	148.0082	740,041	500,000	488,454	0	439	0	0	6.125	6.364	AO	7,656	30,625	08/02/2007	04/01/2036
59562V-AP-2	BERKSHIRE HATHAWAY ENERGY CO			1	1.G FE	311,818	145.0914	471,547	325,000	315,117	0	332	0	0	5.950	6.247	MN	2,471	19,338	09/25/2009	05/15/2037
59562V-AP-2	BERKSHIRE HATHAWAY ENERGY CO	0		1	1.G FE	2,957,030	145.0914	3,627,284	2,500,000	2,919,632	0	(17,067)	0	0	5.950	4.491	MN	19,007	148,750	09/27/2018	05/15/2037
59562V-AR-8	BERKSHIRE HATHAWAY ENERGY CO			1	1.G FE	322,228	143.8773	467,601	325,000	323,003	0	64	0	0	6.500	6.561	MS	6,220	21,125	11/02/2007	09/15/2037
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMPANY LLC			1,2	2.B FE	2,011,406	104.8255	2,096,511	2,000,000	2,011,092	0	(314)	0	0	4.625	4.542	AO	23,125	46,250	09/02/2020	04/01/2029
60040#-AB-8	MILLENNIUM PIPELINE COMPANY LLC	0			1.G PL	9,825,983	127.6954	11,581,768	9,069,840	9,735,126	0	(42,582)	0	0	6.000	5.373	MJSD	1,512	697,948	09/27/2018	06/30/2032
60687Y-AR-0	MIZUHO FINANCIAL GROUP INC	C	C		1.G FE	300,000	117.3465	352,039	300,000	300,000	0	0	0	0	4.018	4.018	MS	3,884	12,054	02/28/2018	03/05/2028
60687Y-AT-6	MIZUHO FINANCIAL GROUP INC		C	2.5	1.G FE	1,800,000	119.0103	2,142,186	1,800,000	1,800,000	0	0	0	0	4.254	4.255	MS	23,397	76,572	09/05/2018	09/11/2029
60687Y-AT-6	MIZUHO FINANCIAL GROUP INC	0	C	2.5	1.G FE	3,000,000	119.0103	3,570,309	3,000,000	3,000,000	0	0	0	0	4.254	4.255	MS	38,995	127,620	09/05/2018	09/11/2029
60871R-AD-2	MOLSON COORS BEVERAGE CO			1	2.C FE	1,117,413	125.1492	1,251,492	1,000,000	1,116,059	0	(1,354)	0	0	5.000	4.173	MN	8,333	25,000	07/29/2020	05/01/2042
60871R-AD-2	MOLSON COORS BEVERAGE CO	0		1	2.C FE	13,903,652	125.1492	17,520,894	14,000,000	13,909,420	0	2,325	0	0	5.000	5.050	MN	116,667	700,000	09/27/2018	05/01/2042
60871R-AH-3	MOLSON COORS BEVERAGE CO			1,2	2.C FE	1,288,663	114.7461	1,434,326	1,250,000	1,288,308	0	(355)	0	0	4.200	4.005	JJ	24,208	0	07/28/2020	07/15/2046
610335-20-0	MONROE CAPITAL CORP			2	2.A PL	399,425	25.2000	404,838	401,625	398,607	0	(818)	0	0	5.750	19.180	JAJO	3,913	0	12/23/2020	10/31/2023
614810-AB-5	ENDURANCE SPECIALTY HOLDINGS LTD	C	C	1	1.G FE	199,364	106.8714	213,743	200,000	199,868	0	69	0	0	4.700	4.739	AO	1,984	9,400	10/02/2012	10/15/2022
615369-AE-5	MOODY'S CORP	C		1	2.A FE	1,016,630	138.2658	1,382,658	1,000,000	1,015,191	0	(327)	0	0	5.250	5.138	JJ	24,208	52,500	11/12/2015	07/15/2044
617446-HD-4	MORGAN STANLEY			1	2.A FE	3,489,501	154.3253	4,629,758	3,000,000	3,345,915	0	(21,286)	0	0	7.250	5.837	AO	54,375	217,500	09/25/2012	04/01/2032
61746B-DQ-6	MORGAN STANLEY	C		1	2.A FE	991,240	110.7818	1,107,818	1,000,000	996,700	0	912	0	0	3.875	3.982	AO	6,674	38,750	04/23/2014	04/29/2024
61747W-AL-3	MORGAN STANLEY	C		1	2.A FE	2,274,200	102.9404	2,058,808	2,000,000	2,023,707	0	(40,306)	0	0	5.500	3.393	JJ	46,750	110,000	02/25/2014	07/28/2021
61747Y-DY-8	MORGAN STANLEY	0		1	2.A FE	22,858,540	133.6113	30,877,580	23,110,000	22,879,073	0	5,339	0	0	4.300	4.368	JJ	425,096	993,730	04/01/2017	01/27/2045
617482-V9-2	MORGAN STANLEY	0			2.A FE	3,915,733	163.3172	4,981,173	3,050,000	3,840,429	0	(21,398)	0	0	6.375	4.487	JJ	84,796	194,438	04/01/2017	07/24/2042
61769H-ZV-0	MS WEISS ALPHA BALANCED RISK STRAT			5	1.F FE	30,678,913	109.6300	33,711,225	30,750,000	30,686,338	0	6,652	0	0	0.500	0.524	N/A	29,042	306,219	11/12/2019	10/23/2029
61769H-ZV-0	MS WEISS ALPHA BALANCED RISK STRAT	C		5	1.F FE	250,000	109.6300	274,075	250,000	250,000	0	0	0	0	0.500	0.500	N/A	236	2,490	10/17/2019	10/23/2029
620076-BE-8	MOTOROLA SOLUTIONS INC	0		1	2.C FE	1,874,434	127.3464	2,546,928	2,000,000	1,879,503	0	2,279	0	0	5.500	5.979	MS	36,667	110,000	09/27/2018	09/01/2044
623115-AE-2	MOUNT SINAI HOSPITAL			1,2	1.G FE	11,230,000	114.5939	12,868,893	11,230,000	11,230,000	0	0	0	0	3.737	3.737	JJ	209,833	256,462	11/14/2019	07/01/2049
628530-BC-0	MYLAN INC	0		1,2	2.C FE	10,476,554	133.1026	14,641,286	11,000,000	10,500,081	0	10,332	0	0	5.400	5.760	MN	52,800	594,000	09/27/2018	11/29/2043
62952E-AE-7	NYU LANGONE HOSPITALS	0		1,2	1.G FE	18,602,066	122.1323	21,495,289	17,600,000	18,528,655	0	(23,067)	0	0	4.368	4.021	JJ	384,384	768,768	11/02/2017	07/01/2047
62952E-AE-7	NYU LANGONE HOSPITALS			1,2	1.G FE	8,682,606	122.1323	10,198,049	8,350,000	8,657,498	0	(7,312)	0	0	4.368	4.122	JJ	182,364	318,864	03/26/2020	07/01/2047
637071-AK-7	NOV INC			1,2	2.A FE	3,036,635	101.7290	3,560,514	3,500,000	3,053,328	0	11,170	0	0	3.950	4.907	JD	11,521	138,250	06/27/2019	12/01/2042
637071-AM-3	NOV INC	C		1,2	2.A FE	1,361,491	104.5695	1,505,800	1,440,000	1,363,032	0	1,541	0	0	3.600	4.329	JD	4,320	25,920	10/14/2020	12/01/2029
638585-BF-5	BANK OF AMERICA CORP	0			2.A FE	9,372,080	131.8166	10,545,327	8,000,000	9,094,846	0	(126,104)	0	0	6.800	4.550	MS	160,178	544,000	09/27/2018	03/15/2028
638612-AM-3	NATIONWIDE FINANCIAL SERVICES INC	C		1,2	1.F FE	1,990,160	111.3689	2,227,379	2,000,000	1,990,376	0	192	0	0	3.900	3.928	MN	6,717	79,950	11/14/2019	11/30/2049
638612-AM-3	NATIONWIDE FINANCIAL SERVICES INC			1,2	1.F FE	1,990,160	111.3689	2,227,379	2,000,000	1,990,376	0	192	0	0	3.900	3.928	MN	6,717	79,950	11/14/2019	11/30/2049
63861V-AC-1	NATIONWIDE BUILDING SOCIETY		C	2.5	2.A FE	2,300,000	108.6653	2,499,302	2,300,000	2,300,000	0	0	0	0	4.363	4.364	FA	41,812	100,349	07/25/2018	08/01/2024
63861V-AC-1	NATIONWIDE BUILDING SOCIETY	0	C	2.5	2.A FE	5,500,000	108.6653	5,976,591	5,500,000	5,500,000	0	0	0	0	4.363	4.365	FA	99,985	239,965	07/25/2018	08/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
63946B-AF-7	NBCUNIVERSAL MEDIA LLC	.0		1	1.G FE	29,688,547	157.6646	38,627,824	24,500,000	29,295,677	0	(148,214)	0	0	6.400	4.829	AO	265,689	1,568,000	09/27/2018	04/30/2040
63946B-AF-7	NBCUNIVERSAL MEDIA LLC	.C		1	1.G FE	623,014	157.6646	786,746	499,000	611,691	0	(3,586)	0	0	6.400	4.615	AO	5,411	31,936	05/23/2019	04/30/2040
63946B-AF-7	NBCUNIVERSAL MEDIA LLC			1	1.G FE	5,743,557	157.6646	7,094,906	4,500,000	5,617,558	0	(35,724)	0	0	6.400	4.468	AO	48,800	288,000	04/01/2017	04/30/2040
643188-AA-9	NEW CARDINALS STADIUM LLC	.0			2.B PL	10,804,550	111.5022	11,048,251	9,908,550	10,689,525	0	(56,741)	0	0	6.180	4.670	JUN	307,875	612,342	09/27/2018	06/30/2032
644188-BF-0	NEW ENGLAND POWER CO			1,2	1.G FE	744,945	118.0508	885,381	750,000	745,266	0	99	0	0	3.800	3.838	JD	2,058	28,500	11/30/2017	12/05/2047
647551-20-9	NEW MOUNTAIN FINANCE CORP			2	2.C PL	2,602,904	25.2898	2,672,474	2,641,850	2,592,066	0	(10,838)	0	0	5.750	6.523	JAJO	39,455	20,877	12/07/2020	10/01/2023
647551-AC-4	NEW MOUNTAIN FINANCE CORP			1	2.C PL	1,056,135	102.7500	1,115,865	1,086,000	1,060,252	0	4,117	0	0	5.750	6.752	FA	23,590	31,223	07/15/2020	08/15/2023
64952W-CH-4	NEW YORK LIFE GLOBAL FUNDING	.C			1.A FE	501,087	106.7804	533,902	500,000	500,632	0	(106)	0	0	2.350	2.326	JJ	5,451	11,750	07/11/2016	07/14/2026
649757-AA-9	NEW YORK PUBLIC LIBRARY			1	1.D FE	900,000	105.0394	945,355	900,000	900,000	0	0	0	0	4.305	4.305	JJ	19,373	38,745	02/25/2015	07/01/2045
649840-CQ-6	NEW YORK STATE ELECTRIC & GAS CORP	.C		1,2	1.G FE	992,820	111.9560	1,119,560	1,000,000	995,473	0	682	0	0	3.250	3.335	JD	2,708	32,500	11/21/2016	12/01/2026
650119-AR-1	NEW YORK UNIVERSITY			2	1.D FE	499,500	108.5833	542,917	500,000	499,654	0	15	0	0	4.142	4.148	JJ	10,355	20,710	04/06/2017	07/01/2048
65120F-AE-4	NEWCREST FINANCE PTY LTD		C	1,2	2.B FE	18,651,750	122.2334	22,918,760	18,750,000	18,652,964	0	1,214	0	0	4.200	4.231	MN	105,000	393,750	05/07/2020	05/13/2050
65120F-AE-4	NEWCREST FINANCE PTY LTD	.C	C	1,2	2.B FE	248,690	122.2334	305,583	250,000	248,704	0	14	0	0	4.200	4.231	MN	1,400	5,250	05/07/2020	05/13/2050
65158N-AB-8	NEWMARK GROUP INC			1,2	2.C FE	1,089,620	108.6459	1,195,104	1,100,000	1,093,842	0	1,947	0	0	6.125	6.341	MN	8,609	64,313	07/14/2020	11/15/2023
651639-AM-8	NEWMONT CORPORATION	.0		1	2.A FE	1,160,269	151.3510	1,513,510	1,000,000	1,144,423	0	(4,548)	0	0	6.250	5.049	AO	15,625	62,500	04/01/2017	10/01/2039
65473Q-AW-3	NISOURCE INC	.0		1	2.B FE	6,371,277	141.8961	7,804,287	5,500,000	6,320,455	0	(23,404)	0	0	6.250	5.054	JD	15,278	343,750	09/27/2018	12/15/2040
65487@-AA-1	CTL - NOAA - ALPENA MI (GSA)				1.B	251,133	104.6842	260,294	248,646	249,837	0	(235)	0	0	4.090	3.974	MON	452	10,157	12/03/2012	07/15/2025
655044-AE-5	NOBLE ENERGY INC	.0		1,2	2.C FE	4,226,516	152.1207	6,008,768	3,950,000	4,210,781	0	(7,282)	0	0	6.000	5.449	MS	79,000	237,000	09/27/2018	03/01/2041
655422-AV-5	GLENCORE CANADA CORP	.0	C	1	2.A FE	5,902,578	131.5244	7,496,890	5,700,000	5,885,752	0	(7,993)	0	0	6.200	5.863	JD	15,707	353,400	09/27/2018	06/15/2035
655844-AF-5	NORFOLK SOUTHERN CORP	.0		1	2.A FE	27,370,247	148.6667	30,476,680	20,500,000	26,507,787	0	(245,066)	0	0	7.050	4.497	MN	240,875	1,445,250	04/01/2017	05/01/2037
655844-AK-4	NORFOLK SOUTHERN CORP			1	2.A FE	11,593,480	193.2617	15,460,933	8,000,000	11,584,640	0	(2,481)	0	0	7.900	5.427	MN	80,756	632,000	04/01/2017	05/15/2097
655844-BH-0	NORFOLK SOUTHERN CORP	.0		1	2.A FE	5,446,330	136.4889	6,824,443	5,000,000	5,404,244	0	(11,974)	0	0	4.837	4.247	AO	60,463	241,850	04/01/2017	10/01/2041
655844-BR-8	NORFOLK SOUTHERN CORP			1,2	2.A FE	2,483,175	132.5088	3,312,721	2,500,000	2,485,009	0	310	0	0	4.650	4.691	JJ	53,604	116,250	10/29/2015	01/15/2046
656531-AC-4	EQUINOR ASA	.0	C		1.D FE	6,061,391	117.6601	6,047,728	5,140,000	5,634,280	0	(189,418)	0	0	7.750	3.618	JD	17,704	398,350	09/27/2018	06/15/2023
656531-AD-2	EQUINOR ASA	.0	C	1	1.D FE	76,313	127.7355	76,641	60,000	69,806	0	(1,820)	0	0	7.150	3.473	MN	548	4,290	04/01/2017	11/15/2025
656531-AG-5	EQUINOR ASA	.0	C	1	1.D FE	3,888,996	132.6347	4,310,628	3,250,000	3,755,809	0	(60,552)	0	0	6.800	4.221	JJ	101,906	221,000	09/27/2018	01/15/2028
656531-AM-2	EQUINOR ASA	.0	C		1.D FE	3,741,504	135.5388	4,066,164	3,000,000	3,578,422	0	(73,866)	0	0	7.250	3.956	MS	59,208	217,500	09/27/2018	09/23/2027
66516X-AB-1	NORTHERN GROUP HSG LLC	.C			1.C FE	300,000	137.4568	412,370	300,000	300,000	0	0	0	0	6.503	6.502	MON	867	19,509	07/25/2013	08/15/2043
66516X-AB-1	NORTHERN GROUP HSG LLC				1.C FE	600,000	137.4568	824,741	600,000	600,000	0	0	0	0	6.503	6.502	MON	1,734	39,018	07/25/2013	08/15/2043
66516X-AC-9	NORTHERN GROUP HSG LLC	.C			1.C FE	122,785	150.8540	150,854	100,000	121,290	0	(329)	0	0	6.803	5.336	MON	302	6,803	10/28/2015	08/15/2053
66516X-AC-9	NORTHERN GROUP HSG LLC				1.C FE	3,081,923	150.8540	4,450,193	2,950,000	3,081,411	0	(512)	0	0	6.803	6.426	MON	8,919	175,801	10/21/2020	08/15/2053
66516X-AC-9	NORTHERN GROUP HSG LLC	.0			1.C FE	1,232,687	150.8540	1,508,540	1,000,000	1,217,971	0	(3,672)	0	0	6.803	5.281	MON	3,024	78,745	07/22/2016	08/15/2053
665228-H#-2	NICOR GAS				1.D Z	500,000	97.9699	489,850	500,000	500,000	0	0	0	0	2.770	2.770	MS	4,655	0	08/11/2020	08/31/2050
665772-CA-5	NORTHERN STATES POWER CO	.0		1	1.F FE	16,822,712	136.8533	19,843,731	14,500,000	16,473,880	0	(98,411)	0	0	5.250	4.006	JJ	351,021	761,250	04/01/2017	07/15/2035
665772-CP-2	NORTHERN STATES POWER CO	.C		1,2	1.E FE	745,515	121.3878	910,409	750,000	745,854	0	98	0	0	3.600	3.634	MN	3,450	27,000	05/23/2016	05/15/2046
665789-AZ-6	NORTHERN STATES POWER CO (WISCONSIN)	.C		1,2	1.E FE	1,376,302	121.2974	1,673,905	1,380,000	1,376,516	0	74	0	0	3.750	3.765	JD	4,313	51,750	11/27/2017	12/01/2047
666807-BH-4	NORTHROP GRUMMAN CORP			1	2.B FE	6,148,511	133.3613	7,610,929	5,707,000	6,111,669	0	(10,336)	0	0	4.750	4.256	JD	22,590	271,083	04/01/2017	06/01/2043
666807-BP-6	NORTHROP GRUMMAN CORP			1,2	2.B FE	2,852,495	125.4719	3,764,157	3,000,000	2,858,704	0	2,738	0	0	4.030	4.328	AO	25,523	120,900	09/12/2018	10/15/2047
666807-BP-6	NORTHROP GRUMMAN CORP	.0		1,2	2.B FE	18,371,296	125.4719	23,086,828	18,400,000	18,373,036	0	552	0	0	4.030	4.039	AO	156,543	741,520	10/10/2017	10/15/2047
666807-BS-0	NORTHROP GRUMMAN CORP	.C		1,2	2.B FE	1,493,985	124.1248	1,861,872	1,500,000	1,494,443	0	458	0	0	4.400	4.449	MN	11,000	39,967	03/19/2020	05/01/2030
667748-AF-4	NORTHWEST PIPELINE LLC	.0			2.B FE	1,996,829	129.2686	2,262,201	1,750,000	1,927,930	0	(31,436)	0	0	7.125	4.779	JD	10,391	124,688	09/27/2018	12/01/2025
668444-AP-7	NORTHWESTERN UNIVERSITY	.0		2	1.B FE	24,461,204	108.2937	26,429,085	24,405,000	24,458,942	0	(965)	0	0	3.812	3.784	JD	77,527	930,319	12/12/2017	12/01/2050
668444-AP-7	NORTHWESTERN UNIVERSITY			2	1.B FE	11,164,069	108.2937	12,020,604	11,100,000	11,158,717	0	(5,308)	0	0	3.812	3.724	JD	35,261	423,132	03/26/2020	12/01/2050
67054K-AA-7	ALTICE FRANCE SA	.0	C	1,2	4.B FE	2,214,500	105.2500	2,262,875	2,150,000	2,192,936	0	(6,408)	0	0	7.375	6.923	JJ	73,115	158,563	04/01/2017	05/01/2026
67059T-AH-8	NUSTAR LOGISTICS LP			1,2	3.C FE	5,017,500	113.2800	5,664,000	5,000,000	5,017,300	0	(200)	0	0	6.375	6.324	AO	94,740	0	10/30/2020	10/01/2030
67077M-AE-8	NUTRIEN LTD	.C	C	1,2	2.B FE	152,309	116.2327	181,323	156,000	153,219	0	401	0	0	4.000	4.343	JD	277	6,240	09/06/2018	12/15/2026
67077M-AQ-1	NUTRIEN LTD	.0	C	1,2	2.B FE	2,232,520	143.5045	2,870,090	2,000,000	2,218,851	0	(6,326)	0	0	6.125	5.225	JJ	56,486	122,500	09/27/2018	01/15/2041
67103B-30-8	OFS CAPITAL CORP			2	2.C PL	1,123,693	24.4000	1,198,162	1,227,625	1,122,331	0	(1,362)	0	0	6.375	8.788	JAJO	13,263	30,744	12/30/2020	04/30/2025
67103B-40-7	OFS CAPITAL CORP			2	2.C PL	381,103	24.2500	405,412	417,950	379,645	0	(1,458)	0	0	6.500	8.860	JAJO	4,603	8,036	12/24/2020	10/31/2025
67103B-50-6	OFS CAPITAL CORP			2	2.C PL	2,828,091	23.3500	3,009,068	3,221,700	2,824,538	0	(3,553)	0	0	5.950	8.672	JAJO	32,481	66,094	12/28/2020	10/31/2026
67103B-50-6	OFS CAPITAL CORP			2	2.B FE	113,658	23.3500	113,995	122,050	113,658	0	0	0	0	5.950	7.645	JAJO	1,311	0	12/31/2020	10/31/2026
67103B-60-5	OFS CAPITAL CORP			2	2.C PL	6,671,358	25.1000	6,878,831	6,851,425	6,684,897	0	13,539	0	0	6.250	7.279	JAJO	122,522	0	12/31/2020	09/30/2023
674599-CC-7	OCCIDENTAL PETROLEUM CORP			1,2	3.C FE	2,401,200	100.7500	2,629,575	2,610,000	2,473,937	0	72,737	0	0	3.125	8.085	FA	30,813	40,781	05/06/2020	02/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
674599-CN-3	OCCIDENTAL PETROLEUM CORP	0		1,2	3.C FE	19,627,201	81.5000	16,137,000	19,800,000	19,635,745	0	3,137	0	0	4.200	4.252	MS	244,860	831,600	11/01/2018	03/15/2048
674599-CN-3	OCCIDENTAL PETROLEUM CORP			1,2	3.C FE	694,904	81.5000	570,500	700,000	695,186	0	93	0	0	4.200	4.243	MS	8,657	29,400	02/28/2018	03/15/2048
674599-CX-1	OCCIDENTAL PETROLEUM CORP			1,2	3.B FE	348,184	84.5520	295,932	350,000	348,280	0	71	0	0	4.300	4.339	FA	5,686	15,343	08/06/2019	08/15/2039
674599-DC-6	OCCIDENTAL PETROLEUM CORP			1,2	3.B FE	282,550	104.3940	260,985	250,000	276,367	0	(4,828)	0	0	5.550	3.229	MS	4,085	13,875	09/19/2019	03/15/2026
674599-DD-4	OCCIDENTAL PETROLEUM CORP			1	3.C FE	5,809,512	112.6810	4,901,624	4,350,000	5,678,362	0	(102,835)	0	0	7.500	3.883	MN	54,375	326,250	09/19/2019	05/01/2031
674599-DF-9	OCCIDENTAL PETROLEUM CORP			1	3.C FE	745,230	104.7000	628,200	600,000	737,589	0	(5,979)	0	0	6.450	4.410	MS	11,395	38,700	09/19/2019	09/15/2036
674599-DX-0	OCCIDENTAL PETROLEUM CORP				3.B FE	5,201,360	90.6486	3,625,944	4,000,000	5,200,582	0	(912)	0	0	7.500	5.750	MN	50,000	300,000	09/18/2019	11/01/2096
675553-AA-9	OCHSNER CLINIC FOUNDATION	0		1,2	1.G FE	8,334,431	137.2578	9,608,047	7,000,000	8,271,730	0	(28,725)	0	0	5.897	4.631	MN	52,745	412,790	09/27/2018	05/15/2045
677071-AG-7	OHANA MILITARY CMNTYS LLC			1	1.D FE	2,002,368	133.1777	2,330,610	1,750,000	1,973,875	0	(13,679)	0	0	5.780	4.627	AO	25,288	101,150	12/13/2018	10/01/2036
677071-AK-8	OHANA MILITARY COMMUNITIES LLC	0			1.F FE	2,958,401	130.4700	4,168,324	3,194,853	2,987,310	0	4,121	0	0	5.880	6.502	AO	46,964	187,857	02/14/2012	10/01/2051
677071-AU-6	OHANA 2007A I - RMBS	C		1	1.D FE	390,095	136.1844	593,441	435,763	396,311	0	712	0	0	6.000	6.896	AO	6,536	26,146	03/11/2010	10/01/2051
677071-AU-6	OHANA 2007A I - RMBS			1	1.D FE	1,528,857	136.1844	2,399,565	1,761,997	1,559,125	0	3,094	0	0	6.000	7.159	AO	26,430	96,626	05/11/2010	10/01/2051
677071-AU-6	OHANA 2007A I - RMBS	0		1	1.D FE	575,965	136.1844	1,032,071	757,848	597,595	0	2,871	0	0	6.000	8.349	AO	11,368	54,565	02/06/2009	10/01/2051
677071-AV-4	OHANA 2007A II - RMBS				1.F FE	677,264	134.4253	956,940	711,875	682,128	0	555	0	0	6.150	6.549	AO	10,945	43,780	02/22/2012	10/01/2051
677400-AG-1	OHIO NATIONAL FINANCIAL SERVICES INC	0		1	2.C FE	2,258,428	101.9085	2,038,171	2,000,000	2,223,517	0	(15,994)	0	0	6.625	5.212	MN	22,083	132,500	09/27/2018	05/01/2031
67777J-AK-4	OHIOHEALTH CORP			1,2	1.B FE	250,000	109.4650	273,663	250,000	250,000	0	0	0	0	3.042	3.042	MN	972	3,507	05/21/2020	11/15/2050
678858-BS-9	OKLAHOMA GAS AND ELECTRIC CO	C		1,2	1.G FE	2,007,430	118.3421	2,366,842	2,000,000	2,006,935	0	(160)	0	0	3.850	3.828	FA	29,089	77,000	08/23/2017	08/15/2047
678858-BS-9	OKLAHOMA GAS AND ELECTRIC CO	0		1,2	1.G FE	14,653,254	118.3421	17,396,288	14,700,000	14,656,315	0	926	0	0	3.850	3.868	FA	213,803	565,950	08/08/2017	08/15/2047
678858-BS-9	OKLAHOMA GAS AND ELECTRIC CO			1,2	1.G FE	5,283,146	118.3421	6,272,131	5,300,000	5,284,380	0	465	0	0	3.850	3.868	FA	77,086	204,050	08/08/2017	08/15/2047
680033-AC-1	OLD NATIONAL BANCORP	C			1.G FE	2,000,000	108.5984	2,171,968	2,000,000	2,000,000	0	0	0	0	4.125	4.125	FA	31,167	82,500	08/12/2014	08/15/2024
680223-AK-0	OLD REPUBLIC INTERNATIONAL CORP	0		1,2	2.B FE	392,676	114.8648	459,459	400,000	394,885	0	788	0	0	3.875	4.131	FA	5,382	15,500	02/05/2018	08/26/2026
680223-AK-0	OLD REPUBLIC INTERNATIONAL CORP			1,2	2.B FE	981,550	114.8648	1,148,648	1,000,000	987,140	0	2,006	0	0	3.875	4.132	FA	13,455	38,750	02/02/2018	08/26/2026
68233D-AP-2	ONCOR ELECTRIC DELIVERY COMPANY LLC	C		1	1.F FE	1,742,476	154.7638	2,089,311	1,350,000	1,638,864	0	(17,284)	0	0	7.250	4.879	JJ	45,131	97,875	02/14/2014	01/15/2033
68233D-AP-2	ONCOR ELECTRIC DELIVERY COMPANY LLC	0		1	1.F FE	7,347,841	154.7638	8,512,009	5,500,000	7,122,648	0	(102,326)	0	0	7.250	4.117	JJ	183,868	398,750	09/27/2018	01/15/2033
68233D-AT-4	ONCOR ELECTRIC DELIVERY COMPANY LLC	0		1	1.F FE	11,160,085	151.5634	13,140,543	8,670,000	10,837,084	0	(146,772)	0	0	7.000	4.204	MN	101,150	606,900	09/27/2018	05/01/2032
68233J-AS-3	ONCOR ELECTRIC DELIVERY COMPANY LLC	0		1,2	1.F FE	9,968,035	142.9293	11,973,191	8,377,000	9,816,201	0	(42,984)	0	0	5.300	4.072	JD	36,998	443,981	04/01/2017	06/01/2042
68233J-BP-8	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	581,640	124.2192	621,096	500,000	580,037	0	(1,603)	0	0	3.800	2.954	JD	1,583	19,000	02/11/2020	06/01/2049
68235P-AF-5	ONE GAS INC			1,2	1.F FE	1,375,875	130.9995	1,637,494	1,250,000	1,359,849	0	(2,927)	0	0	4.658	4.060	FA	24,260	58,225	11/25/2014	02/01/2044
68235P-AG-3	ONE GAS INC	C		1,2	1.F FE	494,560	133.6332	668,166	500,000	494,751	0	92	0	0	4.500	4.567	MN	3,750	22,500	11/01/2018	11/01/2048
68235P-AG-3	ONE GAS INC	0		1,2	1.F FE	6,429,280	133.6332	8,686,156	6,500,000	6,431,766	0	1,200	0	0	4.500	4.567	MN	48,750	292,500	11/01/2018	11/01/2048
68235P-AG-3	ONE GAS INC			1,2	1.F FE	1,978,240	133.6332	2,672,663	2,000,000	1,979,063	0	427	0	0	4.500	4.567	MN	15,000	90,000	11/01/2018	11/01/2048
682441-AA-8	ONEAMERICA FINANCIAL PARTNERS INC			1	1.G FE	6,742,020	137.5572	7,718,337	5,611,000	6,562,566	0	(51,426)	0	0	7.000	5.171	AO	82,918	392,770	04/01/2017	10/15/2033
682441-AB-6	ONEAMERICA FINANCIAL PARTNERS INC			1,2	1.G FE	497,768	107.9348	539,674	500,000	497,787	0	18	0	0	4.250	4.276	AO	5,903	0	09/14/2020	10/15/2050
68245J-AB-6	INTACT US HOLDINGS INC	0		1	1.G FE	3,246,184	106.4184	3,400,068	3,195,000	3,213,376	0	(9,345)	0	0	4.600	4.274	MN	21,229	146,970	04/01/2017	11/09/2022
68268N-AC-7	ONEOK PARTNERS LP	0		1	2.B FE	7,550,035	126.3505	8,149,610	6,450,000	7,460,741	0	(40,776)	0	0	6.650	5.182	AO	107,231	428,925	09/27/2018	10/01/2036
68268N-AG-8	ONEOK PARTNERS LP	0		1,2	2.B FE	10,999,670	120.1664	12,016,643	10,000,000	10,941,990	0	(26,754)	0	0	6.125	5.343	FA	255,208	612,500	09/27/2018	02/01/2041
68389X-AE-5	ORACLE CORP	0		1	1.G FE	14,142,173	158.9672	17,088,975	10,750,000	13,734,093	0	(115,461)	0	0	6.500	4.221	AO	147,514	698,750	04/01/2017	04/15/2038
68389X-AM-7	ORACLE CORP	C		1	1.G FE	2,321,292	143.5256	2,870,511	2,000,000	2,288,522	0	(9,295)	0	0	5.375	4.278	JJ	49,569	107,500	04/01/2017	07/15/2040
68389X-AW-5	ORACLE CORP	0		1,2	1.G FE	5,380,788	130.2756	6,383,507	4,900,000	5,344,007	0	(11,740)	0	0	4.500	3.900	JJ	105,963	220,500	09/13/2017	07/08/2044
68389X-BH-7	ORACLE CORP			1,2	1.G FE	406,384	120.7564	470,950	390,000	405,795	0	(588)	0	0	3.850	3.501	JJ	6,924	7,508	03/26/2020	07/15/2036
68389X-BJ-3	ORACLE CORP	0		1,2	1.G FE	14,865,375	122.7460	18,043,666	14,700,000	14,853,648	0	(3,553)	0	0	4.000	3.934	JJ	271,133	588,000	07/11/2017	07/15/2046
68389X-BJ-3	ORACLE CORP			1,2	1.G FE	5,359,625	122.7460	6,505,539	5,300,000	5,355,614	0	(1,064)	0	0	4.000	3.934	JJ	97,756	212,000	07/11/2017	07/15/2046
68389X-BQ-7	ORACLE CORP	C		1,2	1.G FE	995,310	123.4887	1,234,887	1,000,000	995,588	0	90	0	0	4.000	4.027	MN	5,111	40,000	11/07/2017	11/15/2047
68389X-BQ-7	ORACLE CORP	0		1,2	1.G FE	451,230	123.4887	617,443	500,000	453,065	0	870	0	0	4.000	4.613	MN	2,556	20,000	11/01/2018	11/15/2047
68389X-BQ-7	ORACLE CORP			1,2	1.G FE	902,460	123.4887	1,234,887	1,000,000	906,170	0	1,780	0	0	4.000	4.613	MN	5,111	40,000	11/01/2018	11/15/2047
690742-AB-7	OWENS CORNING			1	2.C FE	2,763,000	142.5754	3,564,384	2,500,000	2,727,140	0	(8,273)	0	0	7.000	6.100	JD	14,583	175,000	02/08/2016	12/01/2036
690742-AB-7	OWENS CORNING	0		1	2.C FE	2,567,442	142.5754	2,992,657	2,099,000	2,510,569	0	(16,342)	0	0	7.000	5.176	JD	12,244	146,930	04/01/2017	12/01/2036
690742-AG-6	OWENS CORNING	0		1,2	2.C FE	16,136,400	120.1979	24,039,582	20,000,000	16,267,949	0	59,541	0	0	4.300	5.668	JJ	396,556	860,000	09/27/2018	07/15/2047
691205-AA-6	OWL ROCK TECHNOLOGY FINANCE CORP			1,2	2.C FE	19,700,000	110.5961	22,119,226	20,000,000	19,729,206	0	29,206	0	0	6.750	7.107	JD	3,750	742,500	06/09/2020	06/30/2025
69181V-30-5	OXFORD SQUARE CAPITAL CORP			2	2.A PL	1,330,524	25.1500	1,411,871	1,403,450	1,324,157	0	(6,367)	0	0	6.250	7.545	JAJO	14,863	18,781	12/21/2020	04/30/2026
693304-AV-9	PECO ENERGY CO	C		1,2	1.E FE	998,200	122.5819	1,225,819	1,000,000	998,314	0	37	0	0	3.700	3.710	MS	10,894	37,000	09/18/2017	09/15/2047
69351U-AV-5	PPL ELECTRIC UTILITIES CORP	C		1,2	1.F FE	994,390	128.7930	1,287,930	1,000,000	994,645	0	103	0	0	4.150	4.183	JD	1,844	41,500	06/11/2018	06/15/2048
693627-AY-7	DUKE ENERGY INDIANA LLC	0		1	1.G FE	13,095,657	141.7712	15,240,405	10,750,000	12,808,953	0	(97,628)	0	0	6.120	4.350	AO	138,890	657,900	09/27/2018	10/15/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
693627-AY-7	DUKE ENERGY INDIANA LLC			1	1.G FE	4,829,556	141.7712	5,670,848	4,000,000	4,619,493	0	(29,027)	0	0	6.120	4.650	AO	51,680	244,800	09/25/2012	10/15/2035
69403W-AE-7	PACBEA 2006 - A AE - RMBS			1	2.B FE	364,670	125.2584	490,829	391,853	368,100	0	429	0	0	5.578	6.148	JJ	10,079	21,858	10/24/2012	07/15/2051
69403W-AG-2	PACBEA 2006 - A AG - RMBS				2.B FE	1,146,516	116.4321	1,600,998	1,375,049	1,130,161	0	4,072	0	0	5.628	7.426	JJ	35,684	77,388	07/26/2013	07/15/2051
694156-AA-0	PETERSHILL II ONSHORE IM			2	2.B PL	2,310,400	108.7772	2,513,188	2,310,400	2,310,400	0	0	0	0	5.000	5.000	JJ	53,268	88,886	09/27/2019	12/02/2039
69416*-AA-1	PETERSHILL II OFFSHORE IM			2	2.B PL	1,708,800	108.7772	1,858,785	1,708,800	1,708,800	0	0	0	0	5.000	5.000	JJ	39,397	65,741	09/27/2019	12/02/2039
69416@-AA-9	PETERSHILL II ONSHORE GP			2	2.B PL	1,350,400	108.7772	1,468,927	1,350,400	1,350,400	0	0	0	0	5.000	5.000	JJ	31,134	51,953	09/27/2019	12/02/2039
69417#-AA-6	PETERSHILL II OFFSHORE GP			2	2.B PL	1,030,400	108.7772	1,120,840	1,030,400	1,030,400	0	0	0	0	5.000	5.000	JJ	23,756	39,642	09/27/2019	12/02/2039
694476-AA-0	PACIFIC LIFECORP	0		1	1.G FE	10,600,308	143.5477	12,919,296	9,000,000	10,426,156	0	(79,431)	0	0	6.600	4.908	MS	174,900	594,000	09/27/2018	09/15/2033
694669-AA-0	PACIFIC NORTHWEST COMMUNITIESLLC				1.D FE	255,860	126.1301	277,486	220,000	255,127	0	(527)	0	0	5.912	4.884	JD	578	13,302	07/24/2019	06/15/2050
69478X-AC-9	PACIFIC PREMIER BANCORP INC				2.B FE	1,031,250	105.3044	1,053,044	1,000,000	1,014,625	0	(3,531)	0	0	5.750	5.306	MS	18,847	57,500	09/22/2015	09/03/2024
698900-AG-2	OVINTIV INC	0		1	3.A FE	9,754,296	118.3512	9,468,098	8,000,000	9,525,234	0	(104,608)	0	0	7.200	4.909	MN	96,000	576,000	09/27/2018	11/01/2031
701094-AP-9	PARKER-HANNIFIN CORP	C		1,2	2.A FE	499,655	125.1538	625,769	500,000	499,665	0	6	0	0	4.000	4.004	JD	944	20,000	06/06/2019	06/14/2049
70109H-AM-7	PARKER-HANNIFIN CORP			1,2	2.A FE	4,300,760	123.5884	4,943,537	4,000,000	4,231,161	0	(13,192)	0	0	4.200	3.650	MN	18,667	168,000	03/12/2015	11/21/2034
70213B-AC-5	PARTNERRE FINANCE B LLC			1,2	2.B FE	5,000,000	104.7653	5,238,263	5,000,000	5,000,000	0	0	0	0	4.500	4.500	AO	61,875	0	09/17/2020	10/01/2050
70213H-AD-0	MASS GENERAL BRIGHAM INC	0		1,2	1.D FE	13,221,412	120.3216	15,882,451	13,200,000	13,220,164	0	(435)	0	0	3.765	3.756	JJ	248,490	496,980	12/19/2017	07/01/2048
70213H-AD-0	MASS GENERAL BRIGHAM INC			1,2	1.D FE	6,084,514	120.3216	7,520,100	6,250,000	6,089,009	0	3,032	0	0	3.765	3.918	JJ	117,656	184,485	03/26/2020	07/01/2048
70213H-AE-8	MASS GENERAL BRIGHAM INC	C		1,2	1.D FE	250,000	110.2172	275,543	250,000	250,000	0	0	0	0	3.192	3.192	JJ	3,990	3,369	01/22/2020	07/01/2049
70466W-AA-7	PEACHTREE CORNERS FUNDING TRUST	C		1	2.B FE	1,000,000	110.8817	1,108,817	1,000,000	1,000,000	0	0	0	0	3.976	3.976	FA	15,020	39,760	03/10/2015	02/15/2025
706451-BG-5	PETROLEOS MEXICANOS	0		1	3.B FE	3,762,756	99.0000	3,771,900	3,810,000	3,766,998	0	1,716	0	0	6.625	6.748	JD	11,218	252,413	09/27/2018	06/15/2035
708696-BV-0	PENNSYLVANIA ELECTRIC CO			1	3.A FE	399,140	126.4624	505,850	400,000	399,434	0	17	0	0	6.150	6.163	AO	6,150	24,600	09/28/2009	10/01/2038
708696-BX-6	PENNSYLVANIA ELECTRIC CO	C		1,2	2.B FE	498,625	109.5643	547,821	500,000	499,437	0	118	0	0	4.150	4.179	AO	4,381	20,750	06/05/2014	04/15/2025
711123-D@-5	PEOPLES GAS LIGHT AND COKE COMPANY	0			1.E	10,300,000	116.4047	11,989,684	10,300,000	10,300,000	0	0	0	0	3.770	3.770	JD	134,149	233,893	11/02/2017	12/01/2047
711123-D@-5	PEOPLES GAS LIGHT AND COKE COMPANY				1.E	3,700,000	116.4047	4,306,974	3,700,000	3,700,000	0	0	0	0	3.770	3.770	JD	11,624	99,752	11/02/2017	12/01/2047
713448-BP-2	PEPSICO INC	0		1	1.E FE	18,233,370	150.1491	22,522,369	15,000,000	17,882,743	0	(98,993)	0	0	5.500	4.043	JJ	380,417	825,000	04/01/2017	01/15/2040
713448-EH-7	PEPSICO INC			1	1.E FE	7,740,532	134.7126	8,756,317	6,500,000	7,552,280	0	(53,018)	0	0	5.500	4.007	MN	45,681	357,500	04/01/2017	05/15/2035
714264-AK-4	PERNOD RICARD SA	0	C	1	2.A FE	8,581,804	141.3732	10,532,307	7,450,000	8,479,990	0	(28,995)	0	0	5.500	4.479	JJ	188,940	409,750	04/01/2017	01/15/2042
71531Q-AB-7	PERSHING SQUARE HOLDINGS LTD		C	1,2	2.B FE	54,000,000	111.5965	60,262,110	54,000,000	54,000,000	0	0	0	0	4.950	4.950	JJ	1,232,550	2,598,750	07/12/2019	07/15/2039
717081-CY-7	PFIZER INC			1	1.F FE	561,469	172.8657	648,246	375,000	556,099	0	(5,369)	0	0	7.200	3.569	MS	7,950	13,500	03/26/2020	03/15/2039
718546-AH-7	PHILLIPS 66			1	2.A FE	915,096	139.0358	903,732	650,000	911,558	0	(3,538)	0	0	5.875	3.246	MN	6,365	19,094	07/28/2020	05/01/2042
718546-AK-0	PHILLIPS 66	C		1,2	2.A FE	175,955	121.1536	215,653	178,000	176,392	0	80	0	0	4.650	4.740	MN	1,058	8,277	11/12/2014	11/15/2034
718546-AL-8	PHILLIPS 66	0		1,2	2.A FE	8,638,407	126.1257	10,108,973	8,015,000	8,594,132	0	(14,026)	0	0	4.875	4.378	MN	49,927	390,731	08/17/2017	11/15/2044
718546-AL-8	PHILLIPS 66			1,2	2.A FE	3,071,673	126.1257	3,594,582	2,850,000	3,056,052	0	(4,865)	0	0	4.875	4.378	MN	17,753	138,938	08/17/2017	11/15/2044
718546-AR-5	PHILLIPS 66	C		1,2	2.A FE	999,000	115.1483	1,151,483	1,000,000	999,256	0	88	0	0	3.900	3.912	MS	11,483	39,000	02/26/2018	03/15/2028
722844-AA-5	PINE STREET TRUST I			1,2	2.B FE	4,000,000	118.5527	4,742,106	4,000,000	4,000,000	0	0	0	0	4.572	4.573	FA	69,088	182,880	04/02/2019	02/15/2029
722844-AA-5	PINE STREET TRUST I	C		1,2	2.B FE	250,000	118.5527	296,382	250,000	250,000	0	0	0	0	4.572	4.573	FA	4,318	11,430	04/02/2019	02/15/2029
72284L-AA-7	PINE STREET TRUST II			1,2	2.B FE	5,000,000	130.0251	6,501,253	5,000,000	5,000,000	0	0	0	0	5.568	5.569	FA	105,173	278,400	04/02/2019	02/15/2049
723787-AM-9	PIONEER NATURAL RESOURCES CO	C		1,2	2.B FE	501,219	115.6412	578,206	500,000	500,674	0	(124)	0	0	4.450	4.419	JJ	10,260	22,250	12/01/2015	01/15/2026
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP	0		1,2	3.A FE	5,554,656	106.1295	6,367,770	6,000,000	5,573,436	0	8,422	0	0	4.900	5.432	FA	111,067	294,000	09/27/2018	02/15/2045
731022-AA-4	POLAR TANKERS INC			1	1.G FE	1,717,666	123.9256	2,267,838	1,830,000	1,757,415	0	4,727	0	0	5.951	6.507	MN	15,428	108,903	05/11/2010	05/10/2037
731022-AA-4	POLAR TANKERS INC	0		1	1.G FE	18,162,284	123.9256	20,137,902	16,250,000	17,879,312	0	(129,181)	0	0	5.951	4.661	MN	136,997	967,038	09/27/2018	05/10/2037
736508-BP-6	PORTLAND GENERAL ELECTRIC CO	0		1	1.F FE	11,650,660	132.4724	13,247,244	10,000,000	11,519,224	0	(59,774)	0	0	5.810	4.508	AO	145,250	581,000	09/27/2018	10/01/2037
73939V-AA-2	ARTERA SERVICES LLC			1,2	4.C FE	1,503,750	111.2610	1,668,915	1,500,000	1,503,882	0	132	0	0	9.033	8.970	AO	28,605	70,006	06/30/2020	12/04/2025
74005P-BD-5	LINDE INC			1,2	1.F FE	1,926,780	121.0498	2,420,995	2,000,000	1,936,762	0	1,841	0	0	3.550	3.764	MN	10,650	71,000	03/10/2015	11/07/2042
74170*-AV-1	PRIME PROPERTY FUND LLC	0			1.F	3,500,000	118.8851	4,160,979	3,500,000	3,500,000	0	0	0	0	4.580	4.580	MN	23,600	160,300	10/10/2018	11/08/2033
74170*-AV-1	PRIME PROPERTY FUND LLC				1.F	1,000,000	118.8851	1,188,851	1,000,000	1,000,000	0	0	0	0	4.580	4.580	MN	6,743	45,800	10/10/2018	11/08/2033
74251V-AA-0	PRINCIPAL FINANCIAL GROUP INC	0		1	1.G FE	6,210,599	140.4852	7,424,644	5,285,000	6,131,873	0	(35,867)	0	0	6.050	4.610	AO	67,501	319,743	09/27/2018	10/15/2036
743263-AG-0	PROGRESS ENERGY INC	0		1	2.A FE	355,586	142.6828	385,244	270,000	338,146	0	(4,920)	0	0	7.000	4.091	AO	3,203	18,900	04/01/2017	10/30/2031
743315-AJ-2	PROGRESSIVE CORP	0		1	1.F FE	1,192,538	136.5356	1,365,356	1,000,000	1,157,696	0	(15,841)	0	0	6.625	4.312	MS	22,083	66,250	09/27/2018	03/01/2029
743315-AQ-6	PROGRESSIVE CORP			1	1.F FE	18,054,978	121.4780	23,080,826	19,000,000	18,132,010	0	21,846	0	0	3.700	3.997	JJ	302,681	703,000	04/01/2017	01/26/2045
743315-AS-2	PROGRESSIVE CORP	0		1,2	1.F FE	14,076,860	131.1775	17,708,961	13,500,000	14,037,541	0	(12,113)	0	0	4.125	3.878	AO	117,563	556,875	11/01/2018	04/15/2047
743674-AY-9	PROTECTIVE LIFE CORP	0		1	2.A FE	13,904,530	157.5237	15,752,371	10,000,000	13,661,296	0	(111,289)	0	0	8.450	5.339	AO	178,389	845,000	09/27/2018	10/15/2039
743862-AA-2	UNUM GROUP	0		1	2.C FE	3,552,975	127.2392	3,817,175	3,000,000	3,442,326	0	(50,408)	0	0	7.250	4.804	MS	64,042	217,500	09/27/2018	03/15/2028
744320-AM-4	PRUDENTIAL FINANCIAL INC			1,2,5	2.B FE	1,347,578	107.2425	1,399,514	1,305,000	1,326,688	0	(9,817)	0	0	5.625	4.747	JD	3,263	73,406	04/17/2020	06/15/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
744320-AN-2	PRUDENTIAL FINANCIAL INC			1,2,5	2.B FE	719,110	106.2421	770,255	725,000	719,619	0	232	0	0	5.200	5.258	MS	11,101	37,700	10/22/2018	03/15/2044
744320-AY-8	PRUDENTIAL FINANCIAL INC			1,2	1.G FE	435,660	120.3552	601,776	500,000	438,038	0	1,124	0	0	3.905	4.723	JD	1,302	19,525	11/01/2018	12/07/2047
744320-AC-9	PRUDENTIAL FINANCIAL INC				1.G FE	3,533,376	136.7610	4,102,829	3,000,000	3,440,793	0	(26,187)	0	0	5.750	4.228	JJ	79,542	172,500	04/01/2017	07/15/2033
744320-AH-8	PRUDENTIAL FINANCIAL INC				1.G FE	14,988,022	132.6736	18,574,301	14,000,000	14,896,249	0	(42,258)	0	0	5.400	4.781	JD	37,800	756,000	09/27/2018	06/13/2035
744320-AQ-8	PRUDENTIAL FINANCIAL INC				1.G FE	5,685,685	144.9269	7,246,347	5,000,000	5,628,285	0	(26,268)	0	0	5.700	4.581	JD	13,458	285,000	09/27/2018	12/14/2036
744320-BD-6	PRUDENTIAL FINANCIAL INC				1.G FE	9,266,565	150.2243	11,266,823	7,500,000	9,131,423	0	(61,800)	0	0	6.625	4.741	JD	41,406	496,875	09/27/2018	12/01/2037
744320-BU-8	PRUDENTIAL FINANCIAL INC			1	1.G FE	12,061,230	133.1433	13,314,330	10,000,000	11,872,725	0	(53,280)	0	0	5.800	4.417	MN	72,500	580,000	04/01/2017	11/16/2041
744320-CA-1	PRUDENTIAL FINANCIAL INC			1	1.G FE	12,061,940	130.4573	14,350,307	11,000,000	11,980,239	0	(24,976)	0	0	4.600	4.009	MN	64,656	506,000	07/12/2017	05/15/2044
744320-CA-1	PRUDENTIAL FINANCIAL INC			1	1.G FE	4,386,160	130.4573	5,218,294	4,000,000	4,356,598	0	(8,934)	0	0	4.600	4.009	MN	23,511	184,000	07/12/2017	05/15/2044
744320-CE-3	PRUDENTIAL FINANCIAL INC	C		1,2	1.G FE	498,815	131.3655	656,828	500,000	498,850	0	19	0	0	4.350	4.364	FA	7,613	21,750	02/20/2019	02/25/2050
744448-BZ-3	PUBLIC SERVICE COMPANY OF COLORADO			1	1.F FE	5,154,321	151.6986	5,650,774	3,725,000	4,817,287	0	(46,579)	0	0	6.250	3.840	MS	77,604	232,813	09/25/2012	09/01/2037
744448-CA-7	PUBLIC SERVICE COMPANY OF COLORADO			1	1.F FE	6,616,230	156.6647	7,833,237	5,000,000	6,425,560	0	(53,940)	0	0	6.500	4.192	FA	135,417	325,000	04/01/2017	08/01/2038
744448-CQ-2	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.E FE	249,318	129.9232	324,808	250,000	249,351	0	16	0	0	4.100	4.116	JD	456	10,250	06/14/2018	06/15/2048
744533-BJ-8	PUBLIC SERVICE COMPANY OF OKLAHOMA			1	2.A FE	25,644,780	146.9480	29,389,597	20,000,000	24,965,127	0	(193,207)	0	0	6.625	4.508	MN	169,306	1,325,000	04/01/2017	11/15/2037
74456Q-AQ-9	PUBLIC SERVICE ELECTRIC AND GAS CO			1	1.E FE	60,658	139.4200	69,710	50,000	59,229	0	(404)	0	0	5.700	4.109	JD	238	2,850	04/01/2017	12/01/2036
74456Q-BQ-8	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.E FE	746,670	122.8114	921,085	750,000	746,985	0	70	0	0	3.800	3.825	MS	9,500	28,500	02/29/2016	03/01/2046
74456Q-BZ-8	PUBLIC SERVICE ELECTRIC AND GAS CO	C		1,2	1.F FE	1,505,245	126.0248	1,890,372	1,500,000	1,505,072	0	(101)	0	0	3.850	3.830	MN	9,625	57,750	05/07/2019	05/01/2049
74456Q-CE-4	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	496,005	93.9937	469,968	500,000	496,043	0	38	0	0	2.050	2.086	FA	4,128	0	08/04/2020	08/01/2050
74531E-AC-6	PUGET SOUND ENERGY INC			1	1.G FE	921,868	136.1990	1,021,493	750,000	890,779	0	(14,116)	0	0	7.000	4.260	AO	11,083	52,500	09/27/2018	03/09/2029
745332-CD-6	PUGET SOUND ENERGY INC			1,2	1.F FE	12,305,070	141.3167	14,131,670	10,000,000	12,068,774	0	(66,761)	0	0	5.638	4.101	AO	119,024	563,800	04/01/2017	04/15/2041
747262-AM-5	QVC INC			1	3.A FE	9,350,551	105.0000	10,826,550	10,311,000	9,389,234	0	17,664	0	0	5.950	6.731	MS	180,643	613,505	09/27/2018	03/15/2043
74728G-AE-0	QBE INSURANCE GROUP LTD		C	2	2.C FE	11,147,055	109.2500	12,072,125	11,050,000	11,136,100	0	(10,955)	0	0	5.875	5.669	MN	88,362	324,594	05/12/2020	12/29/2049
74728G-AE-0	QBE INSURANCE GROUP LTD	C	C	2	2.C FE	253,438	109.2500	273,125	250,000	253,049	0	(389)	0	0	5.875	5.554	MN	1,999	7,344	05/07/2020	12/29/2049
74733L-AD-4	OOREDOO INTERNATIONAL FINANCE LTD		C		1.G FE	1,021,400	100.5312	1,005,312	1,000,000	1,001,163	0	(9,177)	0	0	4.750	3.802	FA	17,813	47,500	09/27/2018	02/16/2021
74736@-AB-0	QSPCF LP (QUANTUM PARTNERS)				1.G PL	3,250,000	100.2007	3,256,523	3,250,000	3,250,000	0	0	0	0	5.480	5.480	JJ	78,166	178,100	12/06/2013	01/23/2021
747525-AJ-2	QUALCOMM INC			1,2	1.G FE	1,040,894	133.7703	1,391,211	1,040,000	1,040,899	0	7	0	0	4.650	4.641	MN	5,508	48,360	10/09/2018	05/20/2035
74834L-AN-0	QUEST DIAGNOSTICS INC			1	2.B FE	5,376,907	145.1829	7,259,147	5,000,000	5,302,759	0	(9,484)	0	0	6.950	6.352	JJ	173,750	347,500	04/07/2011	07/01/2037
74834L-AN-0	QUEST DIAGNOSTICS INC			1	2.B FE	17,750,050	145.1829	21,922,623	15,100,000	17,554,932	0	(90,026)	0	0	6.950	5.444	JJ	524,725	1,049,450	09/27/2018	07/01/2037
74840L-AB-8	QUICKEN LOANS INC			1,2	3.B FE	1,064,319	106.7500	1,174,250	1,100,000	1,072,890	0	3,054	0	0	5.250	5.680	JJ	26,629	57,750	02/09/2018	01/15/2028
74840L-AB-8	QUICKEN LOANS INC			1,2	3.B FE	2,748,750	106.7500	3,202,500	3,000,000	2,790,238	0	23,027	0	0	5.250	6.504	JJ	72,625	157,500	02/25/2019	01/15/2028
74955D-AA-9	RGS (AEGCO) FUNDING CORP				2.A FE	111,488	104.0960	106,895	102,688	107,885	0	2,801	0	0	9.810	4.217	JD	672	(31,351)	04/01/2017	12/07/2022
74992*-AG-0	RXR REALTY LLC			2	2.A PL	5,748,240	103.9337	6,236,022	6,000,000	5,766,607	0	18,367	0	0	5.250	6.247	N/A	132,125	53,375	07/23/2020	07/17/2025
75405U-AA-4	RAS LAFFAN LIQUEFIED NATURAL GAS COMPANY		C	1	1.E FE	2,930,800	116.7500	3,175,600	2,720,000	2,860,670	0	(31,767)	0	0	5.838	4.403	MS	40,139	158,794	09/27/2018	09/30/2027
75419T-AA-1	RATTLER MIDSTREAM LP			1,2	3.A FE	300,000	105.6250	316,875	300,000	300,000	0	0	0	0	5.625	5.625	JJ	7,828	0	07/09/2020	07/15/2025
75513E-BT-7	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	5,227,218	140.1094	6,024,703	4,300,000	5,149,674	0	(35,369)	0	0	6.800	4.958	JJ	146,200	296,700	09/27/2018	07/01/2036
75513E-BU-4	RAYTHEON TECHNOLOGIES CORP				2.A FE	13,147,932	145.7457	15,303,295	10,500,000	12,955,834	0	(87,200)	0	0	7.000	4.967	AO	155,167	745,500	09/27/2018	04/15/2038
75513E-CC-3	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	1,073,830	122.0692	1,220,692	1,000,000	1,064,986	0	(1,689)	0	0	4.200	3.780	JD	1,867	43,000	03/27/2015	12/15/2044
75513E-CC-3	RAYTHEON TECHNOLOGIES CORP	C		1,2	2.A FE	744,413	122.0692	915,519	750,000	745,075	0	126	0	0	4.200	4.244	JD	1,400	32,250	11/24/2014	12/15/2044
756109-AR-5	REALTY INCOME CORP	C		1,2	1.G FE	994,990	117.6460	1,176,460	1,000,000	997,302	0	405	0	0	4.125	4.178	AO	8,708	41,250	09/16/2014	10/15/2026
75913M-AA-7	REGIONS BANK				2.B FE	4,102,742	141.4183	4,949,640	3,500,000	4,056,370	0	(21,287)	0	0	6.450	5.021	JD	3,135	225,750	09/27/2018	06/26/2037
7591EP-AE-0	REGIONS FINANCIAL CORP				2.B FE	34,301,846	152.5910	41,840,461	27,420,000	33,599,728	0	(220,444)	0	0	7.375	5.336	JD	117,963	2,022,225	09/27/2018	12/10/2037
759351-AL-3	REINSURANCE GROUP OF AMERICA INC	C		1	2.A FE	268,982	110.4735	298,278	270,000	269,675	0	111	0	0	4.700	4.748	MS	3,737	12,690	09/19/2013	09/15/2023
759509-AB-8	RELIANCE STEEL & ALUMINUM CO			1	2.B FE	1,728,623	131.4722	2,169,292	1,650,000	1,718,314	0	(2,423)	0	0	6.850	6.430	MN	14,442	113,025	02/08/2016	11/15/2036
760759-AF-7	REPUBLIC SERVICES INC			1	2.B FE	3,452,526	146.3556	4,390,669	3,000,000	3,409,044	0	(19,819)	0	0	6.086	4.755	MS	53,760	182,580	09/27/2018	03/15/2035
76125G-AA-2	REST LLC	C			3.C PL	72,748	99.2500	72,202	72,748	72,748	0	0	0	0	5.000	5.000	JJ	1,809	3,637	09/09/2014	01/05/2022
76125G-AA-2	REST LLC				3.C PL	1,564,081	99.2500	1,552,350	1,564,081	1,564,081	0	0	0	0	5.000	5.000	JJ	38,885	78,204	09/09/2014	01/05/2022
761713-BB-1	REYNOLDS AMERICAN INC			1,2	2.B FE	15,730,325	127.8751	15,153,194	11,850,000	15,690,382	0	(39,943)	0	0	5.850	3.788	FA	261,885	346,613	08/04/2020	08/15/2045
76202@-AA-2	CTL - HOME DEPOT TREXLERTOWN PA	C			1.C	426,022	121.0000	515,487	426,022	426,022	0	0	0	0	6.365	6.365	MON	1,205	27,116	03/23/2010	01/15/2039
76202@-AA-2	CTL - HOME DEPOT TREXLERTOWN PA				1.C	472,421	121.0000	571,629	472,421	472,421	0	0	0	0	6.365	6.365	MON	1,336	30,069	03/23/2010	01/15/2039
767201-AD-8	RIO TINTO FINANCE (USA) LTD	C	C	1	1.F FE	1,643,083	140.7265	1,829,444	1,300,000	1,507,068	0	(22,515)	0	0	7.125	4.600	JJ	42,710	92,625	02/14/2014	07/15/2028
767201-AD-8	RIO TINTO FINANCE (USA) LTD		C	1	1.F FE	2,164,700	140.7265	2,447,234	1,739,000	2,080,910	0	(38,049)	0	0	7.125	4.070	JJ	57,133	123,904	09/27/2018	07/15/2028
767201-AS-5	RIO TINTO FINANCE (USA) LTD	C	C	1,2	1.F FE	1,490,355	112.8726	1,693,089	1,500,000	1,495,249	0	961	0	0	3.750	3.828	JD	2,500	56,250	06/16/2015	06/15/2025
771367-BX-6	ROCHESTER GAS AND ELECTRIC CORP			1	1.F FE	1,727,756	141.2979	2,119,468	1,500,000	1,690,796	0	(10,596)	0	0	6.375	5.006	MS	31,875	95,625	04/01/2017	09/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
771367-BX-6	ROCHESTER GAS AND ELECTRIC CORP			1	1.F FE	1,727,756	141.2979	2,119,468	1,500,000	1,690,848	0	(10,544)	0	0	6.375	5.006	MS	31,875	95,625	04/01/2017	09/01/2033
771367-CA-5	ROCHESTER GAS AND ELECTRIC CORP			1	1.F FE	850,000	161.6547	1,374,065	850,000	850,000	0	0	0	0	8.000	7.999	JD	3,022	68,000	12/19/2008	12/15/2033
773903-AE-9	ROCKWELL AUTOMATION INC	0		1	1.G FE	6,115,265	146.0964	7,304,818	5,000,000	6,027,930	0	(39,866)	0	0	6.250	4.501	JD	26,042	312,500	09/27/2018	12/01/2037
773903-AJ-8	ROCKWELL AUTOMATION INC			1,2	1.G FE	2,995,410	135.0859	4,052,578	3,000,000	2,995,557	0	81	0	0	4.200	4.209	MS	42,000	126,000	02/27/2019	03/01/2049
77509N-AF-0	ROGERS COMMUNICATIONS INC	0	C	1	2.A FE	9,703,109	153.5667	10,841,806	7,060,000	9,222,234	0	(137,727)	0	0	8.750	5.149	MN	102,958	617,750	04/01/2017	05/01/2032
775109-AL-5	ROGERS COMMUNICATIONS INC		C	1	2.A FE	2,956,214	157.8474	3,512,105	2,225,000	2,808,080	0	(20,692)	0	0	7.500	5.179	FA	63,042	166,875	09/25/2012	08/15/2038
775109-AL-5	ROGERS COMMUNICATIONS INC	0	C	1	2.A FE	1,314,365	157.8474	1,578,474	1,000,000	1,292,161	0	(10,159)	0	0	7.500	4.989	FA	28,333	75,000	09/27/2018	08/15/2038
780099-CK-1	NATWEST GROUP PLC		C	2	3.B FE	842,320	116.5000	932,000	800,000	830,446	0	(5,999)	0	0	8.000	7.026	MJSD	178	60,000	04/28/2020	12/29/2049
78009P-EH-0	NATWEST GROUP PLC	0	C	2,5	2.B FE	7,946,430	122.9468	9,835,742	8,000,000	7,954,596	0	3,909	0	0	5.076	5.157	JJ	173,712	406,080	10/09/2018	01/27/2030
78009P-EH-0	NATWEST GROUP PLC		C	2,5	2.B FE	990,260	122.9468	1,229,468	1,000,000	991,804	0	770	0	0	5.076	5.192	JJ	21,714	50,760	10/09/2018	01/27/2030
783549-AZ-1	RYDER SYSTEM INC			1	2.B FE	824,149	125.0355	1,076,556	861,000	844,903	0	2,630	0	0	6.950	7.411	JD	4,987	59,840	01/26/2010	12/01/2025
78409V-AB-0	S&P GLOBAL INC	0		1	1.G FE	10,810,404	149.0325	13,412,921	9,000,000	10,602,658	0	(59,559)	0	0	6.550	4.978	MN	75,325	589,500	04/01/2017	11/15/2037
78440P-AC-2	SK TELECOM CO LTD	0	C		1.G FE	9,542,102	131.0703	10,682,227	8,150,000	9,233,175	0	(140,484)	0	0	6.625	4.277	JJ	241,472	539,938	09/27/2018	07/20/2027
785592-A*-7	SABINE PASS LIQUEFACTION				2.C FE	3,250,000	116.7692	3,794,999	3,250,000	3,250,000	0	0	0	0	5.000	5.000	MS	47,847	162,500	02/24/2017	09/15/2037
78590A-40-6	SACHEM CAPITAL CORP			2	2.B FE	3,528,265	25.0800	3,754,501	3,742,525	3,446,216	0	(82,050)	0	0	7.750	9.860	MJSD	94,469	0	12/18/2020	09/30/2025
792860-AK-4	TRAVELERS COMPANIES INC	0		1	1.F FE	13,563,290	157.1192	15,711,916	10,000,000	13,066,328	0	(140,155)	0	0	6.750	4.061	JD	20,625	675,000	04/01/2017	06/20/2036
795830-AS-7	SALVATION ARMY				1.F FE	751,494	129.6388	1,140,822	880,000	780,533	0	3,452	0	0	5.707	6.899	MS	16,741	50,222	03/31/2009	09/01/2036
795830-AV-0	SALVATION ARMY				1.F FE	596,079	122.1895	812,560	665,000	633,689	0	4,432	0	0	5.637	6.649	MS	12,495	37,486	03/31/2009	09/01/2026
79588T-AA-8	SAMMONS FINANCIAL GROUP INC	0		1	2.A FE	29,195,410	137.5710	34,227,675	24,880,000	29,003,070	0	(88,387)	0	0	7.000	5.688	AO	367,671	1,741,600	09/27/2018	10/15/2043
79588T-AA-8	SAMMONS FINANCIAL GROUP INC			1	2.A FE	4,000,000	137.5710	5,502,842	4,000,000	4,000,000	0	0	0	0	7.000	7.000	AO	59,111	280,000	10/22/2013	10/15/2043
797440-BK-9	SAN DIEGO GAS & ELECTRIC CO			1	1.F FE	4,180,114	145.8402	4,763,142	3,266,000	4,077,213	0	(28,946)	0	0	6.000	4.070	JD	16,330	195,960	04/01/2017	06/01/2039
800363-AB-9	SANDY SPRING BANCORP INC	C		2,5	2.B FE	1,015,000	100.1114	1,016,131	1,015,000	1,015,000	0	0	0	0	4.250	4.251	MN	5,512	44,336	10/29/2019	11/15/2029
80281L-AB-1	SANTANDER UK GROUP HOLDINGS PLC	0	C		2.A FE	2,123,960	136.4285	2,844,535	2,085,000	2,121,782	0	(691)	0	0	5.625	5.494	MS	34,533	117,281	04/01/2017	09/15/2045
80283L-AJ-2	SANTANDER UK PLC	C	C		1.E FE	248,330	110.6040	276,510	250,000	249,397	0	174	0	0	4.000	4.081	MS	3,000	10,000	03/10/2014	03/13/2024
80349A-50-5	SARATOGA INVESTMENT CORP			2	2.B PL	442,352	25.2500	466,898	462,275	439,593	0	(2,759)	0	0	6.250	7.475	FMAN	2,488	14,446	07/30/2020	08/31/2025
80414L-2E-4	SAUDI ARABIAN OIL CO	C	C		1.F FE	668,250	117.2587	791,496	675,000	668,629	0	225	0	0	4.250	4.325	AO	5,977	28,688	04/10/2019	04/16/2039
80529E-AA-1	SAVINGS BK LIFE INS CO MASS	0			2.B FE	9,045,450	150.1950	13,517,550	9,000,000	9,045,079	0	(628)	0	0	6.500	6.460	FA	243,750	585,000	09/27/2018	08/01/2047
806605-AG-6	MERCK & CO INC	0		1	1.E FE	2,270,716	156.0227	2,730,397	1,750,000	2,153,452	0	(31,305)	0	0	6.500	4.173	JD	9,479	113,750	04/01/2017	12/01/2033
806605-AH-4	MERCK & CO INC	0		1	1.E FE	8,041,944	160.0658	9,603,950	6,000,000	7,782,152	0	(73,368)	0	0	6.550	4.080	MS	115,717	393,000	04/01/2017	09/15/2037
806851-AG-6	SCHLUMBERGER HOLDINGS CORP	C		1,2	2.A FE	2,084,354	113.6314	2,272,627	2,000,000	2,050,056	0	(9,601)	0	0	4.000	3.422	JD	2,222	80,000	04/01/2017	12/21/2025
806851-AH-4	SCHLUMBERGER HOLDINGS CORP			1,2	2.A FE	266,818	116.8276	311,930	267,000	266,847	0	29	0	0	4.300	4.308	MN	1,914	11,481	01/28/2019	05/01/2029
808513-AZ-8	CHARLES SCHWAB CORP	0		1,2	1.F FE	4,730,858	119.6204	5,681,969	4,750,000	4,733,652	0	1,678	0	0	4.000	4.050	FA	79,167	190,000	10/29/2018	02/01/2029
81373P-AA-1	SECURIAN FINANCIAL GROUP INC	0		1	1.G FE	8,722,263	125.8627	11,012,989	8,750,000	8,723,618	0	461	0	0	4.800	4.820	AO	88,667	420,000	04/02/2018	04/15/2048
816300-AH-0	SELECTIVE INSURANCE GROUP INC			1,2	2.B FE	11,384,540	127.8897	14,707,313	11,500,000	11,387,637	0	1,752	0	0	5.375	5.443	MS	206,042	618,125	03/05/2019	03/01/2049
819892-AL-4	SHARP HEALTHCARE			1,2	1.D FE	500,000	101.1352	505,676	500,000	500,000	0	0	0	0	2.680	2.680	FA	3,350	0	09/17/2020	08/01/2050
822582-AN-2	SHELL INTERNATIONAL FINANCE BV	0	C	1	1.D FE	12,263,664	144.3172	15,153,302	10,500,000	12,080,973	0	(51,870)	0	0	5.500	4.338	MS	154,000	577,500	04/01/2017	03/25/2040
822582-BE-1	SHELL INTERNATIONAL FINANCE BV	C	C	1	1.D FE	100,320	125.1055	125,106	100,000	100,269	0	(14)	0	0	4.125	4.100	MN	573	4,125	11/17/2016	05/11/2035
822582-BE-1	SHELL INTERNATIONAL FINANCE BV	0	C	1	1.D FE	7,518,600	125.1055	9,007,597	7,200,000	7,472,446	0	(14,097)	0	0	4.125	3.781	MN	41,250	297,000	07/19/2017	05/11/2035
822582-BE-1	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	5,221,250	125.1055	6,255,275	5,000,000	5,189,345	0	(9,644)	0	0	4.125	3.781	MN	28,646	206,250	07/19/2017	05/11/2035
822582-BQ-4	SHELL INTERNATIONAL FINANCE BV	0	C	1	1.D FE	5,379,765	125.9415	6,674,901	5,300,000	5,374,591	0	(1,698)	0	0	4.000	3.912	MN	30,033	212,000	08/25/2017	05/10/2046
822582-BQ-4	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	3,501,923	125.9415	4,344,983	3,450,000	3,498,654	0	(1,006)	0	0	4.000	3.912	MN	19,550	138,000	08/25/2017	05/10/2046
822582-CH-3	SHELL INTERNATIONAL FINANCE BV	C	C	1,2	1.D FE	268,585	113.3925	283,481	250,000	268,465	0	(120)	0	0	3.250	2.871	AO	1,918	4,063	09/10/2020	04/06/2050
824348-BF-2	SHERWIN-WILLIAMS CO	C		1,2	2.C FE	497,800	114.3756	571,878	500,000	498,843	0	203	0	0	3.950	4.001	JJ	9,107	19,750	07/22/2015	01/15/2026
832248-BB-3	SMITHFIELD FOODS INC			1,2	2.C FE	2,011,396	119.0577	2,381,155	2,000,000	2,009,764	0	(948)	0	0	5.200	5.126	AO	26,000	104,000	03/28/2019	04/01/2029
83367T-BR-9	SOCIETE GENERALE SA		C		2.C FE	15,092	113.3735	17,006	15,000	15,058	0	(9)	0	0	4.750	4.661	MN	73	713	04/01/2017	11/24/2025
83367T-BR-9	SOCIETE GENERALE SA	0	C		2.C FE	1,071,502	113.3735	1,207,428	1,065,000	1,069,060	0	(723)	0	0	4.750	4.662	MN	5,199	50,588	04/01/2017	11/24/2025
83367T-BT-5	SOCIETE GENERALE SA	0	C		2.C FE	1,034,663	138.2714	1,361,973	985,000	1,031,677	0	(892)	0	0	5.625	5.281	MN	5,695	55,406	04/01/2017	11/24/2045
83368J-KG-4	SOCIETE GENERALE SA		C	2	3.B FE	2,046,200	102.4030	2,048,060	2,000,000	2,007,112	0	(17,276)	0	0	7.375	6.475	MS	44,250	147,500	12/19/2018	12/29/2049
83368R-AM-4	SOCIETE GENERALE SA	0	C		2.B FE	15,958,400	119.5363	19,125,806	16,000,000	15,966,315	0	3,549	0	0	4.750	4.783	MS	225,889	760,000	09/10/2018	09/14/2028
83368R-AM-4	SOCIETE GENERALE SA		C		2.B FE	5,984,400	119.5363	7,172,177	6,000,000	5,987,466	0	1,428	0	0	4.750	4.783	MS	84,708	285,000	09/10/2018	09/14/2028
83370R-AA-6	SOCIETE GENERALE SA		C	2	3.B FE	1,200,000	106.0370	1,272,444	1,200,000	1,200,000	0	0	0	0	5.375	5.375	MN	7,704	0	11/12/2020	12/29/2049
83416W-AA-1	SOLAR STAR FUNDING LLC	0		1	2.B FE	7,900,663	110.4820	8,560,595	7,748,407	7,884,410	0	(8,284)	0	0	5.375	5.110	JD	1,157	416,310	09/27/2018	06/30/2035
837004-BX-7	DOMINION ENERGY SOUTH CAROLINA INC			1	1.F FE	5,048,868	134.4197	5,981,677	4,450,000	4,943,089	0	(29,803)	0	0	5.300	4.146	MN	30,136	235,850	04/01/2017	05/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
837004-BZ-2	DOMINION ENERGY SOUTH CAROLINA INC	.0		1	.1.F FE	6,621,615	134.7642	8,759,674	6,500,000	6,610,414	0	(5,230)	0	0	5.250	5.080	MS	113,750	341,250	09/27/2018	03/01/2035
837004-CB-4	DOMINION ENERGY SOUTH CAROLINA INC	.0		1	.1.F FE	409,703	148.5788	520,026	350,000	402,780	0	(1,976)	0	0	6.050	4.749	JJ	9,764	21,175	04/01/2017	01/15/2038
842500-AT-0	GOLDEN STATE WATER CO	.0			.1.E FE	13,502,771	127.7470	14,690,902	11,500,000	12,981,732	0	(148,288)	0	0	6.590	4.656	JD	63,154	757,850	04/01/2017	01/25/2029
84265V-AA-3	SOUTHERN COPPER CORP			1	.2.B FE	1,009,740	152.5190	1,525,190	1,000,000	1,007,618	0	(283)	0	0	7.500	7.414	JJ	32,083	75,000	01/26/2010	07/27/2035
84265V-AA-3	SOUTHERN COPPER CORP	.0		1	.2.B FE	2,577,750	152.5190	3,202,900	2,100,000	2,535,865	0	(19,238)	0	0	7.500	5.421	JJ	67,375	157,500	09/27/2018	07/27/2035
843452-AY-9	SOUTHERN NATURAL GAS COMPANY LLC	.0		1	.2.A FE	3,568,749	133.6827	4,010,481	3,000,000	3,490,336	0	(35,913)	0	0	7.350	5.248	FA	83,300	220,500	09/27/2018	02/15/2031
844741-BE-7	SOUTHWEST AIRLINES CO	.C		1,2	.2.A FE	493,910	108.2539	541,270	500,000	495,559	0	561	0	0	3.450	3.597	MN	2,156	17,250	12/20/2017	11/16/2027
85253#-AH-4	STAG INDL OPER PARTNERSHIP SR GTD NT SER	.0			.2.C	7,750,000	113.0023	8,757,678	7,750,000	7,750,000	0	0	0	0	4.270	4.270	JD	16,546	330,925	03/14/2018	06/13/2028
852891-AC-4	STANCORP FINANCIAL GROUP INC	.C		1	.2.A FE	288,103	106.3921	308,537	290,000	289,629	0	214	0	0	5.000	5.083	FA	5,478	14,500	08/03/2012	08/15/2022
853250-AA-6	STANDARD CHARTERED BANK	.0	C		.2.B FE	7,649,520	145.9654	8,757,921	6,000,000	7,322,963	0	(93,598)	0	0	8.000	5.227	MN	41,333	480,000	04/01/2017	05/30/2031
853254-BA-7	STANDARD CHARTERED PLC		C	2	.3.A FE	820,150	104.2500	834,000	800,000	807,713	0	(5,754)	0	0	7.500	6.672	AO	14,833	60,000	10/23/2018	12/29/2049
853254-BH-2	STANDARD CHARTERED PLC		C	2	.3.A FE	824,160	108.3750	867,000	800,000	812,951	0	(5,159)	0	0	7.750	6.953	AO	15,328	62,000	10/01/2018	12/29/2049
853254-BM-1	STANDARD CHARTERED PLC		C	2,5	.1.F FE	3,000,000	103.6998	3,110,993	3,000,000	3,000,000	0	0	0	0	4.247	4.249	JJ	56,981	127,410	09/27/2018	01/20/2023
853254-BM-1	STANDARD CHARTERED PLC	.0	C	2,5	.1.F FE	6,000,000	103.6998	6,221,987	6,000,000	6,000,000	0	0	0	0	4.247	4.251	JJ	113,961	254,820	09/27/2018	01/20/2023
853254-BP-4	STANDARD CHARTERED PLC		C	2,5	.1.F FE	8,500,000	117.1242	9,955,553	8,500,000	8,500,000	0	0	0	0	4.305	4.306	MN	40,658	365,925	05/16/2019	05/21/2030
854403-AD-4	LELAND STANFORD JUNIOR UNIVERSITY			1	.1.A FE	1,079,440	129.7379	1,297,379	1,000,000	1,075,393	0	(2,345)	0	0	4.013	3.508	MN	6,688	40,130	03/26/2019	05/01/2042
855244-AU-3	STARBUCKS CORP	.C		1,2	.2.A FE	643,865	131.9152	850,853	645,000	643,857	0	19	0	0	4.450	4.461	FA	10,843	28,703	05/02/2019	08/15/2049
857473-AE-2	STATE STREET CORP				.1.F FE	946,030	130.9203	1,309,203	1,000,000	974,758	0	3,577	0	0	7.350	7.929	JD	3,267	73,500	04/24/2009	06/15/2026
857477-AL-7	STATE STREET CORP				.1.G FE	185,565	106.3331	212,666	200,000	195,856	0	1,636	0	0	3.100	4.026	MN	792	6,200	12/04/2013	05/15/2023
858155-AE-4	STEELCASE INC			1,2	.2.C FE	15,241,942	116.1036	17,810,287	15,340,000	15,257,506	0	8,191	0	0	5.125	5.207	JJ	355,963	786,175	02/04/2019	01/18/2029
860630-60-7	STIFEL FINANCIAL CORP	.0		2	.2.C FE	4,864,020	26.3000	5,260,000	5,000,000	4,820,503	0	2,895	0	0	5.200	5.456	JAJO	54,889	260,000	09/27/2018	10/15/2047
863667-AN-1	STRYKER CORP	.0		1,2	.2.A FE	1,893,019	113.0337	2,224,504	1,968,000	1,913,197	0	9,291	0	0	3.500	4.100	MS	20,281	68,880	10/10/2018	03/15/2026
863667-AQ-4	STRYKER CORP	.0		1,2	.2.A FE	960,620	115.6532	1,156,532	1,000,000	968,632	0	3,686	0	0	3.650	4.160	MS	11,558	36,500	10/10/2018	03/07/2028
863871-AM-1	NAVIENT CORP	.@			.2.C FE	158,086	99.5120	199,024	200,000	191,143	0	4,703	0	0	0.000	2.639	N/A	0	0	09/28/2012	10/03/2022
86562M-AK-6	SUMITOMO MITSUI FINANCIAL GROUP INC	.C	C		.1.G FE	1,000,000	110.7347	1,107,347	1,000,000	1,000,000	0	0	0	0	3.010	3.010	AO	6,020	30,100	10/11/2016	10/19/2026
86562M-BG-4	SUMITOMO MITSUI FINANCIAL GROUP INC		C		.1.G FE	2,000,000	119.6408	2,392,816	2,000,000	2,000,000	0	0	0	0	4.306	4.306	AO	17,942	86,120	10/10/2018	10/16/2028
86562M-BG-4	SUMITOMO MITSUI FINANCIAL GROUP INC	.0	C		.1.G FE	6,000,000	119.6408	7,178,447	6,000,000	6,000,000	0	0	0	0	4.306	4.306	AO	53,825	258,360	10/10/2018	10/16/2028
866688-AA-8	SCA 2019-1 A			5	.1.G PL	465,447	93.0000	432,866	465,447	465,446	0	(1)	0	0	4.180	4.180	JD	865	14,317	11/19/2019	12/15/2027
86722T-AB-8	SUNCOR ENERGY INC	.0	C	1	.2.A FE	3,825,420	140.7474	4,222,421	3,000,000	3,769,215	0	(25,703)	0	0	6.850	4.746	JD	17,125	205,500	09/27/2018	06/01/2039
867914-AH-6	TRUIST FINANCIAL CORP	.0			.1.G FE	10,870,534	122.9696	12,198,586	9,920,000	10,611,894	0	(117,794)	0	0	6.000	4.462	FA	224,853	595,200	09/27/2018	02/15/2026
869099-AH-4	TRUIST FINANCIAL CORP				.1.G FE	313,479	107.2124	321,637	300,000	302,672	0	(1,548)	0	0	5.375	4.798	FA	6,092	16,125	09/07/2012	08/15/2022
87089H-AB-9	SWISS RE TREASURY US CORP	.0		1	.1.D FE	3,059,799	125.9473	3,768,345	2,992,000	3,054,323	0	(1,727)	0	0	4.250	4.105	JD	8,831	127,160	07/31/2017	12/06/2042
87089H-AB-9	SWISS RE TREASURY US CORP			1	.1.D FE	2,224,286	125.9473	2,739,355	2,175,000	2,220,407	0	(1,154)	0	0	4.250	4.105	JD	6,419	92,438	07/31/2017	12/06/2042
87151Q-AC-0	SYMETRA FINANCIAL CORP	.0		1	.2.A FE	14,049,350	110.5130	15,471,818	14,000,000	14,026,276	0	(6,755)	0	0	4.250	4.192	JJ	274,361	595,000	04/01/2017	07/15/2024
87165B-AP-8	SYNCHRONY FINANCIAL			1,2	.2.C FE	997,840	120.5688	1,205,688	1,000,000	998,165	0	192	0	0	5.150	5.178	MS	14,592	51,500	03/14/2019	03/19/2029
871829-AJ-6	SYSCO CORP			1	.2.C FE	4,484,316	132.8496	5,313,983	4,000,000	4,415,033	0	(19,661)	0	0	5.375	4.409	MS	59,722	215,000	04/01/2017	09/21/2035
871829-BL-0	SYSCO CORP			1,2	.2.C FE	11,226,600	131.4045	14,783,008	11,250,000	11,227,903	0	1,303	0	0	5.950	5.978	AO	167,344	332,828	03/30/2020	04/01/2030
871829-BL-0	SYSCO CORP	.C		1,2	.2.C FE	249,480	131.4045	328,511	250,000	249,509	0	29	0	0	5.950	5.978	AO	3,719	7,396	03/30/2020	04/01/2030
871829-BM-8	SYSCO CORP			1,2	.2.B FE	11,227,725	146.2757	16,456,011	11,250,000	11,228,119	0	394	0	0	6.600	6.618	AO	185,625	369,188	03/30/2020	04/01/2040
871829-BM-8	SYSCO CORP	.C		1,2	.2.B FE	249,505	146.2757	365,689	250,000	249,514	0	9	0	0	6.600	6.618	AO	4,125	8,204	03/30/2020	04/01/2040
871829-BN-6	SYSCO CORP			1,2	.2.B FE	7,874,680	154.0162	8,470,891	5,500,000	7,854,840	0	(19,840)	0	0	6.600	4.062	AO	90,750	180,492	07/09/2020	04/01/2050
872241-AB-0	COX COMMUNICATIONS INC	.0		1	.2.B FE	10,738,689	124.7154	12,159,750	9,750,000	10,541,317	0	(90,489)	0	0	6.530	5.148	FA	265,281	636,675	09/27/2018	02/01/2028
872287-AL-1	COMCAST CABLE COMMUNICATIONS LLC				.1.G FE	1,922,447	138.5022	2,077,532	1,500,000	1,731,951	0	(27,011)	0	0	7.125	4.558	FA	40,375	106,875	09/25/2012	02/15/2028
87305Q-CB-5	TTX CO	.0		1	.1.F FE	11,845,070	141.6961	14,169,605	10,000,000	11,730,188	0	(52,561)	0	0	5.875	4.545	JD	48,958	587,500	09/27/2018	12/01/2040
87305Q-CJ-8	TTX CO	.0		1,2	.1.F FE	9,115,460	118.1022	11,810,219	10,000,000	9,182,006	0	18,652	0	0	3.900	4.457	FA	162,500	390,000	04/01/2017	02/01/2045
875127-AV-4	TAMPA ELECTRIC CO	.0		1	.1.G FE	504,471	145.0361	580,144	400,000	490,361	0	(4,010)	0	0	6.550	4.498	MN	3,348	26,200	04/01/2017	05/15/2036
875127-BE-1	TAMPA ELECTRIC CO			1,2	.1.G FE	994,640	128.7205	1,287,205	1,000,000	994,935	0	95	0	0	4.300	4.332	JD	1,911	43,000	06/04/2018	06/15/2048
875127-BG-6	TAMPA ELECTRIC CO			1,2	.1.G FE	2,469,350	120.9013	3,022,532	2,500,000	2,470,073	0	555	0	0	3.625	3.692	JD	4,028	90,625	07/22/2019	06/15/2050
87612E-AF-3	TARGET CORP	.C		1	.1.G FE	1,305,142	147.5109	1,475,109	1,000,000	1,241,541	0	(17,950)	0	0	7.000	4.147	JJ	32,278	70,000	04/01/2017	07/15/2031
87612E-BA-3	TARGET CORP	.0		1	.1.G FE	5,102,450	134.4425	6,722,126	5,000,000	5,093,549	0	(2,748)	0	0	4.000	3.871	JJ	100,000	200,000	07/20/2017	07/01/2042
87612E-BA-3	TARGET CORP			1	.1.G FE	10,069,776	134.4425	13,578,695	10,100,000	10,072,028	0	1,296	0	0	4.000	4.019	JJ	202,000	362,000	03/26/2020	07/01/2042
87612E-BG-0	TARGET CORP	.0		1,2	.1.F FE	23,902,320	131.2870	31,508,874	24,000,000	23,908,819	0	1,889	0	0	3.900	3.923	MN	119,600	936,000	10/16/2017	11/15/2047
87612E-BG-0	TARGET CORP			1,2	.1.F FE	796,744	131.2870	1,050,296	800,000	796,986	0	88	0	0	3.900	3.923	MN	3,987	31,200	10/16/2017	11/15/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87927V-AF-5	TELECOM ITALIA CAPITAL SA	.0	C	1	3.B FE	6,500,000	123.0000	7,995,000	6,500,000	6,500,000	0	0	0	0	6.375	6.374	MN	52,948	414,375	09/27/2018	11/15/2033
87938W-AC-7	TELEFONICA EMISIONES SAU		C	1	2.C FE	1,236,643	149.1596	1,491,596	1,000,000	1,206,684	0	(8,521)	0	0	7.045	5.097	JD	2,153	70,450	04/01/2017	06/20/2036
87938W-AC-7	TELEFONICA EMISIONES SAU	.0	C	1	2.C FE	33,171,435	149.1596	41,018,889	27,500,000	32,705,358	0	(214,078)	0	0	7.045	5.243	JD	59,198	1,937,375	09/27/2018	06/20/2036
87938W-AV-5	TELEFONICA EMISIONES SAU	.0	C	1	2.C FE	3,500,000	120.0480	4,201,680	3,500,000	3,500,000	0	0	0	0	4.665	4.665	MS	52,157	163,275	02/27/2018	03/06/2038
87938W-AX-1	TELEFONICA EMISIONES SAU	.C	C	1,2	2.C FE	500,000	134.9390	674,695	500,000	500,000	0	0	0	0	5.520	5.520	MS	9,200	27,600	02/26/2019	03/01/2049
88104U-AC-7	TERRAFORM GLOBAL OPERATING LP	.0		1,2	3.C FE	3,570,375	102.2500	3,629,875	3,550,000	3,564,763	0	(2,380)	0	0	6.125	6.030	MS	72,479	217,438	05/15/2018	03/01/2026
88104U-AC-7	TERRAFORM GLOBAL OPERATING LP			1,2	3.C FE	99,000	102.2500	102,250	100,000	99,095	0	95	0	0	6.125	6.333	MS	2,042	3,063	06/05/2020	03/01/2026
882389-CC-1	TEXAS EASTERN TRANSMISSION LP	.0		1	2.A FE	16,928,228	138.9779	19,519,442	14,045,000	16,579,056	0	(159,746)	0	0	7.000	4.931	JJ	453,341	983,150	09/27/2018	07/15/2032
883203-CA-7	TEXTRON INC			1,2	2.B FE	274,755	114.7761	315,634	275,000	274,791	0	33	0	0	3.900	3.910	MS	3,098	10,725	04/30/2019	09/17/2029
883556-BG-6	THERMO FISHER SCIENTIFIC INC	.0		1,2	2.A FE	11,347,480	145.3058	14,530,581	10,000,000	11,237,414	0	(31,400)	0	0	5.300	4.428	FA	220,833	530,000	04/01/2017	02/01/2044
884903-AY-1	THOMSON REUTERS CORP	.0	C	1	2.B FE	21,191,845	133.2926	27,300,986	20,482,000	21,129,573	0	(29,006)	0	0	5.500	5.189	FA	425,570	1,126,510	09/27/2018	08/15/2035
884903-BH-7	THOMSON REUTERS CORP	.C	C	1	2.B FE	1,314,201	139.8848	1,748,559	1,250,000	1,305,000	0	(1,578)	0	0	5.850	5.478	AO	15,438	73,125	02/14/2014	04/15/2040
88579Y-AZ-4	3M CO	.0		1,2	1.E FE	15,948,338	119.2372	19,197,189	16,100,000	15,958,126	0	3,073	0	0	3.625	3.677	AO	123,210	583,625	09/21/2017	10/15/2047
886546-AB-6	TIFFANY & CO			1,2	2.B FE	4,126,040	109.4901	4,379,604	4,000,000	4,051,819	0	(13,707)	0	0	3.800	3.405	AO	38,000	152,000	01/26/2015	10/01/2024
88731E-AJ-9	TIME WARNER CABLE ENTERPRISES LLC				2.C FE	10,549,892	154.6898	12,271,542	7,933,000	10,117,246	0	(119,295)	0	0	8.375	5.333	JJ	306,357	664,389	04/01/2017	07/15/2033
88731E-AJ-9	TIME WARNER CABLE ENTERPRISES LLC	.0			2.C FE	16,534,906	154.6898	19,169,161	12,392,000	15,867,738	0	(191,325)	0	0	8.375	5.287	JJ	478,555	1,037,830	04/01/2017	07/15/2033
88732J-AJ-7	TIME WARNER CABLE LLC			1	2.C FE	246,598	137.2721	274,544	200,000	236,641	0	(1,438)	0	0	6.550	4.906	MN	2,183	13,100	09/25/2012	05/01/2037
88732J-AU-2	TIME WARNER CABLE LLC	.0		1	2.C FE	2,310,198	142.3207	2,846,413	2,000,000	2,280,569	0	(8,583)	0	0	6.750	5.528	JD	6,000	135,000	04/01/2017	06/15/2039
889175-BD-6	TOLEDO EDISON CO			1	2.B FE	612,065	136.4705	682,353	500,000	601,366	0	(4,158)	0	0	6.150	4.399	MN	3,929	30,750	04/24/2018	05/15/2037
891092-AE-8	TORO CO	.0		1	2.B FE	7,961,667	132.5111	9,275,779	7,000,000	7,889,558	0	(33,175)	0	0	6.625	5.441	MN	77,292	463,750	09/27/2018	05/01/2037
891160-MJ-9	TORONTO-DOMINION BANK	.C	C	2	1.F FE	1,996,500	113.3312	2,266,625	2,000,000	1,997,322	0	202	0	0	3.625	3.640	MS	21,347	72,500	09/08/2016	09/15/2031
891490-AS-3	CONOCOPHILLIPS CO				1.G FE	13,840,490	167.2656	16,726,556	10,000,000	13,620,974	0	(62,338)	0	0	7.900	5.315	JJ	395,000	790,000	04/01/2017	01/01/2047
891906-AB-5	GLOBAL PAYMENTS INC	.C		1,2	2.C FE	342,888	106.8927	374,124	350,000	348,018	0	767	0	0	3.750	3.998	JD	1,094	13,125	05/29/2013	06/01/2023
891906-AB-5	GLOBAL PAYMENTS INC			1,2	2.C FE	917,318	106.8927	1,015,481	950,000	940,450	0	3,681	0	0	3.750	4.192	JD	2,969	35,625	02/04/2014	06/01/2023
893526-DF-7	TRANSCANADA PIPELINES LTD	.0	C	1	2.A FE	1,097,140	130.7152	1,307,152	1,000,000	1,086,938	0	(4,645)	0	0	5.600	4.710	MS	14,156	56,000	09/27/2018	03/31/2034
893526-DJ-9	TRANSCANADA PIPELINES LTD	.0	C	1	2.A FE	11,443,960	137.5208	13,752,079	10,000,000	11,355,679	0	(40,628)	0	0	6.100	5.001	JD	50,833	610,000	09/27/2018	06/01/2040
89352H-AD-1	TRANSCANADA PIPELINES LTD	.0	C	1	2.A FE	7,880,396	139.2420	9,398,836	6,750,000	7,793,630	0	(39,605)	0	0	6.200	4.844	AO	88,350	418,500	09/27/2018	10/15/2037
89352H-AM-1	TRANSCANADA PIPELINES LTD		C	1,2	2.A FE	2,650,350	122.2024	3,055,059	2,500,000	2,612,421	0	(6,460)	0	0	4.625	4.171	MS	38,542	115,625	05/06/2014	03/01/2034
89352L-AC-4	TRANSCANADA PIPELINES LTD		C	1	2.A FE	1,684,929	126.1855	1,577,318	1,250,000	1,433,846	0	(34,601)	0	0	7.060	3.678	AO	18,876	88,250	09/25/2012	10/14/2025
89352L-AG-5	TRANSCANADA PIPELINES LTD	.0	C	1	2.A FE	3,746,316	141.8490	4,255,469	3,000,000	3,618,395	0	(58,338)	0	0	7.700	4.715	JD	10,267	231,000	09/27/2018	06/15/2029
89356B-AA-6	TRANSCANADA TRUST		C	2,5	2.C FE	1,468,828	109.5868	1,572,571	1,435,000	1,462,395	0	(6,207)	0	0	5.625	5.078	MN	9,193	80,719	12/18/2019	05/20/2075
89417E-AD-1	TRAVELERS COMPANIES INC	.C		1	1.F FE	650,046	152.9681	764,841	500,000	630,588	0	(5,491)	0	0	6.250	4.059	JD	1,389	31,250	04/01/2017	06/15/2037
89417E-AD-1	TRAVELERS COMPANIES INC	.0		1	1.F FE	5,070,355	152.9681	5,965,757	3,900,000	4,918,584	0	(42,829)	0	0	6.250	4.059	JD	10,833	243,750	04/01/2017	06/15/2037
89417E-AH-2	TRAVELERS COMPANIES INC			1	1.F FE	10,878,326	149.0791	13,514,018	9,065,000	10,691,889	0	(52,499)	0	0	5.350	4.027	MN	80,830	484,978	04/01/2017	11/01/2040
89420G-AE-9	TRAVELERS PROPERTY CASUALTY CORP	.0		1	1.F FE	5,569,146	149.9892	6,749,513	4,500,000	5,440,894	0	(58,208)	0	0	6.375	4.171	MS	84,469	286,875	09/27/2018	03/15/2033
89566E-A@-7	TRI-STATE GENERATION & TRANSMISSIO				1.G	200,000	101.2174	202,435	200,000	200,000	0	0	0	0	6.310	6.308	AO	2,910	12,620	03/20/2009	04/08/2021
896239-AC-4	TRIMBLE INC	.0		1,2	2.C FE	6,147,721	119.6586	7,359,006	6,150,000	6,148,234	0	168	0	0	4.900	4.904	JD	13,393	301,350	08/22/2018	06/15/2028
89641U-AB-7	TRINITY ACQUISITION PLC	.0	C	1	2.B FE	5,543,490	148.1417	7,407,086	5,000,000	5,518,418	0	(11,616)	0	0	6.125	5.331	FA	115,694	306,250	09/27/2018	08/15/2043
896442-AE-0	TRINITY CAPITAL INC.				2.B FE	14,999,799	97.3760	14,999,799	15,404,000	15,003,876	0	4,077	0	0	6.000	6.639	N/A	51,347	0	12/04/2020	11/01/2025
902133-AG-2	TYCO ELECTRONICS GROUP SA	.0	C	1	2.A FE	40,437,025	151.1846	46,084,097	30,482,000	39,646,727	0	(359,412)	0	0	7.125	4.542	AO	542,961	2,171,843	09/27/2018	10/01/2037
90290M-AC-5	US FOODS INC			1,2	4.C FE	2,500,000	106.8750	2,671,875	2,500,000	2,500,000	0	0	0	0	6.250	6.251	AO	32,986	72,483	04/24/2020	04/15/2025
903192-AA-0	UNUM GROUP	.0		1	2.C FE	8,550,443	126.2753	9,470,648	7,500,000	8,361,581	0	(86,393)	0	0	6.750	4.983	JD	22,500	506,250	09/27/2018	12/15/2028
907818-CU-0	UNION PACIFIC CORP			1	2.A FE	9,604,466	142.6081	11,451,429	8,030,000	9,438,104	0	(75,781)	0	0	6.250	4.487	MN	83,646	501,875	09/27/2018	05/01/2034
907818-DZ-8	UNION PACIFIC CORP			1,2	2.A FE	3,262,756	124.1231	4,096,062	3,300,000	3,267,120	0	778	0	0	4.150	4.216	JJ	63,149	136,950	08/08/2014	01/15/2045
907818-EN-4	UNION PACIFIC CORP	.0		1,2	2.A FE	22,791,951	123.9189	27,386,080	22,100,000	22,745,230	0	(14,509)	0	0	4.000	3.821	AO	186,622	884,000	07/11/2017	04/15/2047
907818-EN-4	UNION PACIFIC CORP			1,2	2.A FE	8,147,349	123.9189	9,789,594	7,900,000	8,130,708	0	(5,126)	0	0	4.000	3.821	AO	66,711	316,000	07/11/2017	04/15/2047
907818-FC-7	UNION PACIFIC CORP	.C		1,2	2.A FE	496,485	130.4181	652,090	500,000	496,605	0	61	0	0	4.300	4.342	MS	7,167	21,500	02/11/2019	03/01/2049
90983V-AA-1	UNITED COMMUNITIES LLC	.C			2.B FE	157,093	118.0933	219,546	185,909	160,660	0	285	0	0	5.611	6.977	MS	3,071	10,431	05/14/2010	09/15/2051
911312-AJ-5	UNITED PARCEL SERVICE INC			1	1.G FE	2,761,773	156.8956	3,294,807	2,100,000	2,682,797	0	(23,928)	0	0	6.200	3.933	JJ	60,037	130,200	07/27/2017	01/15/2038
911312-AJ-5	UNITED PARCEL SERVICE INC	.0		1	1.G FE	7,738,326	156.8956	9,019,927	5,749,000	7,502,034	0	(72,316)	0	0	6.200	3.760	JJ	164,358	356,438	07/27/2017	01/15/2038
911312-AN-6	UNITED PARCEL SERVICE INC	.0		1,2	1.G FE	4,666,814	137.3331	5,475,469	3,987,000	4,596,949	0	(21,113)	0	0	4.875	3.756	MN	24,836	194,366	07/07/2017	11/15/2040
911312-AN-6	UNITED PARCEL SERVICE INC			1,2	1.G FE	4,634,190	137.3331	5,493,322	4,000,000	4,578,475	0	(18,854)	0	0	4.875	3.812	MN	24,917	195,000	03/26/2020	11/15/2040
911312-BN-5	UNITED PARCEL SERVICE INC	.0		1,2	1.G FE	8,220,497	126.7889	10,523,478	8,300,000	8,223,979	0	1,481	0	0	3.750	3.803	MN	39,771	311,250	11/01/2018	11/15/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
911312-BN-5	UNITED PARCEL SERVICE INC			1,2	1.G FE	2,693,223	126.7889	3,423,300	2,700,000	2,693,711	0	214	0	0	3.750	3.764	MN	12,938	101,250	11/09/2017	11/15/2047
911312-BQ-8	UNITED PARCEL SERVICE INC			1,2	1.G FE	3,080,895	136.6312	4,098,936	3,000,000	3,078,562	0	(1,550)	0	0	4.250	4.090	MS	37,542	127,500	06/03/2019	03/15/2049
911312-BQ-8	UNITED PARCEL SERVICE INC	C		1,2	1.G FE	499,665	136.6312	683,156	500,000	499,675	0	6	0	0	4.250	4.254	MS	6,257	21,250	03/13/2019	03/15/2049
911312-BY-1	UNITED PARCEL SERVICE INC	C		1,2	1.G FE	996,230	125.0881	1,250,881	1,000,000	996,474	0	244	0	0	4.450	4.497	AO	11,125	23,115	03/19/2020	04/01/2030
911684-70-2	UNITED STATES CELLULAR CORP			2	3.A FE	580,528	26.4100	612,712	580,000	580,479	0	(49)	0	0	6.250	6.229	MJSD	3,021	10,976	08/25/2020	09/01/2069
911684-80-1	UNITED STATES CELLULAR CORP			2	3.A FE	970,000	25.3300	982,804	970,000	970,000	0	0	0	0	5.500	5.500	MJSD	4,298	0	11/30/2020	03/01/2070
912909-AR-9	UNITED STATES STEEL CORP			1,2	4.A FE	11,596,463	115.5000	14,148,750	12,250,000	11,655,034	0	58,572	0	0	12.000	13.497	JD	122,500	743,167	05/21/2020	06/01/2025
913017-BJ-7	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	10,793,586	137.4956	12,862,716	9,355,000	10,581,507	0	(61,949)	0	0	5.400	4.168	MN	84,195	505,170	04/01/2017	05/01/2035
913017-BJ-7	RAYTHEON TECHNOLOGIES CORP	0		1	2.A FE	14,306,861	137.4956	16,843,215	12,250,000	13,994,895	0	(88,210)	0	0	5.400	4.078	MN	110,250	661,500	04/01/2017	05/01/2035
913017-BP-3	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	407,749	148.1853	555,695	375,000	400,619	0	(850)	0	0	6.125	5.512	JJ	10,591	22,969	02/02/2010	07/15/2038
913017-BT-5	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	5,291,820	130.4011	6,520,056	5,000,000	5,265,499	0	(7,365)	0	0	4.500	4.124	JD	18,750	225,000	04/01/2017	06/01/2042
913017-BT-5	RAYTHEON TECHNOLOGIES CORP	0		1	2.A FE	10,583,640	130.4011	13,040,112	10,000,000	10,530,531	0	(15,198)	0	0	4.500	4.125	JD	37,500	450,000	04/01/2017	06/01/2042
91324P-AR-3	UNITEDHEALTH GROUP INC			1	1.G FE	592,150	149.4771	747,385	500,000	569,985	0	(3,151)	0	0	5.800	4.517	MS	8,539	29,000	09/28/2012	03/15/2036
91324P-AR-3	UNITEDHEALTH GROUP INC	0		1	1.G FE	12,985,522	149.4771	16,442,479	11,000,000	12,803,691	0	(82,634)	0	0	5.800	4.318	MS	187,856	638,000	09/27/2018	03/15/2036
91324P-AX-0	UNITEDHEALTH GROUP INC	0		1	1.G FE	19,180,200	159.9827	23,997,405	15,000,000	18,834,633	0	(157,391)	0	0	6.500	4.314	JD	43,333	975,000	09/27/2018	06/15/2037
91324P-BE-1	UNITEDHEALTH GROUP INC			1	1.G FE	3,895,869	160.5469	4,816,406	3,000,000	3,824,107	0	(32,662)	0	0	6.625	4.315	MN	25,396	198,750	09/27/2018	11/15/2037
91324P-BK-7	UNITEDHEALTH GROUP INC	0		1	1.G FE	14,983,656	163.8302	18,185,147	11,100,000	14,569,910	0	(135,112)	0	0	6.875	4.280	FA	288,292	763,125	09/27/2018	02/15/2038
91324P-BK-7	UNITEDHEALTH GROUP INC	C		1	1.G FE	3,222,570	163.8302	4,095,754	2,500,000	3,091,534	0	(21,815)	0	0	6.875	4.828	FA	64,931	171,875	02/14/2014	02/15/2038
91324P-BK-7	UNITEDHEALTH GROUP INC			1	1.G FE	7,339,847	163.8302	8,846,828	5,400,000	7,105,022	0	(66,290)	0	0	6.875	4.259	FA	140,250	371,250	04/01/2017	02/15/2038
91324P-CA-8	UNITEDHEALTH GROUP INC			1,2	1.G FE	21,389,962	126.3211	27,790,646	22,000,000	21,446,448	0	15,663	0	0	3.950	4.126	AO	183,456	869,000	04/01/2017	10/15/2042
91324P-DF-6	UNITEDHEALTH GROUP INC	0		1,2	1.G FE	14,663,248	124.1605	18,375,752	14,800,000	14,671,459	0	2,730	0	0	3.750	3.802	AO	117,167	555,000	10/18/2017	10/15/2047
91324P-DQ-2	UNITEDHEALTH GROUP INC	C		1,2	1.G FE	497,950	137.9083	689,541	500,000	498,019	0	35	0	0	4.450	4.475	JD	989	22,250	12/13/2018	12/15/2048
91412N-BE-9	UNIVERSITY OF CHICAGO			1,2	1.C FE	1,000,000	100.2319	1,002,319	1,000,000	1,000,000	0	0	0	0	2.547	2.547	AO	6,368	2,052	08/26/2020	04/01/2050
91481C-AB-6	TRUSTEES OF THE UNIVERSITY OF PENNSYLVAN			2	1.D FE	529,375	109.6701	548,350	500,000	526,584	0	(2,791)	0	0	4.008	3.113	FA	7,571	10,020	03/17/2020	08/15/2047
91529Y-AJ-5	UNUM GROUP	0		1	2.C FE	10,115,296	121.4420	10,261,850	8,450,000	9,980,317	0	(41,506)	0	0	5.750	4.439	FA	183,553	485,875	07/20/2017	08/15/2042
91529Y-AJ-5	UNUM GROUP			1	2.C FE	3,651,088	121.4420	3,703,982	3,050,000	3,602,489	0	(14,860)	0	0	5.750	4.438	FA	66,253	175,375	07/20/2017	08/15/2042
91911K-AN-2	BAUSCH HEALTH COMPANIES INC	0	C	1,2	3.B FE	1,439,125	103.6290	1,502,621	1,450,000	1,442,740	0	1,276	0	0	5.500	5.620	MN	13,292	79,750	02/22/2018	11/01/2025
91913Y-AE-0	VALERO ENERGY CORP	0		1	2.B FE	1,771,771	139.7321	1,956,250	1,400,000	1,725,067	0	(21,285)	0	0	7.500	4.810	AO	22,167	105,000	09/27/2018	04/15/2032
91913Y-AL-4	VALERO ENERGY CORP			1	2.B FE	2,197,340	133.0187	2,327,827	1,750,000	2,192,896	0	(4,444)	0	0	6.625	4.440	JD	5,153	57,969	10/05/2020	06/15/2037
91913Y-AL-4	VALERO ENERGY CORP	0		1	2.B FE	7,249,896	133.0187	7,981,122	6,000,000	7,152,355	0	(44,690)	0	0	6.625	4.910	JD	17,667	397,500	09/27/2018	06/15/2037
91913Y-AP-5	VALERO ENERGY CORP			1	2.B FE	475,878	172.6651	478,282	277,000	466,968	0	(6,417)	0	0	10.500	4.805	MS	8,564	29,085	08/02/2019	03/15/2039
92240M-BF-4	VECTOR GROUP LTD	0		1,2	3.C FE	204,250	101.6770	203,354	200,000	202,697	0	(571)	0	0	6.125	5.750	FA	5,104	12,250	02/13/2018	02/01/2025
92277G-AB-3	VENTAS REALTY LP	0		1,2	2.A FE	5,455,520	129.4718	6,473,588	5,000,000	5,432,777	0	(10,378)	0	0	5.700	5.048	MS	72,042	285,000	09/27/2018	09/30/2043
92334N-AC-7	VEOLIA ENVIRONNEMENT SA	0	C	1	2.B FE	21,362,732	141.7000	25,718,555	18,150,000	21,139,740	0	(102,641)	0	0	6.750	5.291	JD	102,094	1,225,125	09/27/2018	06/01/2038
92344G-AX-4	VERIZON COMMUNICATIONS INC	C		1	2.A FE	1,441,557	143.2013	1,861,617	1,300,000	1,411,542	0	(5,039)	0	0	5.850	5.018	MS	22,393	76,050	02/14/2014	09/15/2035
925524-AH-3	VIACOMCBS INC			1	2.B FE	16,274,316	149.3556	17,922,674	12,000,000	15,307,715	0	(273,087)	0	0	7.875	4.329	JJ	396,375	945,000	04/01/2017	07/30/2030
925524-AH-3	VIACOMCBS INC	0		1	2.B FE	4,368,585	149.3556	5,227,447	3,500,000	4,240,031	0	(58,756)	0	0	7.875	5.062	JJ	115,609	275,625	09/27/2018	07/30/2030
925524-AV-2	VIACOMCBS INC	0		1	2.B FE	6,142,154	129.3637	7,452,644	5,761,000	6,078,515	0	(18,313)	0	0	5.500	4.901	MN	40,487	316,855	04/01/2017	05/15/2033
925524-AV-2	VIACOMCBS INC			1	2.B FE	9,850,261	129.3637	11,951,914	9,239,000	9,748,692	0	(28,880)	0	0	5.500	4.900	MN	64,930	508,145	04/01/2017	05/15/2033
92553P-AP-7	VIACOMCBS INC	0		1	2.B FE	433,595	118.1468	590,734	500,000	436,799	0	1,460	0	0	4.375	5.355	MS	6,441	21,875	09/27/2018	03/15/2043
92556H-AB-3	VIACOMCBS INC			1,2	2.B FE	11,764,320	125.5128	15,061,537	12,000,000	11,775,984	0	11,664	0	0	4.950	5.191	JJ	273,900	171,600	03/27/2020	01/15/2031
92556H-AB-3	VIACOMCBS INC	C		1,2	2.B FE	245,090	125.5128	313,782	250,000	245,333	0	243	0	0	4.950	5.191	JJ	5,706	3,575	03/27/2020	01/15/2031
92556H-AC-1	VIACOMCBS INC			1,2	2.B FE	20,659,673	129.5320	28,173,220	21,750,000	20,669,148	0	9,475	0	0	4.950	5.285	MN	125,606	538,313	05/12/2020	05/19/2050
927804-FA-7	VIRGINIA ELECTRIC AND POWER CO			1	2.A FE	530,295	145.2375	726,187	500,000	522,418	0	(934)	0	0	6.000	5.556	JJ	13,833	30,000	12/04/2009	01/15/2036
927804-FE-9	VIRGINIA ELECTRIC AND POWER CO			1	2.A FE	3,502,760	150.8588	3,771,471	2,500,000	3,272,295	0	(31,924)	0	0	6.350	3.848	MN	13,670	158,750	09/25/2012	11/30/2037
927804-FG-4	VIRGINIA ELECTRIC AND POWER CO			1	2.A FE	6,659,007	185.4155	7,231,206	3,900,000	6,091,045	0	(79,966)	0	0	8.875	4.328	MN	44,227	346,125	09/25/2012	11/15/2038
927804-FV-1	VIRGINIA ELECTRIC AND POWER CO	C		1,2	1.F FE	997,080	111.2679	1,112,679	1,000,000	998,182	0	280	0	0	2.950	2.984	MN	3,769	29,500	11/10/2016	11/15/2026
92826C-AE-2	VISA INC	C		1,2	1.D FE	1,062,230	129.9794	1,299,794	1,000,000	1,052,424	0	(2,707)	0	0	4.150	3.679	JD	1,960	41,500	02/28/2017	12/14/2035
92826C-AF-9	VISA INC	C		1,2	1.D FE	1,478,902	136.9738	1,986,120	1,450,000	1,476,125	0	(605)	0	0	4.300	4.182	JD	2,944	62,350	12/29/2015	12/14/2045
92826C-AJ-1	VISA INC	0		1,2	1.D FE	16,829,527	125.3314	21,181,004	16,900,000	16,834,195	0	1,434	0	0	3.650	3.673	MS	181,628	616,850	09/06/2017	09/15/2047
92857T-AH-0	VODAFONE GROUP PLC	0	C	1	2.B FE	13,726,075	148.3548	15,341,373	10,341,000	12,931,812	0	(225,278)	0	0	7.875	4.496	FA	307,645	814,354	04/01/2017	02/15/2030
92857W-AB-6	VODAFONE GROUP PLC	0	C	1	2.B FE	11,661,810	136.9850	13,698,497	10,000,000	11,367,716	0	(83,852)	0	0	6.250	4.734	MN	53,819	625,000	04/01/2017	11/30/2032
92857W-AQ-3	VODAFONE GROUP PLC	0	C	1	2.B FE	9,196,704	144.1724	11,533,793	8,000,000	9,051,290	0	(41,667)	0	0	6.150	4.958	FA	169,467	492,000	04/01/2017	02/27/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92857W-BS-8	VODAFONE GROUP PLC		C	1	2.B FE	9,825,100	133.6402	13,364,018	10,000,000	9,829,543	0	3,060	0	0	4.875	4.988	JD	16,250	487,500	06/12/2019	06/19/2049
929160-AG-4	VULCAN MATERIALS CO			1	2.B FE	2,873,963	133.7441	3,343,602	2,500,000	2,848,408	0	(11,837)	0	0	7.150	5.842	MN	15,392	178,750	09/27/2018	11/30/2037
929160-AV-1	VULCAN MATERIALS CO			1,2	2.B FE	3,580,744	123.8779	4,955,114	4,000,000	3,596,344	0	6,987	0	0	4.500	5.207	JD	8,000	180,000	09/27/2018	06/15/2047
929218-AA-3	VZ REPACK TRUST				2.B PL	1,145,576	45.5800	1,777,620	3,900,000	1,860,132	0	142,289	0	0	0.000	12.394	MON	0	1,659	12/11/2015	05/20/2035
92936M-AD-9	WPP FINANCE 2010		C	1	2.B FE	10,501,133	111.8180	12,263,085	10,967,000	10,524,515	0	10,517	0	0	5.125	5.444	MS	177,985	562,059	09/27/2018	09/07/2042
92936M-AE-7	WPP FINANCE 2010		C	1	2.B FE	3,067,098	116.0098	3,480,294	3,000,000	3,064,280	0	(1,390)	0	0	5.625	5.460	MN	21,563	168,750	09/27/2018	11/15/2043
92940P-AG-9	WRKCO INC			1,2	2.B FE	99,764	109.8667	109,867	100,000	99,773	0	9	0	0	3.000	3.022	JD	133	1,600	06/01/2020	06/15/2033
92976G-AG-6	WELLS FARGO BANK NA				2.A FE	6,061,219	142.2628	7,162,931	5,035,000	5,927,844	0	(37,823)	0	0	5.850	4.310	FA	122,728	294,548	04/01/2017	02/01/2037
92976G-AJ-0	WELLS FARGO BANK NA				2.A FE	11,047,540	152.3945	12,824,000	8,415,000	10,728,512	0	(89,970)	0	0	6.600	4.306	JJ	256,097	555,390	04/01/2017	01/15/2038
92976G-AJ-0	WELLS FARGO BANK NA				2.A FE	14,224,611	152.3945	16,511,948	10,835,000	13,813,215	0	(116,465)	0	0	6.600	4.307	JJ	329,745	715,110	04/01/2017	01/15/2038
930059-A@-9	WADDELL AND REED FINANCIAL INC.				2.C	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	5.750	5.750	JJ	26,833	57,500	08/06/2010	01/31/2021
930059-A@-9	WADDELL AND REED FINANCIAL INC.				2.C	2,488,175	100.0000	2,500,000	2,500,000	2,499,644	0	4,146	0	0	5.750	5.928	JJ	67,083	143,750	02/16/2018	01/31/2021
93042#-AA-9	CTL - WALGREENS (LAMBERTVILLE MI)				2.B	503,807	105.2941	530,479	503,807	503,829	0	(1)	0	0	5.440	5.440	MON	1,218	27,382	06/30/2033	03/28/2012
931142-CB-7	WALMART INC				1.C FE	38,753,465	145.6006	47,777,392	32,814,000	37,859,261	0	(252,103)	0	0	5.250	3.866	MS	574,245	1,722,735	04/01/2017	09/01/2035
931142-CK-7	WALMART INC				1.C FE	32,213,889	162.2940	39,001,675	24,031,500	31,163,223	0	(296,380)	0	0	6.500	4.033	FA	590,107	1,562,048	04/01/2017	08/15/2037
931142-CK-7	WALMART INC		C		1.C FE	1,340,486	162.2940	1,622,940	1,000,000	1,296,766	0	(12,333)	0	0	6.500	4.033	FA	24,556	65,000	04/01/2017	08/15/2037
931142-CM-3	WALMART INC		C		1.C FE	1,855,878	159.4780	2,392,170	1,500,000	1,790,387	0	(10,853)	0	0	6.200	4.568	AO	19,633	93,000	02/14/2014	04/15/2038
931142-CM-3	WALMART INC				1.C FE	10,373,912	159.4780	12,726,342	7,980,000	10,081,450	0	(82,528)	0	0	6.200	4.064	AO	104,449	494,760	04/01/2017	04/15/2038
931142-CM-3	WALMART INC				1.C FE	35,366,201	159.4780	43,385,981	27,205,000	34,368,956	0	(281,548)	0	0	6.200	4.064	AO	356,083	1,686,710	04/01/2017	04/15/2038
931142-CS-0	WALMART INC		C		1.C FE	2,330,678	152.9305	3,058,609	2,000,000	2,277,109	0	(8,877)	0	0	5.625	4.538	AO	28,125	112,500	02/14/2014	04/01/2040
931142-CS-0	WALMART INC				1.C FE	9,846,328	152.9305	12,234,437	8,000,000	9,649,287	0	(55,670)	0	0	5.625	4.070	AO	112,500	450,000	04/01/2017	04/01/2040
931142-DB-6	WALMART INC				1.C FE	12,757,067	153.0414	15,819,889	10,337,000	12,516,477	0	(68,023)	0	0	5.625	4.086	AO	122,752	581,456	04/01/2017	04/15/2041
931142-EC-3	WALMART INC		C	1,2	1.C FE	493,495	135.7045	678,523	500,000	493,788	0	120	0	0	4.050	4.126	JD	113	20,250	06/20/2018	06/29/2048
931422-AK-5	WALGREEN CO			1	2.B FE	9,024,905	108.5487	9,839,936	9,065,000	9,029,006	0	776	0	0	4.400	4.427	MS	117,442	398,860	07/20/2017	09/15/2042
931422-AK-5	WALGREEN CO			1,2	2.B FE	1,695,656	108.5487	1,791,053	1,650,000	1,691,951	0	(1,143)	0	0	4.400	4.220	MS	21,377	72,600	07/20/2017	09/15/2042
931427-AB-4	WALGREENS BOOTS ALLIANCE INC			1,2	2.B FE	993,350	114.8502	1,148,502	1,000,000	994,933	0	257	0	0	4.500	4.550	MN	5,375	45,000	11/06/2014	11/18/2034
931427-AC-2	WALGREENS BOOTS ALLIANCE INC			1,2	2.B FE	9,334,406	113.5857	9,967,149	8,775,000	9,293,618	0	(12,526)	0	0	4.800	4.393	MN	50,310	421,200	07/06/2017	11/18/2044
931427-AC-2	WALGREENS BOOTS ALLIANCE INC			1,2	2.B FE	6,382,500	113.5857	6,815,145	6,000,000	6,354,878	0	(8,297)	0	0	4.800	4.393	MN	34,400	288,000	07/06/2017	11/18/2044
931427-AT-5	WALGREENS BOOTS ALLIANCE INC			1,2	2.B FE	158,271	105.8481	158,772	150,000	158,214	0	(57)	0	0	4.100	3.786	AO	1,298	3,075	08/04/2020	04/15/2050
94973V-AH-0	ANTHEM INC			1	2.B FE	18,318,354	144.7612	23,885,599	16,500,000	18,127,400	0	(79,438)	0	0	5.950	4.961	JD	43,633	981,750	09/27/2018	12/15/2034
94973V-AY-3	ANTHEM INC			1	2.B FE	20,080,693	130.3913	24,317,982	18,650,000	19,954,723	0	(38,214)	0	0	4.625	4.126	MN	110,216	862,563	09/27/2018	05/15/2042
94973V-AY-3	ANTHEM INC			1	2.B FE	6,191,609	130.3913	7,367,110	5,650,000	6,144,907	0	(14,213)	0	0	4.625	4.011	MN	33,390	261,313	07/20/2017	05/15/2042
949746-RF-0	WELLS FARGO & CO				2.B FE	1,110,248	141.7299	1,417,299	1,000,000	1,104,975	0	(2,438)	0	0	5.606	4.845	JJ	25,850	56,060	09/27/2018	01/15/2044
94974B-FY-1	WELLS FARGO & CO		C		2.B FE	1,020,040	114.6426	1,146,426	1,000,000	1,010,464	0	(1,704)	0	0	4.100	3.884	JD	3,189	41,000	10/07/2014	06/03/2026
94974B-GT-1	WELLS FARGO & CO				2.B FE	1,409,196	125.1833	1,877,749	1,500,000	1,413,070	0	1,719	0	0	4.400	4.797	JD	3,117	66,000	09/27/2018	06/14/2046
94980V-AG-3	WELLS FARGO BANK NA				2.A FE	6,071,870	142.6467	7,132,338	5,000,000	5,927,809	0	(40,815)	0	0	5.950	4.308	FA	103,299	297,500	04/01/2017	08/26/2036
957576-AA-9	WESTERN & SOUTHERN FINANCIAL GROUP INC			1	1.F FE	574,884	134.4949	672,475	500,000	566,337	0	(3,894)	0	0	5.750	4.365	JJ	13,257	28,750	09/27/2018	07/15/2033
957576-AA-9	WESTERN & SOUTHERN FINANCIAL GROUP INC			1	1.F FE	564,858	134.4949	672,475	500,000	553,910	0	(3,117)	0	0	5.750	4.608	JJ	13,257	28,750	04/01/2017	07/15/2033
957576-AA-9	WESTERN & SOUTHERN FINANCIAL GROUP INC		C	1	1.F FE	2,259,432	134.4949	2,689,898	2,000,000	2,215,640	0	(12,466)	0	0	5.750	4.608	JJ	53,028	115,000	04/01/2017	07/15/2033
95829T-AA-3	WESTERN GROUP HSG LP			1	1.C FE	3,287,867	143.2000	4,561,699	3,185,543	3,286,353	0	(1,443)	0	0	6.750	6.459	MS	63,313	180,668	05/13/2020	03/15/2057
95829T-AA-3	WESTERN GROUP HSG LP		C	1	1.C FE	441,067	143.2000	561,440	392,067	437,307	0	(638)	0	0	6.750	5.811	MS	7,792	26,465	10/28/2015	03/15/2057
95829T-AA-3	WESTERN GROUP HSG LP			1	1.C FE	1,241,542	143.2000	1,754,499	1,225,209	1,240,268	0	(212)	0	0	6.750	6.638	MS	24,351	108,788	10/28/2015	03/15/2057
959802-AM-1	WESTERN UNION CO			1	2.B FE	5,935,356	124.7781	7,486,688	6,000,000	5,939,459	0	1,554	0	0	6.200	6.291	JD	10,333	372,000	09/27/2018	06/21/2040
961214-DF-7	WESTPAC BANKING CORP		C	2	2.A FE	250,000	114.0275	285,069	250,000	250,000	0	0	0	0	4.322	4.322	MN	1,141	10,805	11/15/2016	11/23/2031
961214-EG-4	WESTPAC BANKING CORP		C		2.A FE	3,800,000	127.6643	4,851,244	3,800,000	3,800,000	0	0	0	0	4.421	4.421	JJ	73,266	167,998	07/16/2019	07/24/2039
961548-AV-6	WESTROCK MWV LLC				2.B FE	387,738	142.5083	427,525	300,000	373,769	0	(6,371)	0	0	8.200	4.812	JJ	11,343	24,600	09/27/2018	01/15/2030
963320-AW-6	WHIRLPOOL CORP			1,2	2.B FE	3,710,339	121.9422	4,572,834	3,750,000	3,716,342	0	3,330	0	0	4.750	4.885	FA	61,849	178,125	02/20/2019	02/26/2029
963320-AW-6	WHIRLPOOL CORP		C	1,2	2.B FE	248,898	121.9422	304,856	250,000	249,064	0	92	0	0	4.750	4.806	FA	4,123	11,875	02/21/2019	02/26/2029
963320-AX-4	WHIRLPOOL CORP			1,2	2.B FE	9,638,294	129.3935	12,551,169	9,700,000	9,639,194	0	900	0	0	4.600	4.639	MN	57,014	233,016	05/12/2020	05/15/2050
969266-AC-7	RICE UNIVERSITY			1	1.A FE	459,835	121.6851	608,426	500,000	464,820	0	950	0	0	3.574	4.055	MN	2,283	17,870	05/11/2015	05/15/2045
96926G-AE-3	RICE UNIVERSITY			1	1.A FE	24,300,000	116.3274	28,267,569	24,300,000	24,300,000	0	0	0	0	3.567	3.567	MN	110,755	866,781	11/14/2017	11/15/2047
96926G-AE-3	RICE UNIVERSITY			1	1.A FE	8,800,000	116.3274	10,236,815	8,800,000	8,800,000	0	0	0	0	3.567	3.567	MN	40,109	313,896	11/14/2017	11/15/2047
96928*-CF-2	CTL - WALGREENS POOL II		C		2.B	122,860	113.5340	139,488	122,860	122,860	0	0	0	0	6.800	6.800	MON	371	8,340	10/13/2009	06/15/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
96928*-CF-2	CTL - WALGREENS POOL II				2.B	295,960	113.5340	351,511	309,608	299,430	0	434	0	0	6.800	7.182	MON	936	21,017	04/21/2010	06/15/2034
96928*-DD-6	CTL - WALGREENS (BETHEL PARK PA)	C			2.B	194,532	112.4969	218,842	194,532	194,532	0	0	0	0	6.540	6.540	MON	565	12,722	06/17/2010	10/15/2034
96928*-DD-6	CTL - WALGREENS (BETHEL PARK PA)				2.B	336,689	112.4969	378,765	336,689	336,689	0	0	0	0	6.540	6.540	MON	979	22,018	06/17/2010	10/15/2034
96928*-EB-9	CTL - WALMART (ANAHEIM CA)				2.B	487,426	100.9544	492,078	487,426	487,426	0	0	0	0	4.710	4.710	MON	1,020	22,885	04/20/2011	01/15/2023
96928*-EH-6	CTL - DELHAIZE (WILLIAMSBURG VA)				2.B	1,006,892	110.5766	1,113,387	1,006,892	1,006,892	0	0	0	0	5.440	5.440	MON	913	54,768	11/07/2011	10/15/2031
96949L-AE-5	WILLIAMS COMPANIES INC			1,2	2.B FE	1,990,300	122.9159	2,458,318	2,000,000	1,990,808	0	160	0	0	4.850	4.881	MS	32,333	97,000	02/26/2018	03/01/2048
96950F-AF-1	WILLIAMS COMPANIES INC	D		1	2.B FE	14,741,337	132.9939	17,289,209	13,000,000	14,636,256	0	(48,174)	0	0	6.300	5.254	AO	172,900	819,000	09/27/2018	04/15/2040
96950F-AL-8	WILLIAMS COMPANIES INC	C		1,2	2.B FE	1,839,168	110.2516	1,984,529	1,800,000	1,812,515	0	(4,394)	0	0	4.500	4.219	MN	10,350	81,000	02/18/2014	11/15/2023
970648-AH-4	WILLIS NORTH AMERICA INC	C		1,2	2.B FE	996,470	140.6582	1,406,582	1,000,000	996,603	0	55	0	0	5.050	5.073	MS	14,869	50,500	09/05/2018	09/15/2048
970648-AH-4	WILLIS NORTH AMERICA INC			1,2	2.B FE	3,985,880	140.6582	5,626,328	4,000,000	3,986,483	0	294	0	0	5.050	5.073	MS	59,478	202,000	09/05/2018	09/15/2048
970648-AH-4	WILLIS NORTH AMERICA INC	D		1,2	2.B FE	10,961,170	140.6582	15,472,401	11,000,000	10,962,628	0	609	0	0	5.050	5.073	MS	163,564	555,500	09/05/2018	09/15/2048
976843-BM-3	WISCONSIN PUBLIC SERVICE CORP	C		1,2	1.F FE	998,850	115.0753	1,150,753	1,000,000	998,895	0	27	0	0	3.300	3.306	MS	11,000	34,558	08/07/2019	09/01/2049
983024-AG-5	WYETH LLC	C		1	1.F FE	709,031	156.4042	860,223	550,000	682,419	0	(7,515)	0	0	6.500	4.103	FA	14,896	35,750	04/01/2017	02/01/2034
983024-AG-5	WYETH LLC	D		1	1.F FE	644,574	156.4042	782,021	500,000	620,381	0	(6,832)	0	0	6.500	4.103	FA	13,542	32,500	04/01/2017	02/01/2034
983024-AG-5	WYETH LLC			1	1.F FE	6,445,735	156.4042	7,820,209	5,000,000	6,204,091	0	(68,039)	0	0	6.500	4.103	FA	135,417	325,000	04/01/2017	02/01/2034
983024-AL-4	WYETH LLC	D		1	1.F FE	17,422,794	149.1781	20,914,770	14,020,000	16,939,291	0	(136,634)	0	0	6.000	4.134	FA	317,787	841,200	04/01/2017	02/15/2036
983024-AL-4	WYETH LLC			1	1.F FE	6,213,550	149.1781	7,458,905	5,000,000	6,041,299	0	(48,545)	0	0	6.000	4.134	FA	113,333	300,000	04/01/2017	02/15/2036
983024-AN-0	WYETH LLC			1	1.F FE	2,495,247	149.9148	3,088,244	2,060,000	2,438,925	0	(16,009)	0	0	5.950	4.349	AO	30,643	122,570	04/01/2017	04/01/2037
983024-AN-0	WYETH LLC	D		1	1.F FE	17,212,048	149.9148	20,973,074	13,990,000	16,807,346	0	(118,837)	0	0	5.950	4.224	AO	208,101	832,405	10/15/2018	04/01/2037
983024-AN-0	WYETH LLC	C		1	1.F FE	2,469,468	149.9148	2,998,295	2,000,000	2,408,461	0	(17,260)	0	0	5.950	4.203	AO	29,750	119,000	04/01/2017	04/01/2037
98389B-AH-3	XCEL ENERGY INC			1	2.A FE	2,691,632	150.1832	3,003,663	2,000,000	2,523,323	0	(23,579)	0	0	6.500	4.188	JJ	65,000	130,000	09/25/2012	07/01/2036
98417E-AC-4	GLENCORE FINANCE CANADA LTD	D	C	1	2.A FE	946,660	137.4580	1,167,018	849,000	940,000	0	(3,090)	0	0	6.900	5.889	MN	7,485	58,581	09/27/2018	11/15/2037
98420E-AC-9	XLIT LTD	C		1	2.A FE	249,083	114.1191	285,298	250,000	249,575	0	106	0	0	4.450	4.495	MS	2,812	11,125	03/24/2015	03/31/2025
98420E-AD-7	XLIT LTD	D	C	1	2.A FE	6,298,176	139.8999	8,393,992	6,000,000	6,285,440	0	(5,827)	0	0	5.500	5.154	MS	83,417	330,000	09/27/2018	03/31/2045
98459H-AA-0	YALE NEW HAVEN HEALTH SERVICES CORP			1,2	1.D FE	400,000	97.8170	391,268	400,000	400,000	0	0	0	0	2.496	2.496	JJ	3,689	0	08/11/2020	07/01/2050
98462Y-AB-6	YAMANA GOLD INC	D	C	1,2	2.C FE	508,550	107.5353	537,676	500,000	504,600	0	(1,257)	0	0	4.950	4.647	JJ	11,413	24,750	08/29/2017	07/15/2024
98462Y-AD-2	YAMANA GOLD INC	D	C	1,2	2.C FE	699,930	109.3367	765,357	700,000	699,954	0	5	0	0	4.625	4.626	JD	1,439	32,375	11/29/2017	12/15/2027
98462Y-C#-5	YAMANA GOLD INC.	C	A		2.C	100,000	107.2188	107,219	100,000	100,000	0	0	0	0	4.780	4.780	JD	13	4,780	06/10/2013	06/30/2023
98956P-AB-8	ZIMMER BIOMET HOLDINGS INC	D		1	2.B FE	14,391,065	131.2631	17,064,209	13,000,000	14,302,162	0	(40,966)	0	0	5.750	4.930	MN	64,368	747,500	09/27/2018	11/30/2039
98978V-AH-6	ZOETIS INC	D		1,2	2.B FE	8,351,885	136.9372	11,078,216	8,090,000	8,329,917	0	(6,615)	0	0	4.700	4.483	FA	158,429	380,230	07/06/2017	02/01/2043
98978V-AH-6	ZOETIS INC			1,2	2.B FE	4,697,461	136.9372	6,312,803	4,610,000	4,690,474	0	(1,939)	0	0	4.700	4.572	FA	90,279	216,670	04/01/2017	02/01/2043
98978V-AK-9	ZOETIS INC	C		1,2	2.B FE	249,423	116.7278	291,820	250,000	249,687	0	56	0	0	4.500	4.529	MN	1,500	11,250	11/09/2015	11/13/2025
98978V-AM-5	ZOETIS INC	D		1,2	2.B FE	12,617,841	124.3800	15,796,262	12,700,000	12,622,935	0	1,599	0	0	3.950	3.987	MS	151,888	501,650	11/02/2017	09/12/2047
98978V-AM-5	ZOETIS INC			1,2	2.B FE	2,880,042	124.3800	3,607,020	2,900,000	2,881,323	0	425	0	0	3.950	3.989	MS	34,683	114,550	11/02/2017	09/12/2047
BGH6P7-UB-3	PRICEWATERHOUSECOOPERS LLP				1.D Z	2,000,000	107.0602	2,141,204	2,000,000	2,000,000	0	0	0	0	3.730	3.730	N/A	23,209	0	06/09/2020	09/14/2035
BGH6PF-Y8-8	DYAL III ISSUER A			2	1.D PL	11,113,695	104.4472	11,607,943	11,113,695	11,113,695	0	0	0	0	4.400	4.400	N/A	21,733	135,035	06/11/2020	06/15/2040
BGH6PL-E9-5	DYAL III ISSUER B			2	1.D PL	6,386,305	104.4472	6,670,317	6,386,305	6,386,305	0	0	0	0	4.400	4.400	N/A	12,489	234,993	06/11/2020	06/15/2040
BGH6RD-8S-6	FOOTBALL CLUB SER 2020-XI-D TR CTF				1.D FE	8,000,000	102.1889	8,175,112	8,000,000	8,000,000	0	0	0	0	3.330	3.378	OCT	65,120	34,040	07/17/2020	10/05/2032
BGH6SG-XN-1	EXTELL - DEER VALLEY RESORT UPSIZE			2	1.D Z	4,700,000	108.4500	5,097,150	4,700,000	4,700,000	0	0	0	0	5.000	4.999	AO	96,611	0	12/10/2020	10/01/2055
BGH6SL-AJ-4	CHENIERE CORPUS CHRISTI HOLDINGS L				2.B FE	27,000,000	101.3969	27,377,163	27,000,000	27,000,000	0	0	0	0	3.520	3.521	JD	348,480	0	08/11/2020	12/31/2039
BGH6UL-ZA-3	MIDCAP SPV SR SEC TERM LOAN			2,5	3.B Z	4,000,000	100.0000	4,000,000	4,000,000	4,000,000	0	0	0	0	5.653	5.584	MON	33,243	1,253	10/15/2020	10/08/2024
BGH6WC-F8-8	LMH FEE II			2,5	2.B PL	32,000,000	104.0700	33,302,400	32,000,000	32,000,000	0	0	0	0	4.350	4.350	N/A	239,733	0	11/20/2020	06/21/2048
BGH6ZN-PS-6	HS WILDCAT LLC				2.B FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	3.830	3.830	N/A	106	0	12/22/2020	12/31/2050
BGH704-UL-3	LENDLEASE ARMY PRA TL				1. Z	256,000	100.0000	256,000	256,000	256,000	0	0	0	0	4.720	4.716	JJ	2,987	0	12/29/2020	07/01/2056
F9731#-AG-2	VICAT SA	D	C		2.C	8,498,232	108.3074	8,664,592	8,000,000	8,239,974	0	(117,603)	0	0	6.110	4.458	N/A	40,733	488,800	09/27/2018	12/01/2022
G1981*-AA-2	CTL - CAYMAN UNIVERSE HOLDINGS LLC		C		1.D Z	65,992,807	100.8528	66,555,594	65,992,807	65,992,807	0	0	0	0	3.800	3.801	N/A	0	0	08/21/2020	09/30/2045
G2978#-AE-3	ELECTRICITY SUPPLY BOARD		D		1.G	10,937,243	112.1083	11,210,830	10,000,000	10,447,727	0	(138,365)	0	0	6.050	4.416	JD	26,889	605,000	04/01/2017	12/15/2023
G2978#-AE-3	ELECTRICITY SUPPLY BOARD	D	D		1.G	10,937,243	112.1083	11,210,830	10,000,000	10,447,220	0	(138,873)	0	0	6.050	4.418	JD	26,889	605,000	04/01/2017	12/15/2023
G7S8MZ-AA-7	PHOENIX GROUP HOLDINGS PLC		D	2	2.C FE	455,900	105.9800	476,910	450,000	454,901	0	(999)	0	0	5.625	5.322	AO	4,570	18,773	01/23/2020	12/29/2049
H42097-AA-5	UBS GROUP AG		D	2,5	3.B FE	601,620	103.1250	618,750	600,000	600,765	0	(855)	0	0	7.125	6.857	AUG	16,744	42,750	04/27/2020	12/29/2049
H919B9-YE-5	CREDIT SUISSE GROUP AG		D	2	3.C FE	2,037,340	105.6250	2,112,500	2,000,000	2,016,076	0	(9,894)	0	0	7.125	6.551	JJ	60,167	142,500	12/19/2018	12/29/2049
M8222M-AD-4	RAS LAFFAN LIQUEFIED NATURAL GAS COMPANY	D	D	1	1.F FE	3,049,800	117.3750	3,239,550	2,760,000	2,988,319	0	(28,015)	0	0	6.332	4.878	MS	44,176	174,763	09/27/2018	09/30/2027
N0431#-AL-4	ARUBA	D	C		3.B	3,234,717	110.2126	3,306,378	3,000,000	3,147,057	0	(39,919)	0	0	6.100	4.505	N/A	27,958	274,500	09/27/2018	05/06/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
N7338@-AC-5	RED ELECTRICA DE ESPANA FIN BV		C		1.G	13,861,335	117.1239	14,945,010	12,760,000	13,424,995	0	(123,227)	0	0	5.310	4.102	AO	135,511	1,016,334	04/01/2017	10/19/2025
P00173-AA-5	ABY TRANSMISION SUR SA		D	1	2.B FE	2,786,414	134.2500	3,376,138	2,514,815	2,766,596	0	(9,184)	0	0	6.875	5.799	AO	29,296	173,402	09/27/2018	04/30/2043
P4909L-AA-8	GNL QUINTERO SA		D	1	2.B FE	3,065,320	111.4000	3,466,768	3,112,000	3,079,553	0	6,402	0	0	4.634	4.897	JJ	60,488	144,210	09/27/2018	07/31/2029
P9367R-AG-6	TRANSPORTADORA DE GAS DEL PERU SA		D	1	2.A FE	3,802,864	112.0010	4,356,839	3,890,000	3,826,067	0	10,481	0	0	4.250	4.603	AO	28,013	165,325	09/27/2018	04/30/2028
Q3383#-AB-5	ECHO ENTERTAINMENT GROUP LTD		D	5	2.C PL	1,400,000	101.6420	1,422,988	1,400,000	1,400,000	0	0	0	0	6.690	6.670	JD	4,163	90,393	05/05/2011	06/15/2021
Q9396#-AH-4	VICTORIA POWER NETWORKS FINANCE		C		1.G	17,905,280	110.9798	19,976,364	18,000,000	17,939,424	0	9,594	0	0	3.750	3.814	MN	91,875	675,000	04/01/2017	11/25/2026
Q9396#-AJ-0	VICTORIA POWER NETWORKS FINANCE		C		1.G	12,041,368	108.1444	12,977,328	12,000,000	12,022,938	0	(5,363)	0	0	3.650	3.597	MN	59,617	438,000	04/01/2017	11/25/2024
R16582-SH-8	DNB BANK ASA		D	2	2.B FE	1,028,160	104.6250	1,046,250	1,000,000	1,010,638	0	(8,188)	0	0	6.500	5.558	MAR	49,653	65,000	10/01/2018	12/29/2049
T6827#-AA-1	GUGGENHEIM NSA NAPOLI-MIRABELLA TR		C	2	1.G PL	58,901,318	105.2900	62,017,198	58,901,318	58,901,318	0	0	0	0	5.000	4.998	AO	736,266	2,348,872	11/27/2019	10/01/2045
W9T10Z-EB-7	SVENSKA HANDELSBANKEN AB		D	2	2.B FE	1,005,750	109.1250	1,091,250	1,000,000	1,003,621	0	(1,147)	0	0	6.250	6.115	MAR	52,083	64,063	02/19/2019	12/29/2049
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						8,577,401,258	XXX	10,204,808,577	7,780,705,336	8,477,893,544	0	(33,003,697)	147,372	0	XXX	XXX	XXX	101,017,936	402,330,024	XXX	XXX
004375-AQ-4	ACCR 2003-2 A3 - RMBS			4	1.D FM	60,571	97.6352	72,243	73,993	60,571	0	0	0	0	0.888	1.101	MON	7	1,039	12/02/2008	10/25/2033
00442E-AF-2	ACE 2006-NC3 A2B - RMBS			4	1.D FM	157,682	40.0391	259,759	648,764	157,725	0	0	0	0	0.258	1.076	MON	19	15,114	07/07/2008	12/25/2036
02149C-AD-3	CWALT 2006-41CB 1A4 - CMO/RMBS			4	4.B FM	1,924,880	77.9819	1,811,559	2,323,051	1,924,880	0	5,921	147,466	0	5.750	6.892	MON	11,131	133,564	09/27/2018	01/25/2037
040104-PB-1	ARSI 2005-W3 A2D - RMBS			4	1.D FM	51,144	99.7989	55,935	56,048	55,762	0	286	0	0	0.828	2.278	MON	5	749	02/05/2013	11/25/2035
04541G-MN-9	ABSHE 2004-HE8 M1 - RMBS			4	1.D FM	378,588	97.4766	492,046	504,784	439,506	0	5,319	0	0	1.198	5.496	MON	67	8,683	05/18/2012	12/25/2034
04542B-MT-6	ABFC 2005-AQ1 A5 - RMBS			4	1.D FM	4,220,165	105.5287	4,355,169	4,127,000	4,165,311	0	(29,199)	0	0	4.688	4.069	MON	16,124	191,712	09/27/2018	03/25/2035
05946X-S6-1	BAFC 2005-7 3A1 - CMO/RMBS			4	1.D FM	2,309,214	108.6354	2,389,746	2,199,785	2,300,659	0	(3,538)	0	0	5.750	4.139	MON	10,541	126,449	09/27/2018	11/25/2035
05946X-XQ-1	BAFC 2005-E 4A1 - CMO/RMBS			4	1.D FM	3,152	101.6269	3,266	3,213	3,208	0	(7)	0	0	3.046	3.862	MON	8	128	12/16/2013	03/20/2035
05946X-Z3-0	BAFC 2005-8 3A3 - CMO/RMBS			4	3.B FM	441,230	89.2770	379,098	424,632	417,408	0	(11,844)	0	0	5.500	4.218	MON	1,946	23,337	09/25/2012	01/25/2036
05949T-AX-7	BAFC 2006-1 123 - CMO/RMBS			4	1.D FM	267,025	107.4745	304,290	283,127	266,353	0	503	0	0	5.750	7.476	MON	1,357	16,244	03/30/2012	01/25/2036
05952H-CD-9	BOAMS 2007-1 217 - CMO/RMBS			4	1.D FM	252,953	99.8394	273,447	273,886	223,311	0	(7,547)	0	0	6.000	7.696	MON	1,369	16,323	07/14/2011	01/25/2037
12464Y-AA-7	CBASS 2007-CB5 A1 - RMBS			4	1.D FM	96,773	75.2779	120,820	160,499	99,413	0	0	0	0	0.208	0.341	MON	4	1,139	05/15/2009	04/25/2037
12543P-AC-7	CWHL 2006-21 A3 - CMO/RMBS			4	4.B FM	1,765,146	76.0720	1,723,061	2,265,040	1,765,146	0	3,872	239,254	0	6.000	7.645	MON	11,325	135,899	09/27/2018	02/25/2037
12544D-AX-7	CWHL 2007-14 A22 - CMO/RMBS			4	3.B FM	1,924,814	79.7292	1,934,258	2,426,033	1,924,814	0	5,835	219,832	0	6.250	7.822	MON	12,636	151,623	09/27/2018	09/25/2037
12553X-AD-5	CIM 2018-INV1 A4 - CMO/RMBS			2	1.D FM	5,552,250	102.8582	5,745,477	5,585,823	5,558,420	0	7,228	0	0	4.000	4.194	MON	18,619	223,402	09/27/2018	08/25/2048
12553X-AD-5	CIM 2018-INV1 A4 - CMO/RMBS			4	1.D FM	1,863,970	102.8582	1,928,839	1,875,241	1,864,680	0	1,299	0	0	4.000	4.246	MON	6,251	85,573	09/27/2018	08/25/2048
12567A-AG-2	CMALT 2007-A3 1A7 - CMO/RMBS			4	3.B FM	2,355,993	100.3328	2,467,275	2,459,090	2,362,680	0	3,050	0	0	5.750	6.094	MON	11,783	141,393	09/27/2018	03/25/2037
12627H-AK-6	CSAB 2006-2 A6A - RMBS			4	2.B FM	2,804,915	45.9286	2,280,687	4,965,719	2,920,345	0	41,131	0	0	6.220	11.994	MON	25,739	151,066	09/27/2018	09/25/2036
126378-AE-8	CSMC 2007-1 A2A - CMO/RMBS			4	4.B FM	2,553,836	39.9784	2,209,919	5,527,784	2,553,836	0	0	0	0	5.802	12.439	MON	26,727	131,593	09/27/2018	02/25/2037
12654P-AA-6	CSMC 2018-RPL9 A1 - CMO/RMBS			4	1.D FM	944,184	106.9410	1,008,301	942,857	945,450	0	(789)	0	0	3.850	3.646	MON	3,025	36,297	10/02/2018	09/25/2057
126673-P2-2	CWL 2005-4 MF1 - RMBS			4	1.D FM	14,480,068	104.1015	15,094,716	14,500,000	14,625,510	0	63,677	0	0	5.087	4.879	MON	61,468	633,849	09/27/2018	08/27/2035
126673-QR-6	CWHEL 2004-S A - RMBS			4	1.D FM	123,612	98.3621	200,144	203,477	177,139	0	7,677	0	0	0.399	12.607	MON	38	1,819	11/15/2011	02/15/2030
126673-QY-1	CWL 2004-13 MF1 - RMBS			4	1.D FM	6,486,716	101.2377	6,527,324	6,447,526	6,447,226	0	(18,021)	0	0	5.071	4.537	MON	27,246	307,562	09/27/2018	04/25/2035
126673-WE-8	CWL 2005-1 MF1 - RMBS			4	1.D FM	5,933,729	103.8003	6,077,856	5,855,336	5,884,593	0	(20,509)	0	0	5.456	4.554	MON	26,622	287,482	09/27/2018	06/25/2035
126673-Y8-9	CWL 2005-7 AF5 - RMBS			4	1.D FM	3,868,052	100.9720	3,935,099	3,897,219	3,903,074	0	10,831	0	0	5.554	5.355	MON	18,038	191,931	09/27/2018	10/25/2035
126673-ZU-9	CWL 2005-3 AF6 - RMBS			4	1.D FM	20,063	101.2003	20,292	20,051	20,061	0	(8)	0	0	5.219	4.378	MON	87	868	04/01/2017	07/25/2035
12667G-JJ-3	CWALT 2005-11CB 2A6 - CMO/RMBS			4	2.B FM	3,593,177	99.2936	3,558,833	3,584,152	3,314,121	0	(153,907)	0	0	5.500	2.643	MON	16,427	197,116	09/27/2018	06/25/2025
126685-AD-8	CWHEL 2005-C 2A - RMBS			4	1.D FM	61,168	96.8736	74,869	77,285	69,714	0	864	0	0	0.339	5.437	MON	12	638	04/20/2010	07/15/2035
126685-AF-3	CWHEL 2005-D 2A - RMBS			4	1.D FM	44,091	95.7994	52,799	55,114	49,303	0	494	0	0	0.349	5.214	MON	9	463	04/22/2010	11/15/2035
12668A-2M-6	CWALT 2005-70CB A3 - CMO/RMBS			4	2.B FM	2,330,483	89.8266	2,423,470	2,697,943	2,330,483	0	5,629	162,579	0	5.500	6.324	MON	12,366	148,371	09/27/2018	12/25/2035
12668A-Z3-2	CWALT 2005-65CB 2A3 - CMO/RMBS			4	4.B FM	1,995,144	92.2460	1,948,582	2,112,376	2,003,974	0	4,036	0	0	5.500	5.982	MON	9,682	116,160	09/27/2018	12/25/2035
126694-TX-6	CWHL 2005-30 A8 - CMO/RMBS			4	1.D FM	144,412	84.8824	129,202	152,213	121,500	0	(10,985)	0	0	5.500	4.798	MON	698	8,372	02/16/2012	01/25/2036
126698-AC-3	CWL 2007-13 2A1 - RMBS			4	1.D FM	312,417	98.1605	366,858	373,733	340,054	0	2,741	0	0	1.048	4.609	MON	44	5,861	12/16/2013	02/25/2036
144539-AB-9	CARR 2006-NC5 A2 - RMBS			4	1.D FM	99,956	99.0233	146,441	147,886	99,956	0	0	0	0	0.258	0.386	MON	4	1,117	05/15/2009	03/25/2036
144539-AC-7	CARR 2006-NC5 A3 - RMBS			4	1.D FM	15,650,926	87.0068	17,401,358	20,000,000	15,939,586	0	(23,191)	0	0	0.298	2.992	MON	662	160,353	09/27/2018	10/27/2036
161546-FV-3	CFAB 2003-4 1A5 - RMBS			4	1.D FM	1,158,412	104.5636	1,196,591	1,144,367	1,156,790	0	(3,175)	0	0	5.916	4.935	MON	5,642	59,405	09/27/2018	07/25/2036
16163Y-AE-4	CHASE 16A M4 - CMO/RMBS			4	1.D FM	2,870,458	99.6187	2,986,648	2,998,080	2,881,425	0	5,079	0	0	3.750	4.067	MON	9,369	112,422	09/27/2018	03/26/2046
170255-AN-3	CWHL 2007-1 A4 - CMO/RMBS			4	3.B FM	2,567,919	79.3428	2,648,113	3,337,560	2,567,919	0	11,565	269,115	0	6.000	7.743	MON	16,688	200,247	09/27/2018	03/25/2037
17309A-AA-7	CMALT 2006-A1 1A1 - CMO/RMBS			4	1.D FM	187,705	100.5967	217,666	216,375	180,138	0	(1,338)	0	0	5.750	9.185	MON	1,037	12,421	06/20/2011	04/25/2036
17309A-AD-1	CMALT 2006-A1 1A4 - CMO/RMBS			4	3.B FM	1,854,792	100.5967	1,910,838	1,899,504	1,857,755	0	1,344	0	0	5.750	5.931	MON	9,102	109,203	09/27/2018	04/25/2036
17309N-AG-6	CRMSI 2006-1 M1 - RMBS			4	1.D FM	10,098,831	102.4465	10,244,646	10,000,000	10,014,915	0	(41,095)	0	0	6.612	4.733	MON	55,100	505,546	09/27/2018	07/25/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20048J-AA-8	COMM 18HOME A - CMBS/CMO			4	1.A FE	3,492,759	111.3688	3,459,115	3,106,000	3,473,898	0	(18,861)	0	0	3.815	2.088	MON	9,875	40,157	08/06/2020	04/12/2033
225458-5R-5	CSFB 2005-9 2A1 - CMO/RMBS	D		4	3.B FM	1,074,816	74.5861	1,081,284	1,449,712	1,074,816	0	0	131,924	0	5.500	7.364	MON	6,645	79,518	09/27/2018	10/25/2035
225458-F7-8	CSFB 2005-7 2A4 - CMO/RMBS	D		4	3.B FM	1,835,564	70.2313	1,752,655	2,495,547	1,835,564	0	0	96,443	0	5.500	7.423	MON	11,438	140,231	09/27/2018	08/25/2035
31846L-BW-5	FAMLT 1998-2 2F - RMBS	D		4	1.D FM	21,758	100.2053	22,049	22,003	21,906	0	6	0	0	7.020	7.577	MON	129	1,530	04/01/2017	09/20/2029
32028P-AF-2	FFML 2006-FF11 2A4 - RMBS	D		4	1.D FM	10,448,408	88.7051	10,842,674	12,223,287	9,847,982	0	(364,174)	0	0	0.628	2.048	MON	853	139,228	09/27/2018	08/25/2036
36186X-AB-3	GMACN 2005-BLIS A2 - CMBS/CMO			1	2.A FE	2,902,703	112.4496	3,148,590	2,800,000	2,893,569	0	(2,175)	0	0	5.254	5.007	MON	8,582	147,112	05/25/2016	07/10/2050
3622E8-AC-9	GSAA 2006-15 F3A - CMO/RMBS	D		4	1.D FM	3,124,684	48.9836	2,680,524	5,472,286	2,290,175	0	(390,761)	0	0	5.882	5.618	MON	26,825	106,788	09/27/2018	09/25/2036
362341-ST-7	GSAA 2005-12 AF5 - RMBS	D		4	3.B FM	9,264,548	82.2584	8,540,965	10,383,090	9,427,177	0	117,441	0	0	6.158	7.124	MON	53,286	407,447	09/27/2018	09/25/2035
36249B-AD-2	GSAA 2007-7 A4 - RMBS			4	1.D FM	201,998	97.4698	227,569	233,476	221,365	0	3,107	0	0	0.688	4.405	MON	18	2,428	01/17/2013	07/25/2037
44328B-AD-0	HASC 2006-HE2 2A2 - RMBS			4	1.D FM	164,903	99.3969	218,092	553,576	164,903	0	0	0	0	0.368	1.253	MON	23	11,950	10/28/2008	12/25/2036
45073D-AA-6	IXIS 2007-HE1 A1 - RMBS			4	1.D FM	152,807	33.6425	173,383	515,368	152,807	0	0	0	0	0.208	0.711	MON	12	4,857	05/15/2009	05/25/2037
45254N-JW-8	IMM 2004-6 2A - RMBS	D		4	1.D FM	3,385,782	106.6835	3,420,651	3,206,356	3,285,959	0	(39,852)	0	0	6.060	3.671	MON	16,192	137,006	09/27/2018	10/25/2034
45256V-AA-5	IMSA 2006-2 A11 - RMBS	D		4	1.D FM	3,000,487	89.6211	3,127,274	3,489,438	2,958,651	0	(49,812)	0	0	0.328	1.440	MON	127	30,135	09/27/2018	08/25/2036
46627M-AU-1	JPALT 2005-S1 2A9 - CMO/RMBS	D		4	4.B FM	2,352,230	89.9506	2,339,502	2,600,874	2,354,447	0	4,323	164,968	0	6.000	6.978	MON	13,004	156,043	09/27/2018	12/25/2035
46643D-AE-7	JPMMT 2014-OAK4 A4 - CMO/RMBS			4	1.D FM	115,777	102.0618	116,634	114,277	115,629	0	330	0	0	3.500	3.067	MON	333	3,979	10/07/2014	09/25/2044
53946J-AC-8	LNCR 2019-CRE2 AS - CDO/MBS		C	2	1.A FE	5,332,000	99.3837	5,963,021	6,000,000	5,442,334	0	110,334	0	0	1.659	4.782	MON	4,699	70,915	04/14/2020	05/15/2036
55275R-AD-4	MABS 2006-NC3 A4 - RMBS	D		4	1.D FM	7,710,019	65.7596	7,820,833	11,893,060	7,782,013	0	(47,423)	0	0	0.308	3.075	MON	407	96,569	09/27/2018	10/25/2036
57643L-NW-2	MABS 2006-AB1 A3B - RMBS	D		4	4.B FM	2,540,926	79.5374	2,263,724	2,846,114	2,583,856	0	31,499	0	0	6.500	7.470	MON	15,416	102,780	09/27/2018	02/25/2036
59020U-AB-1	MLMI 2004-A1 2A1 - CMO/RMBS			4	1.D FM	52,642	100.9096	55,862	55,358	53,592	0	135	0	0	2.996	4.106	MON	138	1,967	12/16/2013	02/25/2034
61744C-MH-6	MSAC 2005-NC1 A2C - RMBS			4	1.D FM	92,781	99.7070	134,072	134,466	129,322	0	663	0	0	0.908	4.464	MON	14	1,914	09/25/2009	01/25/2035
61749H-AE-0	MSAC 2006-HE3 A2D - RMBS	D		4	1.D FM	8,668,888	91.2135	8,479,759	9,296,606	8,483,278	0	(188,940)	0	0	0.648	1.287	MON	669	107,790	09/27/2018	04/25/2036
67087T-CD-1	OAK 2001-B A3 - ABS	D		4	1.A FE	16,052	99.8819	15,877	15,895	15,895	0	0	0	0	6.535	0.000	MON	87	1,013	04/01/2017	03/16/2023
67389M-AE-1	OAKS 2015-1 A5 - CMO/RMBS	C		4	1.D FM	51,669	101.7275	53,000	52,100	51,625	0	(18)	0	0	3.500	3.705	MON	152	1,814	11/25/2015	04/25/2046
69374J-AA-9	PSMC 183 A1 - CMO/RMBS	D		4	1.D FM	840,874	101.3113	853,902	842,850	840,722	0	(94)	0	0	4.000	4.013	MON	2,810	33,703	09/10/2018	08/25/2048
69374J-AA-9	PSMC 183 A1 - CMO/RMBS			4	1.D FM	267,551	101.3113	271,696	268,179	267,527	0	(10)	0	0	4.000	4.000	MON	894	15,234	09/10/2018	08/25/2048
69374J-AM-3	PSMC 183 A12 - CMO/RMBS	D		4	1.D FM	726,304	101.3023	745,150	735,571	731,352	0	3,664	0	0	4.000	4.428	MON	2,452	29,423	09/10/2018	08/25/2048
69374K-AA-6	PSMC 2018-4 A1 - CMO/RMBS	D		4	1.D FM	1,164,665	100.5874	1,185,398	1,178,475	1,170,401	0	5,670	0	0	4.000	4.677	MON	3,928	47,115	10/09/2018	11/27/2048
69374K-AA-6	PSMC 2018-4 A1 - CMO/RMBS			4	1.D FM	396,754	100.5874	403,817	401,458	398,153	0	1,742	0	0	4.000	4.890	MON	1,338	19,854	10/09/2018	11/27/2048
74922L-AG-8	RALI 2006-QS16 A7 - CMO/RMBS	D		4	3.B FM	3,278,328	96.0148	3,543,713	3,690,796	3,304,908	0	12,241	0	0	6.000	7.054	MON	18,454	221,425	09/27/2018	11/25/2036
74929C-CG-9	RBSSP 2010-2 132 - CMO/RMBS	D		4	3.B FM	1,505,109	98.4807	1,496,918	1,520,011	1,505,836	0	320	0	0	5.750	5.803	MON	7,283	87,362	09/27/2018	04/26/2036
74929G-AF-4	RBSSP 2010-5 2A2 - CMO/RMBS	D		4	4.B FM	2,343,677	87.9717	2,363,892	2,687,104	2,363,724	0	9,243	0	0	6.000	7.193	MON	13,436	161,222	09/27/2018	09/28/2037
749580-AD-8	RFMSI 2007-S5 A4 - CMO/RMBS	D		4	3.B FM	2,020,663	102.0673	2,170,144	2,126,190	2,027,268	0	3,020	0	0	6.000	6.420	MON	10,631	127,569	09/27/2018	05/25/2037
74958A-AJ-3	RFMSI 2006-S7 A9 - CMO/RMBS	D		4	4.B FM	1,775,113	95.9617	1,771,392	1,845,937	1,779,538	0	2,022	0	0	6.500	6.830	MON	9,999	119,982	09/27/2018	08/25/2036
75114T-AC-5	RALI 2006-QS5 A3 - CMO/RMBS	D		4	3.B FM	1,550,575	95.7000	1,605,603	1,677,746	1,559,328	0	4,019	0	0	6.000	6.694	MON	8,389	100,662	09/27/2018	05/25/2036
75970N-AG-2	RAMC 2005-2 AV3 - RMBS			4	1.D FM	227,949	95.2715	255,401	268,077	241,390	0	1,826	0	0	0.518	3.606	MON	15	2,751	12/26/2013	08/25/2035
759950-CV-8	RAMC 2004-2 AF6 - RMBS	D		4	1.D FM	105,071	101.8152	108,179	106,250	103,899	0	(158)	0	0	5.896	5.121	MON	522	4,322	04/01/2017	07/25/2034
759950-FZ-6	RAMC 2005-4 A5 - RMBS	D		4	1.D FM	11,991,696	94.4316	13,692,579	14,500,000	11,325,268	0	(384,226)	0	0	6.066	4.011	MON	73,298	508,287	09/27/2018	02/25/2036
761136-AJ-9	RAST 2007-A1 A9 - CMO/RMBS			4	1.D FM	668,039	56.5056	516,573	914,198	435,337	0	(55,987)	0	0	5.750	7.416	MON	4,381	53,129	11/19/2014	03/25/2037
762009-AR-9	RFMSI 2007-S6 116 - CMO/RMBS	D		4	4.B FM	3,066,096	98.0042	3,182,116	3,246,917	3,077,363	0	5,156	0	0	6.000	6.477	MON	16,235	194,814	09/27/2018	06/25/2037
81377A-AD-4	SABR 2006-HE2 A2C - RMBS	D		4	1.D FM	8,187,273	57.1989	8,314,817	14,536,677	8,356,843	0	(9,957)	0	0	0.298	3.967	MON	481	202,904	09/27/2018	07/25/2036
81745C-AA-1	SEMT 2013-7 A1 - CMO/RMBS			4	1.D FM	0	102.4740	0	0	0	0	0	0	0	2.500	2.691	MON	0	(1)	05/16/2013	06/25/2043
81746Q-AG-6	SEMT 182 A7 - CMO/RMBS	D		4	1.D FM	897,819	102.9596	926,637	900,000	897,843	0	9	0	0	3.500	3.527	MON	2,625	31,498	01/16/2018	02/25/2048
83611X-AC-8	SVHE 2006-EQ2 A3 - RMBS	D		4	1.D FM	10,347,824	86.4146	11,424,940	13,221,079	10,702,743	0	157,074	0	0	0.308	1.664	MON	452	107,348	09/27/2018	01/25/2037
86358R-C2-1	SASC 2002-9 A2 - RMBS			4	1.D FM	3,572	99.9469	3,867	3,869	3,863	0	5	0	0	0.600	2.881	MON	0	37	12/16/2013	10/25/2027
86359B-LE-9	SARM 2004-1 4A1 - CMO/RMBS			4	1.D FM	71,421	96.6874	71,862	74,324	71,941	0	216	0	0	2.814	4.140	MON	174	3,146	12/16/2013	03/25/2034
86359B-UF-6	SASC 2004-11XS A5B - RMBS	D		4	1.D FM	626,017	101.0454	632,404	625,861	622,740	0	(536)	0	0	5.173	5.222	MON	2,698	32,365	09/27/2018	06/25/2034
86359B-XK-2	SASC 2004-16XS A3B - RMBS			4	1.D FM	688,832	102.8049	800,606	778,763	688,832	0	(1)	0	0	6.410	7.158	MON	4,160	39,313	09/25/2012	08/25/2034
89172P-AE-9	TPMT 2016-2 B1 - CMO/RMBS	C		4	1.D FM	267,822	107.6272	269,068	250,000	267,716	0	(107)	0	0	3.082	2.017	MON	642	0	12/08/2020	08/25/2055
89176L-AB-0	TPMT 2018-6 A1B - RMBS			4	1.D FM	1,003,203	110.5892	1,105,892	1,000,000	1,001,316	0	(1,301)	0	0	3.750	3.645	MON	3,125	37,500	05/06/2019	03/25/2058
89178B-AB-0	TPMT 2019-4 A2 - CMO/RMBS	D		4	1.D FM	2,539,814	108.8121	2,720,303	2,500,000	2,535,186	0	(4,564)	0	0	3.250	3.055	MON	6,771	81,250	11/04/2019	10/27/2059
92537K-AB-0	VERUS 194 A2 - CMO/RMBS	C		4	1.D FM	220,020	102.2633	225,004	220,024	220,067	0	61	0	0	2.846	2.848	MON	522	6,262	10/22/2019	10/25/2059
933637-AJ-9	WAMU 2006-AR18 3A3 - CMO/RMBS			4	1.D FM	124,810	91.9208	239,014	260,022	161,847	0	6,149	0	0	3.102	15.872	MON	672	8,299	12/08/2006	01/25/2037
93934F-DF-6	WMALT 2005-8 3C1 - CMO/RMBS			4	1.D FM	282,822	79.7836	289,621	363,008	205,188	0	(15,659)	0	0	6.000	11.099	MON	1,815	21,294	11/19/2014	10/25/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
93935E-AC-8	WMALT 2006-8 A3A - RMBS			4	1.D FM	238,139	58.5076	230,356	393,720	238,139	0	1,812	96,495	0	4.248	6.975	MON	1,394	10,273	01/16/2014	10/25/2036
93935H-AH-0	WMALT 2006-7 A5 - RMBS			4	1.D FM	1,014,040	41.7354	726,334	1,740,329	575,352	0	(93,366)	0	0	4.170	7.079	MON	6,048	33,673	11/19/2014	09/25/2036
97652Q-AC-3	WIN 142 A3 - CMO/RMBS			4	1.D FM	110,180	102.1060	110,975	108,686	111,320	0	657	0	0	3.500	2.745	MON	317	3,799	10/08/2014	09/20/2044
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						228,366,894	XXX	235,172,814	268,791,582	226,448,426	0	(1,322,008)	1,528,076	0	XXX	XXX	XXX	803,908	8,791,519	XXX	XXX
05359A-AJ-2	AVMT 2018-AVM D - CMBS			4	1.D FM	9,802,950	87.3911	8,739,114	10,000,000	9,508,648	0	(316,940)	0	0	4.112	3.125	MON	34,269	418,086	06/19/2018	07/09/2040
05491U-BE-7	BBCMS 2018-C2 XA - CMBS	0		3	1.A FE	1,068,503	5.0456	903,040	0	850,878	0	(110,182)	0	0	0.769	3.660	MON	11,464	152,954	12/06/2018	12/15/2051
05492G-AJ-7	BBCMS 19CLP C - CMBS			4	1.D FM	3,388,093	99.2585	3,395,807	3,421,176	3,319,350	0	(62,804)	0	0	1.241	2.267	MON	2,004	60,001	02/14/2019	12/15/2031
05525B-AA-8	BAMLL 2013-WBRK A - CMBS			4	1.D FM	102,031	101.2401	101,240	100,000	100,714	0	(172)	0	0	3.547	3.413	MON	296	3,593	05/21/2013	03/12/2037
05525M-AE-6	BAMLL 2014-520M B - CMBS			4	1.D FM	3,040,686	112.5814	3,377,441	3,000,000	3,030,726	0	(1,757)	0	0	4.214	4.208	MON	7,023	128,524	08/01/2014	08/16/2046
05604F-AC-9	BWAY 2013-1515 A2 - CMBS			2	1.D FM	1,947,487	108.3115	2,057,918	1,900,000	1,916,282	0	(3,875)	0	0	3.454	3.235	MON	5,469	65,632	02/26/2013	03/10/2033
056054-AJ-8	BX 19XL F - CMBS			4	1.D FM	12,895,617	98.4958	13,090,259	13,290,169	12,947,385	0	51,768	0	0	2.159	2.864	MON	13,547	279,621	04/22/2020	10/15/2036
056059-AN-8	BX 18IND E - CMBS			4	1.D FM	2,084,123	99.6890	2,078,939	2,085,426	2,069,547	0	(10,841)	0	0	1.859	2.842	MON	1,830	49,677	02/05/2019	11/15/2035
056059-AN-8	BX 18IND E - CMBS	0		4	1.D FM	9,688,000	99.6890	9,657,865	9,688,000	9,688,000	0	0	0	0	1.859	1.866	MON	8,503	230,773	10/22/2018	11/15/2035
056059-AQ-1	BX 18IND F - CMBS			4	1.D FM	7,000,000	99.6240	6,973,684	7,000,000	7,000,000	0	0	0	0	1.959	1.962	MON	6,474	173,860	10/22/2018	11/15/2035
056083-AL-2	BXP 2017-GM D - CMBS			4	1.D FM	14,199,316	106.4176	15,962,645	15,000,000	14,400,406	0	77,309	0	0	3.425	4.197	MON	42,810	522,282	04/10/2018	06/15/2039
06054A-BC-2	BACM 2015-UBS7 B - CMBS	C		4	1.D FM	776,389	102.4116	716,881	700,000	753,570	0	6,490	0	0	4.359	3.393	MON	2,543	31,028	08/18/2016	09/17/2048
06054M-AJ-2	BACM 2016-UBS10 B - CMBS			4	1.D FM	1,287,411	104.1468	1,301,835	1,250,000	1,270,955	0	(3,789)	0	0	3.790	3.442	MON	3,948	47,375	05/20/2016	07/16/2049
06054M-AJ-2	BACM 2016-UBS10 B - CMBS	C		4	1.D FM	1,029,929	104.1468	1,041,468	1,000,000	1,016,816	0	(3,031)	0	0	3.790	3.441	MON	3,158	37,900	05/20/2016	07/16/2049
065403-BF-3	BANK 2019-BNK17 AS - CMBS	C		4	1.D FM	1,287,398	114.2722	1,428,402	1,250,000	1,281,487	0	(3,439)	0	0	3.976	3.626	MON	4,142	49,700	03/21/2019	04/17/2052
065405-AF-9	BANK 2019-BNK16 AS - CMBS			4	1.D FM	1,029,953	117.8764	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
06540R-AK-0	BANK 2017-BNK9 C - CMBS	C		4	3.B FM	759,954	107.2066	804,050	750,000	758,566	0	667	0	0	4.219	4.095	MON	2,637	32,174	12/05/2017	11/18/2054
06541K-BD-9	BANK 2018-BNK12 AS - CMBS	C		4	1.D FM	623,149	118.0713	714,332	605,000	620,323	0	(199)	0	0	4.357	4.024	MON	2,197	26,765	05/15/2018	05/17/2061
08161H-AK-6	BMARK 2018-B4 C - CMBS	0		4	3.B FM	2,836,820	111.4925	3,121,789	2,800,000	2,825,396	0	(5,019)	0	0	4.556	4.450	MON	10,631	129,825	06/28/2018	07/17/2051
08162Q-AQ-2	BMARK 2019G3 C - CMBS			4	1.D FM	1,392,080	100.1273	1,602,036	1,600,000	1,398,528	0	6,448	0	0	3.387	4.943	MON	4,516	31,221	05/22/2020	09/17/2048
08162Q-BC-2	BMARK 2019G3 BXB - CMBS			4,5	1.D FM	13,135,339	102.4404	14,085,549	13,750,000	13,165,444	0	30,105	0	0	3.536	4.462	MON	40,520	289,043	05/22/2020	09/17/2048
08162Q-BL-2	BMARK 2019G3 33B - CMBS			4	1.D FM	10,487,047	102.7416	11,447,472	11,142,000	10,504,884	0	17,837	0	0	3.126	3.937	MON	29,022	207,026	05/22/2020	09/17/2048
08162T-BC-6	BMARK 2018-B7 XA - CMBS	0		3	1.A FE	744,284	2.6397	582,541	0	587,862	0	(77,335)	0	0	0.442	(0.098)	MON	8,122	115,516	11/09/2018	05/16/2053
08162T-BC-6	BMARK 2018-B7 XA - CMBS			3	1.A FE	248,095	2.6397	194,180	0	195,954	0	(25,778)	0	0	0.442	(0.098)	MON	2,707	38,505	11/09/2018	05/16/2053
08162T-BD-4	BMARK 2018-B7 AM - CMBS			4	1.D FM	2,059,881	121.4975	2,429,950	2,000,000	2,048,678	0	(5,488)	0	0	4.741	4.386	MON	7,902	94,820	11/09/2018	05/16/2053
08162V-AG-3	BMARK 2019-B10 AM - CMBS	C		4	1.D FM	257,495	116.1655	290,414	250,000	256,322	0	(690)	0	0	3.979	3.628	MON	829	9,948	03/21/2019	03/17/2062
12430X-AE-2	BWAY 191633 B - CMBS			4	2.C FE	5,405,483	91.5438	5,263,770	5,750,000	5,425,930	0	19,630	0	0	3.067	3.783	N/A	14,694	173,484	12/13/2019	12/10/2039
12512J-AX-2	CD 2018-CD7 XA - CMBS	0		3	1.A FE	1,092,701	4.3142	855,370	0	834,519	0	(113,975)	0	0	0.673	2.799	MON	11,121	150,352	08/03/2018	08/17/2051
12515A-BF-6	CD 2016-CD2 XA - CMBS			3	1.A FE	584,746	2.5788	402,535	0	443,379	0	(83,134)	0	0	0.646	(0.054)	MON	8,401	113,744	02/14/2019	11/15/2049
12515G-AG-2	CD 2017-CD3 B - CMBS	C		4	1.D FM	514,971	109.2244	546,122	500,000	510,495	0	(533)	0	0	3.984	3.605	MON	1,660	19,920	01/27/2017	02/11/2050
12515G-AH-0	CD 2017-CD3 C - CMBS	C		4	3.B FM	565,893	101.9535	560,744	550,000	560,470	0	(1,173)	0	0	4.559	4.306	MON	2,089	25,495	01/27/2017	02/11/2050
12515G-AH-0	CD 2017-CD3 C - CMBS	0		4	3.B FM	4,188,574	101.9535	4,333,023	4,250,000	4,202,887	0	7,934	0	0	4.559	4.887	MON	16,146	197,008	11/06/2018	02/11/2050
12515H-BB-0	CD 2017-CD5 AS - CMBS			4	1.D FM	1,029,953	112.2231	1,122,231	1,000,000	1,019,444	0	(3,875)	0	0	3.684	3.351	MON	3,070	36,840	07/24/2017	08/17/2050
125282-AL-7	CGDBB 2017-BIOC D - CMBS			4	1.D FM	3,663,583	100.2440	4,320,614	4,310,098	4,029,942	0	366,359	0	0	1.759	14.733	MON	3,580	62,419	03/19/2020	07/15/2032
12531W-BH-4	CFCRE 2016-C3 C - CMBS	C		4	1.D FM	279,992	97.1588	291,476	300,000	285,502	0	(906)	0	0	4.754	5.576	MON	1,188	14,502	01/22/2016	01/10/2048
12531W-BH-4	CFCRE 2016-C3 C - CMBS	0		4	3.B FM	1,012,813	97.1588	971,588	1,000,000	1,011,642	0	1,859	0	0	4.754	4.772	MON	3,962	48,340	02/27/2018	01/10/2048
12532A-BA-6	CFCRE 2016-C6 AM - CMBS			4	1.D FM	180,248	110.1852	192,824	175,000	178,776	0	36	0	0	3.502	3.208	MON	511	6,129	11/01/2016	11/15/2049
12591U-AL-7	COMM 2014-UBS2 C - CMBS	C		4	2.B FM	890,893	104.5394	904,266	865,000	873,280	0	(2,896)	0	0	4.960	4.698	MON	3,576	43,679	03/03/2014	03/12/2047
12591U-AL-7	COMM 2014-UBS2 C - CMBS	C		4	3.B FM	533,145	104.5394	522,697	500,000	511,516	0	(3,662)	0	0	4.960	4.230	MON	2,067	25,248	06/12/2014	03/12/2047
12592G-BF-9	COMM 2014-CCRE19 AM - CMBS	C		4	1.D FM	1,044,922	109.7340	1,097,340	1,000,000	1,019,409	0	(5,223)	0	0	4.080	3.502	MON	3,400	40,788	09/25/2015	08/12/2047
12592K-BH-6	COMM 2014-UBS5 C - CMBS	C		4	2.B FM	730,475	99.4621	721,100	725,000	729,911	0	2,659	0	0	4.600	4.674	MON	2,779	33,988	09/09/2014	09/12/2047
12592L-BP-6	COMM 2014-CCRE20 C - CMBS	C		4	1.D FM	1,012,464	105.7226	1,057,226	1,000,000	1,004,964	0	(1,047)	0	0	4.511	4.445	MON	3,759	45,872	10/22/2014	11/12/2047
12592M-BQ-2	COMM 2014-LC17 C - CMBS	0		4	1.D FM	4,517,250	103.8443	4,735,299	4,560,000	4,528,848	0	4,582	0	0	4.553	4.827	MON	17,301	211,619	10/29/2018	10/11/2047
12592T-AL-9	COMM 2015-3BP D - CMBS			4	1.D FM	4,076,766	104.0859	4,527,735	4,350,000	4,173,534	0	(17,748)	0	0	3.238	4.382	MON	11,739	143,218	04/25/2018	02/12/2035
12592T-AN-5	COMM 2015-3BP E - CMBS	C		2	1.D FM	237,715	102.3151	255,788	250,000	242,208	0	(1,241)	0	0	3.238	4.123	MON	675	8,231	03/01/2018	02/12/2035
12592T-AN-5	COMM 2015-3BP E - CMBS	0		2	1.D FM	6,635,097	102.3151	7,139,546	6,978,000	6,760,513	0	(34,637)	0	0	3.238	4.123	MON	18,831	229,742	03/01/2018	02/12/2035
12592X-BJ-4	COMM 2015-CCRE22 C - CMBS	C		4	1.D FM	1,018,963	105.6394	1,056,394	1,000,000	1,009,789	0	(2,263)	0	0	4.106	3.996	MON	3,422	41,773	03/18/2015	03/12/2048
12593A-BE-4	COMM 2015-CCRE23 C - CMBS	C		4	2.B FM	1,040,735	105.8168	1,111,077	1,050,000	1,044,740	0	629	0	0	4.291	4.460	MON	3,755	45,757	05/06/2015	05/12/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12594M-BE-7	COMM 2016-COR1 B - CMBS	0		4	1.D FM	4,842,188	108.1930	5,409,651	5,000,000	4,899,905	0	38,066	0	0	3.897	4.437	MON	16,238	194,850	10/25/2018	10/13/2049
12595F-AL-6	CSAIL 2017-CX9 C - CMBS	0		4	2.B FM	4,573,089	92.5722	4,165,749	4,500,000	4,542,370	0	6,065	0	0	4.148	3.981	MON	15,557	189,910	09/19/2017	09/16/2050
12595F-AL-6	CSAIL 2017-CX9 C - CMBS			4	1.D FM	1,727,611	92.5722	1,573,728	1,700,000	1,566,321	0	(147,395)	0	0	4.148	5.553	MON	5,877	71,744	09/19/2017	09/16/2050
12623S-AF-7	COMM 2012-CCRE5 XA - CMBS			3	1.A FE	2,218,903	2.4312	648,985	0	735,135	0	(430,823)	0	0	1.513	(0.755)	MON	33,649	450,863	09/15/2015	12/12/2045
12625F-AU-0	COMM 2013-CCRE7 B - CMBS			4	1.D FM	1,225,034	103.6235	1,250,736	1,207,000	1,211,074	0	(1,818)	0	0	3.613	3.442	MON	3,634	43,609	04/11/2013	03/12/2046
12625K-AN-5	COMM 2013-CCRE8 C - CMBS			4	1.D FM	93,656	102.9204	102,920	100,000	98,391	0	693	0	0	3.950	4.716	MON	329	4,018	02/21/2014	06/12/2046
12626B-AQ-7	COMM 2013-CCRE10 B - CMBS			4	1.D FM	1,010,103	106.4465	1,064,465	1,000,000	1,002,614	0	(1,016)	0	0	4.789	4.762	MON	3,991	48,690	08/01/2013	08/10/2046
12626L-BP-6	COMM 2013-CCRE11 B - CMBS	C		4	1.D FM	2,059,830	108.6609	2,173,218	2,000,000	2,016,104	0	(6,057)	0	0	5.112	4.869	MON	8,520	103,904	10/02/2013	08/12/2050
126281-BB-9	CSAIL 2015-C1 XA - CMBS	C		3	1.A FE	156,202	2.7603	71,911	0	72,632	0	(18,941)	0	0	0.827	6.613	MON	1,796	24,077	02/29/2016	04/15/2050
126281-BB-9	CSAIL 2015-C1 XA - CMBS			3	1.A FE	286,202	2.7603	131,838	0	133,004	0	(34,887)	0	0	0.827	6.677	MON	3,292	44,142	02/29/2016	04/15/2050
12629N-AL-9	COMM 2015-DC1 C - CMBS	C		4	2.B FM	969,002	96.8703	920,268	950,000	958,691	0	(1,792)	0	0	4.308	4.194	MON	3,410	41,626	02/24/2015	02/12/2048
12630D-BD-5	COMM 2014-CCRE14 C - CMBS	C		4	1.D FM	2,579,297	103.2719	2,581,798	2,500,000	2,541,533	0	(9,707)	0	0	4.619	4.379	MON	9,624	117,428	06/12/2014	02/12/2047
12636M-AK-4	CSAIL 2016-C6 B - CMBS	C		4	1.D FM	514,996	109.5259	547,629	500,000	508,337	0	(1,553)	0	0	3.924	3.571	MON	1,635	19,620	05/17/2016	01/15/2049
12636M-AK-4	CSAIL 2016-C6 B - CMBS	0		4	1.D FM	6,799,004	109.5259	7,666,812	7,000,000	6,848,272	0	23,374	0	0	3.924	4.392	MON	22,889	274,673	11/01/2018	01/15/2049
12636M-AL-2	CSAIL 2016-C6 C - CMBS	0		4	2.B FM	2,528,023	103.5598	2,620,063	2,530,000	2,531,970	0	1,107	0	0	4.953	5.033	MON	10,442	126,723	11/08/2018	01/15/2049
14066A-AA-7	CPMRK 2006-RILY A1 - CMBS			4	1.G	5,487,212	113.8730	5,344,253	4,693,168	5,471,497	0	(12,094)	0	0	6.147	4.995	JJ	144,245	259,982	03/26/2020	07/10/2051
14069B-AA-2	CPMRK 2007A A1 - CMBS/RMBS			4	2.A	826,909	113.4517	979,203	863,101	828,449	0	653	0	0	5.746	6.193	MON	2,893	49,594	02/11/2015	02/10/2052
14070A-AA-1	CPMRK 2007-AET2 A - CMBS	C		4	1.D	277,598	116.0374	327,269	282,037	277,968	0	77	0	0	6.063	6.275	MON	997	17,100	10/28/2015	10/10/2052
14070A-AA-1	CPMRK 2007-AET2 A - CMBS			4	1.D	1,484,654	116.0374	1,745,432	1,504,198	1,486,303	0	340	0	0	6.063	6.251	MON	5,320	91,199	10/28/2015	10/10/2052
14070E-AA-3	CAPMARK MILITARY HSG TR XXXIX - CMBS			4	1.E FE	3,354,353	144.5473	3,788,792	2,621,144	3,298,904	0	(12,756)	0	0	6.897	5.000	MON	10,546	180,780	05/25/2016	07/10/2055
14070E-AC-9	CPMRK 2009-AMCW A1A - CMBS			4	1.E FE	371,557	158.1215	509,772	322,393	365,611	0	(635)	0	0	7.976	6.888	MON	1,500	25,714	05/11/2010	07/10/2055
17320Q-AG-4	CGCMT 2013-375P B - CMBS	C		4	1.D FM	243,242	103.8458	259,614	250,000	248,373	0	826	0	0	3.518	3.976	MON	733	8,941	02/28/2014	05/11/2035
17321J-AJ-3	CGCMT 2013-GC15 XA - CMBS			3	1.A FE	579,715	1.9085	168,096	0	180,609	0	(102,896)	0	0	0.838	2.836	MON	6,154	141,416	01/20/2015	09/12/2046
17322V-AX-4	CGCMT 2014-GC23 C - CMBS	C		4	3.B FM	1,416,172	108.0101	1,485,139	1,375,000	1,389,400	0	(4,531)	0	0	4.431	4.166	MON	5,077	61,977	07/17/2014	07/10/2047
17323V-BF-1	CGCMT 2015-GC29 XA - CMBS	C		3	1.A FE	196,226	3.8206	89,423	0	90,509	0	(25,244)	0	0	1.037	3.426	MON	2,022	27,613	04/06/2015	04/10/2048
17324K-AV-0	CGCMT 2015-GC35 XA - CMBS	C		3	1.A FE	269,400	2.8590	126,705	0	125,557	0	(36,184)	0	0	0.778	5.040	MON	2,873	43,139	12/01/2015	11/13/2048
17324T-AM-1	CGCMT 2016-GC36 C - CMBS	C		4	1.D FM	229,861	95.8644	239,661	250,000	238,303	0	2,081	0	0	4.755	5.968	MON	991	12,086	02/03/2016	02/12/2049
17326F-AK-3	CGCMT 2017-C4 C - CMBS	C		4	3.B FM	987,732	97.3643	954,170	980,000	983,677	0	(1,261)	0	0	4.202	4.151	MON	3,431	41,804	10/19/2017	10/17/2050
17327G-AU-8	CGCMT 2018-C6 XA - CMBS	0		3	1.A FE	796,343	5.1348	661,301	0	630,074	0	(89,863)	0	0	0.781	3.764	MON	8,382	112,162	11/20/2018	11/10/2051
17327G-AU-8	CGCMT 2018-C6 XA - CMBS			3	1.A FE	245,029	5.1348	203,477	0	193,803	0	(27,716)	0	0	0.781	3.774	MON	2,579	34,511	11/20/2018	11/10/2051
200474-AE-4	COMM 2015-LC19 D - CMBS	0		4	2.B FM	8,738,014	92.4140	9,412,363	10,185,000	9,187,297	0	214,267	0	0	2.867	5.601	MON	24,334	292,004	10/16/2018	02/12/2048
200474-BH-6	COMM 2015-LC19 C - CMBS	C		4	3.B FM	1,069,004	104.5392	1,045,392	1,000,000	1,034,179	0	(8,298)	0	0	4.235	3.365	MON	3,529	43,097	08/18/2016	02/12/2048
20048E-BC-4	COMM 2013-LC6 C - CMBS			4	1.D FM	236,932	102.6806	251,568	245,000	243,177	0	914	0	0	4.242	4.611	MON	866	10,393	02/21/2014	01/12/2046
22945D-AL-7	CSAIL 2019-C15 XA - CMBS			3	1.A FE	934,943	6.4864	775,215	0	761,863	0	(97,229)	0	0	1.046	2.712	MON	10,422	135,389	03/01/2019	03/15/2052
23305Y-AJ-8	DBUBS 2011-LC3 AM - CMBS	C		4	1.D FM	1,740,042	100.9717	1,565,061	1,550,000	1,561,514	0	(19,454)	0	0	5.336	3.558	MON	6,891	84,068	02/14/2014	08/12/2044
23306G-AE-7	DBGS 2018-BIOD C - CMBS			4	1.D FM	5,732,149	99.9387	6,226,779	6,230,597	5,797,714	0	65,565	0	0	1.109	2.895	MON	3,262	50,416	04/17/2020	05/15/2035
23306P-AG-2	DBWF 2018-AMXP D - CMBS			4	2.B FE	6,347,907	94.8441	6,164,865	6,500,000	6,422,119	0	29,613	0	0	3.791	4.399	MON	20,532	250,489	04/25/2018	05/07/2035
23312J-AJ-2	DBJPM 2017-C6 B - CMBS	C		4	1.D FM	720,967	107.1693	750,185	700,000	715,511	0	(682)	0	0	3.792	3.416	MON	2,212	26,544	06/14/2017	06/10/2050
23312J-AK-9	DBJPM 2017-C6 C - CMBS	0		4	1.D FM	3,813,125	102.7058	4,108,232	4,000,000	3,851,653	0	18,511	0	0	4.174	4.875	MON	13,913	166,960	11/13/2018	06/10/2050
23312V-AJ-5	DBJPM 2016-C3 B - CMBS			4	1.D FM	514,966	102.0520	510,260	500,000	508,746	0	(1,475)	0	0	3.264	2.928	MON	1,360	16,320	07/26/2016	08/12/2049
23312V-AJ-5	DBJPM 2016-C3 B - CMBS	0		4	1.D FM	1,857,813	102.0520	2,041,039	2,000,000	1,892,430	0	16,278	0	0	3.264	4.369	MON	5,440	65,280	10/25/2018	08/12/2049
23312V-AK-2	DBJPM 2016-C3 C - CMBS	C		4	1.D FM	1,486,333	92.6592	1,389,888	1,500,000	1,490,348	0	982	0	0	3.490	3.656	MON	4,362	53,421	07/29/2016	08/12/2049
23312V-AK-2	DBJPM 2016-C3 C - CMBS	C		4	2.B FM	508,848	92.6592	463,296	500,000	504,894	0	(960)	0	0	3.490	3.334	MON	1,454	17,807	08/18/2016	08/12/2049
23312V-AK-2	DBJPM 2016-C3 C - CMBS	0		4	1.D FM	4,628,906	92.6592	4,632,959	5,000,000	4,715,406	0	40,775	0	0	3.490	4.703	MON	14,542	178,069	11/01/2018	08/12/2049
30262S-AR-9	FREMF 2015-K42 B - CMBS	C		4	1.D FM	257,013	108.7324	271,831	250,000	252,661	0	(792)	0	0	3.850	3.564	MON	802	9,791	01/16/2015	01/27/2048
30286X-AN-9	FREMF 2015-K43 B - CMBS	C		4	1.D FM	100,522	109.2202	109,220	100,000	100,069	0	(76)	0	0	3.733	3.723	MON	311	3,797	02/19/2015	02/25/2048
30291J-AJ-2	FREMF 2013-K29 B - CMBS	C		4	1.D FM	281,203	105.5272	316,582	300,000	295,319	0	2,089	0	0	3.476	4.180	MON	869	10,609	03/21/2014	05/25/2046
30291W-AN-4	FREMF 2014-K36 B - CMBS	C		4	1.D FM	270,488	108.9034	272,258	250,000	256,876	0	(2,489)	0	0	4.365	3.336	MON	909	11,086	01/16/2015	12/26/2046
30292G-AN-8	FREMF 2014-K39 B - CMBS	C		4	1.D FM	265,527	110.2111	275,528	250,000	255,900	0	(1,747)	0	0	4.153	3.428	MON	865	10,546	01/16/2015	08/26/2047
302947-AE-6	FREMF 2016-K60 B - CMBS	0		4	1.D FM	5,162,162	108.9600	5,992,799	5,500,000	5,237,009	0	34,180	0	0	3.536	4.424	MON	16,206	197,817	09/27/2018	12/25/2049
36186Y-AF-2	GMACN 2007A CTF - CMBS/RMBS			4	2.A	520,970	113.9526	537,761	471,916	519,956	0	(655)	0	0	6.107	5.310	MON	1,681	28,820	08/12/2019	08/10/2052
36188A-AA-3	GMACN 2008-LEWS A - CMBS			4	1.C FE	791,671	125.5608	994,506	792,051	791,749	0	7	0	0	7.260	7.375	MON	3,354	57,503	11/21/2008	04/10/2047
36191Y-AE-8	GSMS 2011-GC5 AS - CMBS	C		4	1.D FM	2,215,566	101.2491	2,024,982	2,000,000	2,014,375	0	(27,460)	0	0	5.209	3.556	MON	8,682	104,180	02/14/2014	08/12/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36191Y-AG-3	GSMS 2011-GC5 B - CMBS	C		4	1.D FM	1,855,999	99.6645	1,694,297	1,700,000	1,709,864	0	(23,454)	0	0	5.376	4.015	MON	7,616	93,023	02/14/2014	08/12/2044
361920-AA-2	GSMS 2012-TMSQ A - CMBS			4	1.D FM	484,531	100.4606	502,303	500,000	495,964	0	1,792	0	0	3.007	3.425	MON	1,253	15,035	06/03/2013	12/12/2030
36198F-AP-7	GSMS 2013-GCJ14 B - CMBS			4	1.D FM	2,035,145	107.9835	2,159,670	2,000,000	2,012,135	0	(4,192)	0	0	4.743	4.632	MON	7,905	96,466	08/14/2013	08/10/2046
36248F-AL-6	GSMS 2011-GC3 B - CMBS	C		4	1.D FM	648,659	99.9624	594,598	594,822	594,822	0	(8,257)	0	0	5.361	(1.233)	MON	2,657	31,888	02/14/2014	03/10/2044
36250P-AJ-4	GSMS 2015-GC32 B - CMBS	0		4	2.B FM	2,021,875	111.6538	2,233,077	2,000,000	2,014,699	0	(3,512)	0	0	4.412	4.297	MON	7,353	89,738	10/29/2018	07/10/2048
36250P-AL-9	GSMS 2015-GC32 C - CMBS	C		4	4.B FM	135,430	105.5773	131,972	125,000	130,635	0	(1,173)	0	0	4.422	3.396	MON	461	5,621	08/18/2016	07/10/2048
36250S-AL-3	GSMS 2018-GS10 C - CMBS			4	3.B FM	97,484	110.0082	106,708	97,000	97,451	0	(11)	0	0	4.411	4.471	MON	357	4,350	07/18/2018	07/12/2051
36250S-AM-1	GSMS 2018-GS10 D - CMBS	0		4	1.D FM	4,070,313	83.7660	4,188,300	5,000,000	4,234,873	0	79,618	0	0	3.000	5.536	MON	12,500	150,000	11/09/2018	07/12/2051
36250V-AJ-1	GSMS 2015-GC34 B - CMBS	C		4	3.B FM	684,929	109.8838	730,727	665,000	675,214	0	(2,036)	0	0	4.466	4.121	MON	2,475	29,699	10/14/2015	10/13/2048
36251P-AD-6	GSMS 2016-GS3 A4 - CMBS	0		4	1.D FM	4,682,473	108.8244	5,441,221	5,000,000	4,762,419	0	36,191	0	0	2.850	3.765	MON	11,875	142,500	09/27/2018	10/13/2049
36251P-AJ-3	GSMS 2016-GS3 B - CMBS	C		4	3.B FM	1,395,572	103.5093	1,402,551	1,355,000	1,379,258	0	(4,028)	0	0	3.395	3.055	MON	3,834	46,002	09/22/2016	10/13/2049
36251X-AW-7	GSMS 2016-GS4 B - CMBS	C		4	3.B FM	190,535	105.6670	195,484	185,000	189,338	0	(72)	0	0	3.710	3.453	MON	572	6,954	11/16/2016	11/15/2049
36252H-AJ-0	GSMS 2017-GS5 B - CMBS	C		4	3.B FM	544,848	111.1407	587,935	529,000	540,305	0	(527)	0	0	4.047	3.666	MON	1,784	21,409	03/07/2017	03/11/2050
36252S-AZ-0	GSMS 2019-GC38 AS - CMBS			4	1.D FM	1,544,880	116.3833	1,745,749	1,500,000	1,537,472	0	(4,082)	0	0	4.158	3.812	MON	5,198	62,370	02/13/2019	02/12/2052
36252T-AW-5	GSMS 2016-GS2 B - CMBS	C		4	1.D FM	772,454	109.1671	818,753	750,000	762,630	0	(2,245)	0	0	3.759	3.414	MON	2,349	28,193	05/18/2016	05/12/2049
36252T-AY-1	GSMS 2016-GS2 C - CMBS	C		4	3.B FM	292,751	107.0634	305,131	285,000	290,619	0	(505)	0	0	4.709	4.369	MON	1,118	13,158	05/17/2016	05/12/2049
36255N-AX-3	GSMS 2018-GS9 AS - CMBS	C		4	1.D FM	468,628	115.9412	527,532	455,000	466,287	0	(209)	0	0	4.141	3.757	MON	1,570	18,842	03/15/2018	03/10/2051
38011X-AA-2	GMACN 2003A CTF - CMBS/RMBS			4	1.C	825,883	114.2216	860,976	753,777	812,135	0	(3,237)	0	0	6.285	5.216	MON	3,948	47,374	07/22/2016	09/10/2036
38012D-AB-3	GMAC COMMERICAL MILIARTY HSG TR XIX - CM			1	2.B FE	1,207,222	111.8305	1,261,999	1,128,492	1,199,662	0	(1,728)	0	0	5.466	4.919	MON	3,598	61,679	05/20/2016	05/10/2050
38013A-AB-8	GMACN 2011-DRUM A - CMBS	C		4	2.A FE	113,283	109.3193	123,850	113,292	113,286	0	0	0	0	5.587	5.653	MON	369	6,330	08/25/2011	05/10/2050
38013A-AB-8	GMACN 2011-DRUM A - CMBS			4	2.A FE	840,184	109.3193	918,550	840,245	840,202	0	1	0	0	5.587	5.653	MON	2,738	46,944	08/25/2011	05/10/2050
38406J-AL-2	GRACE 20GRCE E - CMBS			4	2.C FE	10,777,924	93.4511	11,214,127	12,000,000	10,790,276	0	12,352	0	0	2.680	3.970	MON	26,799	26,799	11/10/2020	11/04/2042
44421G-AL-7	HY 2019-30HY E - CMBS			4	2.B FE	5,613,540	102.6156	5,970,176	5,818,000	5,559,003	0	(22,926)	0	0	3.443	2.989	MON	16,693	203,660	06/24/2019	07/12/2039
44421M-AJ-9	HY 1955HY D - CMBS			4	1.D FM	4,407,813	103.2030	5,160,149	5,000,000	4,443,192	0	35,379	0	0	2.943	4.532	MON	12,262	99,728	04/08/2020	12/12/2041
44421M-AL-4	HY 1955HY E - CMBS			4	1.D FM	3,941,046	98.5071	4,119,568	4,182,000	3,955,299	0	13,578	0	0	2.943	3.727	MON	10,256	125,119	12/02/2019	12/12/2041
44965L-AN-4	ILPT 2019-SURF HRR - CMBS			4	1.E FE	20,596,936	69.7830	15,840,741	22,700,000	20,894,296	0	169,902	0	0	4.294	5.625	MON	81,224	990,937	03/01/2019	02/13/2041
44974A-AY-3	IMTT 2017-APTS BFX - CMBS			4	1.D FM	1,103,906	102.8690	1,157,277	1,125,000	1,105,759	0	1,852	0	0	3.497	4.113	MON	3,278	26,662	04/15/2020	06/15/2034
45378Y-AQ-7	IPT 2018-INDP D - CMBS			4	1.D FM	10,599,875	99.9470	10,594,379	10,600,000	10,596,234	0	(1,517)	0	0	4.356	4.378	MON	38,478	461,736	06/21/2018	07/10/2035
46361T-AG-7	ICOT 2013-IRV B - CMBS			4	1.D FM	933,594	104.1619	1,041,619	1,000,000	980,285	0	7,533	0	0	3.173	4.102	MON	1,851	32,260	01/10/2014	05/15/2048
46590M-AX-8	JPMCC 2016-JP2 C - CMBS	C		4	2.B FM	699,990	94.1242	705,932	750,000	710,960	0	5,545	0	0	3.786	4.911	MON	2,366	28,987	12/18/2018	08/17/2049
46639N-AV-3	JPMBB 2013-C12 B - CMBS	C		4	1.D FM	1,246,901	105.3916	1,317,395	1,250,000	1,247,781	0	140	0	0	4.099	4.199	MON	4,270	52,101	06/14/2013	07/17/2045
46639Y-AW-7	JPMCC 2013-LC11 C - CMBS	C		4	3.B FM	989,531	88.7638	887,638	1,000,000	995,763	0	1,034	0	0	3.958	4.113	MON	3,299	39,582	06/12/2014	04/17/2046
46640N-AK-4	JPMBB 2013-C15 B - CMBS			4	1.D FM	1,544,991	109.5384	1,643,076	1,500,000	1,512,632	0	(5,098)	0	0	4.927	4.575	MON	6,158	73,900	10/18/2013	11/17/2045
46640N-AK-4	JPMBB 2013-C15 B - CMBS	C		4	1.D FM	778,535	109.5384	821,538	750,000	758,529	0	(3,284)	0	0	4.927	4.460	MON	3,079	36,950	01/28/2014	11/17/2045
46642E-BE-5	JPMBB 2014-C21 C - CMBS	C		4	4.B FM	1,077,331	98.4048	1,020,851	1,037,400	1,052,544	0	(4,805)	0	0	4.628	4.240	MON	4,001	49,124	08/18/2016	08/16/2047
46642E-BE-5	JPMBB 2014-C21 C - CMBS	C		4	3.B FM	493,281	98.4048	492,024	500,000	495,086	0	911	0	0	4.628	5.002	MON	1,928	23,676	12/21/2018	08/16/2047
46643G-AL-4	JPMBB 2014-C24 C - CMBS	C		4	2.B FM	256,287	94.6056	236,514	250,000	251,998	0	(781)	0	0	4.407	4.161	MON	918	11,204	10/09/2014	11/18/2047
46645L-BE-6	JPMBB 2016-C1 B - CMBS	0		4	1.D FM	11,387,674	113.0531	12,435,841	11,000,000	11,269,601	0	(53,856)	0	0	4.736	4.229	MON	43,415	529,740	10/25/2018	03/17/2049
46645U-AY-3	JPMCC 2016-JP4 B - CMBS	C		4	1.D FM	949,656	109.3922	1,008,596	922,000	940,829	0	(1,059)	0	0	4.053	3.666	MON	3,114	37,365	12/05/2016	12/17/2049
46648K-BA-3	JPMDB 2017-C7 C - CMBS	C		4	4.B FM	117,502	108.8764	125,208	115,000	116,675	0	(304)	0	0	4.179	3.969	MON	401	4,891	10/13/2017	10/17/2050
46648K-BA-3	JPMDB 2017-C7 C - CMBS	C		4	2.B FM	476,855	108.8764	544,382	500,000	480,864	0	1,948	0	0	4.179	4.889	MON	1,741	21,267	12/19/2018	10/17/2050
46651E-AN-4	JPMCC 19OSB E - CMBS			4	1.D FM	6,348,627	101.9303	6,523,540	6,400,000	6,354,475	0	4,398	0	0	3.783	3.963	MON	20,175	246,134	05/29/2019	06/07/2039
482598-AL-3	KNDL 2019-KNSQ D - CMBS			4	1.D FM	3,500,000	99.7518	3,491,313	3,500,000	3,500,000	0	0	0	0	1.509	1.544	MON	2,493	70,920	05/10/2019	05/15/2036
482598-AN-9	KNDL 2019-KNSQ E - CMBS			4	1.D FM	1,850,000	99.5068	1,990,136	2,000,000	1,914,376	0	64,376	0	0	1.959	6.885	MON	1,850	32,020	04/06/2020	05/15/2036
49836M-AA-6	KREIGN I NTS - CMBS			4	1.G FE	27,740,620	100.0479	27,763,281	27,750,000	27,743,280	0	2,660	0	0	5.000	5.165	MN	119,479	1,379,792	03/26/2020	05/30/2049
49836M-AA-6	KREIGN I NTS - CMBS	C		4	1.G FE	500,000	100.0479	500,239	500,000	500,000	0	0	0	0	5.000	5.163	MN	2,153	24,861	04/25/2019	05/30/2049
50219Q-AC-8	LNSTR 2016-4 A2 - CMBS			2	1.D FM	430,207	102.0735	452,777	443,579	438,971	0	2,269	0	0	2.579	3.172	MON	953	11,440	01/24/2017	03/12/2049
52521G-AD-7	LBSBC 2007-1 2A3 - CMBS	0		4	4.A FE	426,903	103.2220	445,127	431,233	427,835	0	(34)	0	0	5.620	5.747	MON	2,020	24,146	04/01/2017	03/25/2037
55316P-AL-1	MKT 20525 E - CMBS			4	1.D FM	11,767,781	95.3095	15,440,134	16,200,000	11,989,539	0	221,758	0	0	2.941	6.919	MON	39,698	363,899	03/19/2020	02/12/2040
61691G-AW-0	MSBAM 2016-C32 B - CMBS	C		4	1.D FM	1,029,969	105.9215	1,059,215	1,000,000	1,018,626	0	(2,977)	0	0	4.095	3.745	MON	3,413	40,950	12/06/2016	12/17/2049
61761D-AH-5	MSBAM 2012-C6 C - CMBS	C		4	1.D FM	995,156	99.6306	996,306	1,000,000	997,522	0	703	0	0	4.536	4.599	MON	3,780	45,360	02/21/2014	11/17/2045
61762T-AK-2	MSBAM 2013-C11 C - CMBS			4	1.D FM	1,081,200	13.2527	265,054	2,000,000	265,054	(816,146)	(5,314)	932,477	0	4.352	7.947	MON	7,254	88,506	08/06/2014	08/17/2046
61762X-AX-5	MSBAM 2013-C12 B - CMBS			4	1.D FM	509,125	105.0045	525,022	500,000	502,045	0	(465)	0	0	4.763	4.667	MON	1,985	24,219	10/10/2013	10/17/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61765D-AX-6	MSC 2015-MS1 B - CMBS	C		4	1.D FM	248,966	106.2234	265,559	250,000	249,226	0	40	0	0	4.031	4.154	MON	840	10,246	06/25/2015	05/15/2048
61766C-AG-4	MSC 2016-UBS9 AS - CMBS	C		4	1.D FM	514,988	111.5269	557,635	500,000	508,045	0	(1,541)	0	0	3.903	3.553	MON	1,626	19,515	02/19/2016	03/17/2049
61766C-AV-1	MSC 2016-UBS9 D - CMBS	0		4	1.D FM	4,653,226	81.2012	4,480,682	5,518,000	4,875,937	0	148,016	0	0	3.000	5.654	MON	13,795	165,540	10/11/2018	03/17/2049
61766E-BD-6	MSBAM 2016-C29 A3 - CMBS	C		4	1.D FM	504,988	107.5738	537,869	500,000	502,319	0	(680)	0	0	3.058	2.936	MON	1,274	15,290	04/22/2016	05/17/2049
61766E-BJ-3	MSBAM 2016-C29 B - CMBS	C		4	1.D FM	617,989	105.3941	632,365	600,000	609,978	0	(1,838)	0	0	4.039	3.688	MON	2,020	24,234	04/22/2016	05/17/2049
61766E-BJ-3	MSBAM 2016-C29 B - CMBS			4	1.D FM	772,487	105.3941	790,456	750,000	762,473	0	(2,297)	0	0	4.039	3.688	MON	2,524	30,292	04/22/2016	05/17/2049
61766E-BJ-3	MSBAM 2016-C29 B - CMBS	0		4	1.D FM	6,841,952	105.3941	7,479,821	7,097,000	6,903,762	0	29,748	0	0	4.039	4.630	MON	23,887	286,648	11/09/2018	05/17/2049
61766N-BB-0	MSBAM 2016-C30 A5 - CMBS	C		4	1.D FM	2,059,851	109.2696	2,185,392	2,000,000	2,034,980	0	(6,086)	0	0	2.860	2.518	MON	4,767	57,200	09/26/2016	09/17/2049
61767F-BA-8	MSC 2016-UBS11 A4 - CMBS	0		4	1.D FM	8,390,953	107.6642	9,689,779	9,000,000	8,545,146	0	69,796	0	0	2.782	3.759	MON	20,865	250,380	09/27/2018	08/17/2049
61767Y-BC-3	MSC 2018-H3 AS - CMBS	0		4	1.D FM	4,943,983	118.0709	5,667,402	4,800,000	4,911,611	0	(13,506)	0	0	4.429	4.075	MON	17,716	212,592	06/27/2018	07/17/2051
61767Y-BD-1	MSC 2018-H3 B - CMBS			4	3.B FM	236,898	115.7948	266,328	230,000	236,005	0	5	0	0	4.620	4.220	MON	886	10,626	06/27/2018	07/17/2051
63874T-AL-1	NCMS 19LVL D - CMBS			4	2.C FE	5,149,965	98.9678	4,948,390	5,000,000	5,125,404	0	(14,726)	0	0	4.439	4.064	N/A	18,495	221,940	04/12/2019	08/15/2038
68275C-AD-0	FB FB 2005-1 B - CMBS			2	1.D FM	582,120	102.0317	685,653	672,000	634,530	0	6,677	0	0	5.322	6.820	MON	2,285	35,764	05/13/2010	08/10/2035
68275C-AE-8	FB FB 2005-1 C - CMBS			2	1.D FM	408,093	101.6223	485,755	478,000	455,206	0	4,966	0	0	5.294	6.656	MON	1,617	25,732	05/13/2010	08/10/2035
78413M-AE-8	SFAVE 2015-5AVE A2B - CMBS			4	1.D FM	1,039,889	94.4824	944,824	1,000,000	1,030,971	0	(1,661)	0	0	4.144	3.884	MON	3,453	41,440	02/03/2015	01/08/2043
78413M-AL-2	SFAVE 2015-5AVE B - CMBS	C		4	1.D FM	519,002	87.7953	438,977	500,000	514,797	0	(763)	0	0	4.388	4.204	MON	1,828	22,306	02/03/2015	01/08/2043
87264J-AA-4	TMSQ 2014-1500 A - CMBS			2	1.D FM	411,970	107.5194	430,078	400,000	404,835	0	(1,273)	0	0	3.680	3.336	MON	1,227	14,720	10/23/2014	10/10/2036
87264J-AG-1	TMSQ 2014-1500 B - CMBS	C		2	1.D FM	255,584	105.2263	263,066	250,000	252,206	0	(587)	0	0	3.835	3.641	MON	799	9,747	10/23/2014	10/10/2036
90117P-AN-5	AOTA 2015-1211 D - CMBS			4	1.D FM	1,030,703	102.6060	1,026,060	1,000,000	1,027,612	0	(3,091)	0	0	4.142	3.553	MON	3,452	21,056	06/12/2020	08/10/2035
90187L-AL-3	PRKAV 2017-245P D - CMBS			4	1.D FM	1,112,676	100.5137	1,105,650	1,100,000	1,112,247	0	(429)	0	0	3.657	3.535	MON	3,353	10,170	09/23/2020	06/05/2037
90270R-AA-2	UBSBB 2012-C4 AS - CMBS			2	1.D FM	200,563	103.8852	207,771	200,000	200,023	0	(92)	0	0	3.317	3.289	MON	553	6,633	11/07/2014	12/12/2045
90270Y-AL-3	UBSBB 2013-C5 C - CMBS	C		4	4.B FM	143,273	95.5716	143,357	150,000	148,431	0	755	0	0	4.078	4.660	MON	510	6,248	02/21/2014	03/12/2046
92890K-BF-1	WFRBS 2014-C22 B - CMBS			4	1.D FM	1,544,946	108.1344	1,622,017	1,500,000	1,517,605	0	(4,948)	0	0	4.371	4.014	MON	5,464	65,565	09/05/2014	09/17/2057
92936T-AE-2	WFRBS 2012-C7 C - CMBS	C		4	4.B FM	1,962,639	77.8815	1,433,019	1,840,000	1,871,109	0	(5,826)	0	0	4.957	3.858	MON	7,601	89,952	06/12/2014	06/16/2045
94989H-AZ-3	WFCM 2015-NXS1 XA - CMBS	C		3	1.A FE	74,002	3.6890	32,934	0	38,682	0	(13,707)	0	0	1.095	(3.684)	MON	815	13,006	04/21/2015	05/15/2048
94989H-AZ-3	WFCM 2015-NXS1 XA - CMBS			3	1.A FE	733,856	3.6890	326,596	0	383,595	0	(135,923)	0	0	1.095	(3.684)	MON	8,078	128,978	04/21/2015	05/15/2048
94989V-AJ-8	WFCM 2015-NXS3 B - CMBS	0		4	1.D FM	3,048,164	110.4822	3,314,466	3,000,000	3,032,800	0	(7,323)	0	0	4.500	4.304	MON	11,250	138,021	10/29/2018	09/17/2057
95000A-AZ-0	WFCM 2015-P2 B - CMBS			4	1.D FM	308,997	104.8733	314,620	300,000	304,678	0	(927)	0	0	4.255	3.903	MON	1,064	12,765	12/08/2015	12/17/2048
95000A-BA-4	WFCM 2015-P2 C - CMBS	0		4	1.D FM	2,110,165	98.0370	2,068,581	2,110,000	2,107,281	0	(1,227)	0	0	4.685	4.777	MON	8,239	101,463	11/14/2018	12/17/2048
95000G-BD-5	WFCM 2016-BNK1 B - CMBS			4	1.D FM	180,243	102.3465	179,106	175,000	178,036	0	(527)	0	0	2.967	2.627	MON	433	5,192	08/04/2016	08/17/2049
95000L-BE-2	WFCM 2016-C33 B - CMBS	C		4	1.D FM	1,029,936	110.4161	1,104,161	1,000,000	1,016,429	0	(3,034)	0	0	4.506	4.153	MON	3,755	45,060	03/18/2016	03/17/2059
95000M-BR-1	WFCM 2016-C36 AS - CMBS			4	1.D FM	288,394	106.9972	299,592	280,000	285,051	0	(841)	0	0	3.419	3.074	MON	798	9,573	10/21/2016	11/18/2059
95000M-BU-4	WFCM 2016-C36 B - CMBS	0		4	1.D FM	3,347,969	92.4912	3,237,193	3,500,000	3,382,350	0	15,810	0	0	3.671	4.323	MON	10,707	128,485	10/29/2018	11/18/2059
95001L-AY-8	WFCM 2018-C43 B - CMBS	C		4	1.D FM	308,998	108.3835	325,151	300,000	306,724	0	(852)	0	0	4.253	3.901	MON	1,063	12,759	03/12/2018	03/17/2051
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						454,637,888	XXX	467,021,883	460,948,313	450,968,162	(816,146)	(389,756)	932,477	0	XXX	XXX	XXX	1,622,621	18,169,614	XXX	XXX
00037U-AA-8	AASET 2018-3 A - ABS	0	D	2	2.A FE	18,952,562	95.3236	18,066,264	18,952,562	18,952,562	0	0	0	0	4.460	4.502	MON	37,568	844,767	11/02/2018	12/15/2038
00037U-AA-8	AASET 2018-3 A - ABS		D	2	2.A FE	6,245,731	95.3236	5,953,655	6,245,731	6,245,731	0	0	0	0	4.460	4.502	MON	12,380	278,389	11/02/2018	12/15/2038
00037U-AC-4	AASET 2018-3 C - ABS	0	D	2	5.B FE	650,998	52.6798	844,252	1,602,611	650,998	0	0	951,613	0	6.901	0.000	MON	0	37,542	11/02/2018	12/15/2038
00037U-AC-4	AASET 2018-3 C - ABS		D	2	5.B FE	244,124	52.6798	316,595	600,979	244,124	0	0	356,855	0	6.901	0.000	MON	0	14,078	11/02/2018	12/15/2038
00038R-AA-4	AASET 2019-2 A - ABS			2	1.G FE	248,727	94.5400	258,901	273,853	249,841	0	1,114	0	0	3.376	5.531	MON	385	4,237	09/25/2020	10/16/2039
00038R-AB-2	AASET 2019-2 B - ABS			2	2.C FE	2,893,013	85.7101	2,479,637	2,893,052	2,911,855	0	(518)	0	0	4.458	4.416	MON	5,374	128,972	10/07/2019	10/16/2039
00085C-AA-9	ABPCI V A1 - CDO	C	C	4	1.A FE	500,000	99.4248	497,124	500,000	500,000	0	0	0	0	1.938	1.964	JAJO	1,965	15,287	02/11/2019	04/21/2031
00085C-AA-9	ABPCI V A1 - CDO		C	4	1.A FE	250,000	99.4248	248,562	250,000	250,000	0	0	0	0	1.938	1.964	JAJO	983	7,644	02/11/2019	04/21/2031
00086G-AA-9	ABPCI 6 A1 - CDO	C	C	4	1.A FE	250,000	99.9453	249,863	250,000	250,000	0	0	0	0	1.967	1.973	JAJO	1,065	9,610	07/19/2019	08/09/2030
00100V-AG-5	ACIS 2014-4 C - CDO	C		2	1.F FE	237,625	99.6498	249,125	250,000	240,289	0	(3,351)	0	0	2.764	4.700	FMAN	1,152	9,430	12/15/2016	05/01/2026
00119M-AG-4	AGL 3 C - CDO		C	4	1.F FE	1,752,000	98.0352	1,789,142	1,825,000	1,754,896	0	2,896	0	0	2.387	2.896	JAJO	9,438	30,881	06/24/2020	01/18/2033
00119M-AJ-8	AGL 3 D - CDO		C	4	2.C FE	1,141,554	97.8177	1,173,812	1,200,000	1,143,398	0	1,843	0	0	3.537	4.154	JAJO	9,196	24,266	09/22/2020	01/18/2033
001406-AA-5	DCAL 2015 A1 - ABS	0	D	2	3.C FE	174,015	77.5648	174,015	224,347	174,015	0	53	50,232	0	4.213	5.431	MON	420	9,451	10/04/2018	02/15/2040
001406-AA-5	DCAL 2015 A1 - ABS		D	2	3.C FE	522,044	77.5648	522,044	673,042	522,044	0	17,722	167,763	0	4.213	29.346	MON	1,260	28,426	10/17/2018	02/15/2040
001402-AA-1	AIGIM 2018-1 E - CDO		C	4	3.C FE	1,672,375	97.2086	1,652,546	1,700,000	1,665,351	0	(7,024)	0	0	6.668	7.282	JAJO	22,987	96,942	01/27/2020	01/20/2032
00177T-AE-3	AMMC 20 C - CDO		C	4	1.F FE	1,099,688	98.7325	1,110,740	1,125,000	1,101,351	0	1,664	0	0	2.568	3.071	JAJO	5,938	7,705	08/06/2020	04/17/2029
00255U-AA-3	AASET 2020-1 A - ABS			2	1.G FE	492,778	94.1309	473,485	503,007	501,252	0	8,651	0	0	3.351	3.435	MON	749	12,698	07/14/2020	01/17/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
006346-AS-9	ADMSO 181 A - ABS	0		4	1.F FE	6,042,067	105.4453	6,371,265	6,042,249	6,045,997	0	10,091	0	0	4.810	4.793	MON	12,917	290,632	10/19/2018	11/16/2048
00791A-AA-8	AECORN LLC - ABS				2.B PL	302,581	117.0333	354,120	302,581	302,581	0	0	0	0	1.500	1.500	MON	151	4,499	12/23/2016	12/19/2065
00900C-AE-4	AIMCO 2017-A C - CDO	C		4	1.F FE	600,000	99.9336	599,602	600,000	600,000	0	0	0	0	2.668	2.967	JAJO	3,247	22,786	04/21/2017	07/20/2029
00900P-AG-0	AIMCO 2018-B C - CDO	0		4	1.F FE	3,875,000	100.0010	3,875,040	3,875,000	3,875,000	0	0	0	0	2.437	2.866	JAJO	20,460	139,085	12/03/2018	01/15/2032
00901A-AE-7	AIMCO 10 C - CDO	C	C	4	1.F FE	500,000	100.0811	500,405	500,000	500,000	0	0	0	0	2.666	2.675	JAJO	2,629	26,595	05/30/2019	07/22/2032
00909D-AA-1	AIR CANADA PASS THROUGH TRUST 2020-2A -			1	1.G FE	2,000,000	106.8500	2,136,999	2,000,000	2,000,000	0	0	0	0	5.250	5.248	AO	28,583	0	09/09/2020	10/01/2030
009349-AX-9	ALS 2016-1 AR - ABS		D	2	2.A PL	6,713,341	95.3236	6,399,399	6,713,341	6,713,341	0	0	0	0	5.625	5.691	MON	16,783	379,095	04/22/2019	05/15/2034
016269-AC-6	ALINE 1 C - CDO	0		4	1.F FE	3,652,950	97.8425	3,595,711	3,675,000	3,563,290	0	(75,234)	0	0	2.118	2.594	JAJO	15,786	119,069	10/29/2018	07/21/2031
017154-AE-5	ALLPK 1 B2 - CDO		C	4	1.C FE	1,249,923	101.3500	1,266,874	1,250,000	1,250,022	0	99	0	0	3.494	3.509	JAJO	8,614	33,363	12/11/2019	01/20/2033
01750F-AE-6	ALLEG 10 C - CDO			4	1.F FE	3,259,750	100.0662	3,252,153	3,250,000	3,208,524	0	(46,236)	0	0	2.968	3.163	JAJO	19,562	133,308	06/13/2019	04/20/2032
023765-AA-8	AMERICAN AIRLINES 2016-2 PASS THROUGH TR			1	2.A FE	1,141,395	97.5093	1,184,007	1,214,250	1,143,688	0	2,293	0	0	3.200	4.329	JD	1,727	19,428	07/30/2020	12/15/2029
023767-AA-4	AMERICAN AIRLINES 2011-1 PASS THROUGH TR			1	3.B FE	0	99.6750	0	0	0	0	0	0	0	5.250	6.847	JJ	0	0	08/11/2011	07/31/2022
02376X-AA-7	AMERICAN AIRLINES PASS THROUGH TRUST SER	C		1	4.A FE	231,439	81.0975	187,692	231,439	231,439	0	0	0	0	4.375	4.371	AO	2,531	10,125	09/02/2014	04/01/2024
023771-R9-1	AMERICAN AIRLINES 2016-3 PASS THROUGH TR	C		1	2.A FE	1,232,785	97.8808	1,206,659	1,232,785	1,232,785	0	0	0	0	3.000	2.999	AO	7,808	36,984	09/19/2016	04/15/2030
02378A-AA-5	AMERICAN AIRLINES 2017-1 PASS THROUGH TR	C		1	2.C FE	1,243,125	88.6237	1,101,703	1,243,125	1,243,125	0	0	0	0	4.000	3.999	FA	18,785	49,725	01/04/2017	08/15/2030
02666B-AB-2	AH4R 2015-SFR2 B - RMBS			4	1.A FE	499,966	108.8685	544,343	500,000	499,498	0	(10)	0	0	4.295	4.328	MON	1,790	21,475	09/11/2015	10/17/2052
03328W-AN-8	ANCHC 9R CR - CDO			4	1.F FE	5,000,000	99.8772	4,993,859	5,000,000	5,000,000	0	0	0	0	3.087	3.592	JAJO	33,441	212,506	06/17/2019	07/15/2032
03766#-AA-2	AASET 2014-1 AR - ABS			2	1.D FE	1,563,828	95.3236	1,490,697	1,563,828	1,563,828	0	0	0	0	4.067	4.111	MON	2,827	64,307	01/31/2018	01/15/2043
03766#-AB-0	AASET 2014-1 CR - ABS			2	3.B FE	183,212	52.6798	96,516	183,212	183,212	0	0	0	0	7.350	8.055	MON	598	8,652	01/31/2018	01/15/2043
03767G-AA-9	APID XXIX D - CDO		C	4	3.C FE	5,997,500	91.5712	5,723,198	6,250,000	6,003,649	0	6,149	0	0	5.465	6.308	JAJO	63,566	309,317	09/22/2020	07/25/2030
03768B-AA-9	APID XXX D - CDO			4	3.C FE	4,350,000	91.5600	3,982,861	4,350,000	4,350,000	0	0	0	0	5.818	6.050	JAJO	52,020	306,586	08/07/2018	10/20/2031
03789X-AD-0	DIN 2019-1 A21 - RMBS			2	2.B FE	970,692	98.6320	983,854	997,500	971,903	0	1,211	0	0	4.194	5.058	MJSD	3,021	10,459	10/28/2020	06/07/2049
03789X-AE-8	DIN 2019-1 A22 - RMBS			2	2.B FE	11,913,392	97.3090	11,599,354	11,920,125	11,913,508	0	117	0	0	4.723	4.763	MJSD	40,660	556,186	11/13/2020	06/07/2049
03789X-AE-8	DIN 2019-1 A22 - RMBS	C		2	2.B FE	249,375	97.3090	242,664	249,375	249,375	0	0	0	0	4.723	4.751	MJSD	851	11,778	05/28/2019	06/07/2049
04009G-AG-2	ARES LIII C - CDO		C	4	1.F FE	3,000,000	100.1525	3,004,575	3,000,000	3,000,000	0	0	0	0	2.865	2.874	JAJO	15,995	119,567	03/29/2019	04/24/2031
04016K-AA-7	ARES XLI E - CDO			4	4.A FE	5,047,608	96.7546	5,089,294	5,260,000	4,983,255	0	(58,706)	0	0	7.237	8.440	JAJO	82,476	343,853	11/10/2020	01/16/2029
04017J-AJ-0	ARES XLIX D - CDO		C	4	2.C FE	1,001,500	97.0224	970,224	1,000,000	975,667	0	(21,172)	0	0	3.216	3.580	JAJO	6,342	43,480	10/29/2018	07/22/2030
04017X-AA-8	ARES LIV E - CDO		C	4	3.C FE	4,008,950	99.3295	4,370,499	4,400,000	4,011,706	0	2,756	0	0	7.577	8.805	JAJO	72,596	351,310	03/09/2020	10/15/2032
04248N-AA-1	ARMYHW 2005 1A - RMBS			1	1.D FE	1,504,718	130.2345	1,837,867	1,411,198	1,501,340	0	(1,664)	0	0	5.524	4.967	JD	3,465	78,209	11/28/2018	06/15/2050
04248N-AA-1	ARMYHW 2005 1A - RMBS	0		1	1.D FE	159,313	130.2345	183,787	141,120	158,216	0	(425)	0	0	5.524	4.509	JD	346	7,795	03/15/2018	06/15/2050
04301Y-AA-1	ARTEMIS 2018-1 CN - ABS	0		4	2.B FE	11,614,866	45.5216	5,287,273	11,614,866	11,614,866	0	0	0	0	1.500	(0.078)	MON	7,160	172,554	11/02/2018	12/17/2068
04301Y-AA-1	ARTEMIS 2018-1 ON - ABS			4	2.B FE	4,878,244	45.5216	2,220,655	4,878,244	4,878,244	0	0	0	0	1.500	(0.078)	MON	3,007	72,505	11/02/2018	12/17/2068
04546K-AA-6	AASET 2018-2 A - ABS			2	2.B FE	3,905,238	94.4720	3,682,885	3,898,390	3,904,038	0	59	0	0	4.454	4.460	MON	7,235	174,381	04/22/2019	11/18/2038
04546K-AA-6	AASET 2018-2 A - ABS	0		2	2.B FE	21,453,433	94.4720	20,268,117	21,454,111	21,388,170	0	(55,268)	0	0	4.454	4.327	MON	39,815	955,566	11/01/2018	11/18/2038
04650U-AA-6	AT FDG NT ISSUER LLC - ABS			2	1.F FE	2,511,336	94.3819	2,370,247	2,511,336	2,511,336	0	0	0	0	4.250	4.272	MJSD	29,909	79,837	06/14/2013	09/23/2027
04650U-AA-6	AT FDG NT ISSUER LLC - ABS	0		2	1.F PL	1,922,354	94.3819	1,812,542	1,920,434	1,921,783	0	(198)	0	0	4.250	4.250	MJSD	1,814	81,586	02/15/2018	09/23/2027
04943A-AG-4	ATCLO VIII C - CDO	C	C	4	1.F FE	700,000	98.4090	688,863	700,000	700,000	0	0	0	0	2.769	3.122	JAJO	4,213	27,553	06/23/2017	01/16/2030
04964K-AS-0	ATRM IX CR - CDO	C	D	4	1.F FE	1,000,000	99.6278	996,278	1,000,000	1,000,000	0	0	0	0	2.774	3.062	FMAN	2,466	36,483	03/30/2017	05/28/2030
04965F-AJ-0	ATRM 15 C - CDO	0	C	4	1.F FE	8,000,000	99.7430	7,979,442	8,000,000	8,000,000	0	0	0	0	2.409	2.870	JAJO	37,475	281,315	11/16/2018	01/23/2031
04965F-AL-5	ATRM 15 D - CDO	0	C	4	2.C FE	2,750,000	96.6317	2,657,371	2,750,000	2,750,000	0	0	0	0	3.209	3.739	JAJO	17,160	119,069	11/16/2018	01/23/2031
04965F-AL-5	ATRM 15 D - CDO		C	4	2.C FE	1,012,809	96.6317	1,014,633	1,050,000	1,015,396	0	2,587	0	0	3.209	4.280	JAJO	6,552	8,736	09/09/2020	01/23/2031
04965T-AA-9	ATRM XIII E - CDO		C	4	4.A FE	6,020,710	93.3361	5,694,902	6,101,500	5,921,919	0	(82,628)	0	0	6.259	7.090	JAJO	74,258	435,117	02/05/2020	11/21/2030
04966H-AG-1	ATRM XIII C - CDO		C	4	1.F FE	1,988,500	97.4810	1,998,361	2,050,000	1,990,909	0	2,409	0	0	2.009	2.522	JAJO	8,009	10,769	09/10/2020	11/21/2030
05377R-DD-3	AESOP 182 B - ABS	0		4	1.F FE	999,963	107.0775	1,070,775	1,000,000	999,692	0	595	0	0	4.270	4.238	MON	1,305	42,700	10/17/2018	03/20/2025
05377R-DE-1	AESOP 182 C - ABS	0		4	2.B FE	3,123,930	105.3995	3,293,735	3,125,000	3,124,345	0	197	0	0	4.950	5.009	MON	4,727	154,688	10/17/2018	03/20/2025
05400E-AB-0	AVOLON AEROSPACE FDG 10 LTD - ABS		C		1.G PL	2,287,963	99.7042	2,281,195	2,287,963	2,287,963	0	0	0	0	3.388	3.388	MON	3,445	77,718	04/10/2017	03/31/2022
05492E-AG-8	BDS 2019-FL3 C - CDO			2	1.G FE	2,202,891	98.5309	2,216,944	2,250,000	2,218,511	0	15,621	0	0	2.453	4.167	MON	2,299	23,495	07/27/2020	12/17/2035
05492Q-AG-1	BDS 2020-FL5 C - CDO		C	2	1.G FE	190,875	98.5161	197,032	200,000	191,863	0	988	0	0	2.208	3.319	MON	172	2,251	06/23/2020	02/18/2037
05551C-AA-3	BIBCARD 2019-1 - ABS			4	2.A FE	19,100,000	106.6535	20,370,819	19,100,000	19,100,000	0	0	0	0	3.500	3.675	JAJO	167,125	616,506	10/22/2019	01/07/2030
05580N-AA-4	BRAD 2014-1 A - ABS			4	2.B PL	358,681	98.2500	352,404	358,681	358,681	0	0	0	0	4.213	4.247	MON	881	15,106	12/19/2014	03/12/2026
05587T-AG-1	BSPRT 2019-FL5 C - CDO			4	1.G FE	1,451,250	94.8060	1,422,090	1,500,000	1,456,824	0	5,574	0	0	2.159	3.131	MON	1,529	13,744	07/27/2020	05/15/2029
05683H-AG-0	BCC 2017-2 CR - CDO	C		4	1.F FE	600,000	99.7266	598,360	600,000	600,000	0	0	0	0	2.715	3.081	JAJO	3,031	22,926	06/30/2017	07/25/2030
05683V-AL-8	BCC 191 C - CDO		C	4	1.F FE	5,000,000	100.0092	5,000,462	5,000,000	5,000,000	0	0	0	0	2.968	3.458	JAJO	30,502	207,127	03/11/2019	04/18/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06759N-AA-7	BABSN 161R ER - CDO		C	4	3.C FE	2,700,000	92.4085	2,495,030	2,700,000	2,700,000	0	0	0	0	6.209	6.149	JAJO	32,598	199,254	07/25/2018	07/23/2030
06760K-AA-0	BABSN 182 D - CDO		C	4	3.C FE	4,193,900	93.6769	3,981,269	4,250,000	4,070,551	0	(102,077)	0	0	5.787	6.738	JAJO	53,288	297,293	04/04/2018	04/15/2030
06760M-AA-6	BMM 171 RSS - CDO	0		4	2.C FE	14,237,674	81.9024	11,773,980	14,375,623	14,279,779	0	13,649	0	0	0.000	8.476	JAJO	0	4,871	11/08/2017	01/15/2030
06760M-AA-6	BMM 171 RSS - CDO			4	2.C FE	10,223,862	81.9024	8,454,720	10,322,921	10,254,096	0	10,020	0	0	0.000	8.476	JAJO	0	3,654	11/08/2017	01/15/2030
06760Y-AA-0	BABSN 184 E - CDO			4	3.C FE	4,328,250	94.4804	4,109,897	4,350,000	4,221,419	0	(85,541)	0	0	6.187	6.707	JAJO	58,311	316,228	10/26/2018	10/15/2030
06761M-AB-3	BMM 181 A2 - CDO		C	4	1.C FE	12,526,910	98.9629	12,396,996	12,526,910	12,526,910	0	0	0	0	2.375	2.345	JAJO	64,461	0	12/31/2020	01/15/2031
06761M-AC-1	BMM 181 B - CDO		C	4	1.G FE	11,779,038	97.4142	11,474,454	11,779,038	11,779,038	0	0	0	0	3.175	3.151	JAJO	81,030	0	12/31/2020	01/15/2031
06761M-AD-9	BMM 181 C - CDO		C	4	2.C FE	6,263,455	94.1034	5,894,121	6,263,455	6,263,455	0	0	0	0	4.175	4.160	JAJO	56,658	0	12/31/2020	01/15/2031
06761N-AF-2	BMM 181 D - CDO		C	4	3.C FE	8,725,212	92.0190	8,028,851	8,725,212	8,725,212	0	0	0	0	8.175	8.225	JAJO	154,545	0	12/31/2020	01/15/2031
06761N-AC-9	BMM 181 SUB - CDO		C	4	6. *	11,850,654	76.6900	12,044,460	15,705,385	11,844,903	0	(5,751)	0	0	0.000	13.471	JAJO	0	0	12/31/2020	01/15/2031
06761T-AE-2	BMM 191 A2 - CDO		C	4	1.C FE	10,714,147	100.2947	10,745,722	10,714,147	10,714,147	0	0	0	0	2.937	2.949	JAJO	84,012	0	12/31/2020	10/15/2031
06761T-AE-2	BMM 191 A2 - CDO	C	C	4	1.C FE	396,820	100.2947	397,989	396,820	396,820	0	0	0	0	2.937	2.949	JAJO	2,525	0	12/31/2020	10/15/2031
06761T-AG-7	BMM 191 B - CDO		C	4	1.G FE	7,211,443	100.2056	7,226,270	7,211,443	7,211,443	0	0	0	0	3.937	3.959	JAJO	72,171	0	12/31/2020	10/15/2031
06761T-AG-7	BMM 191 B - CDO	C	C	4	1.G FE	267,091	100.2056	267,640	267,091	267,091	0	0	0	0	3.937	3.959	JAJO	2,278	0	12/31/2020	10/15/2031
06761T-AJ-1	BMM 191 C - CDO		C	4	2.C FE	3,852,974	98.6432	3,800,696	3,852,974	3,852,974	0	0	0	0	5.137	5.174	JAJO	56,861	0	12/31/2020	10/15/2031
06761T-AJ-1	BMM 191 C - CDO	C	C	4	2.C FE	142,703	98.6432	140,767	142,703	142,703	0	0	0	0	5.137	5.174	JAJO	2,106	0	12/31/2020	10/15/2031
06761U-AB-5	BMM 191 D - CDO		C	4	3.C FE	7,211,443	94.4109	6,808,388	7,211,443	7,211,443	0	0	0	0	8.737	8.836	JAJO	162,673	0	12/31/2020	10/15/2031
06761U-AB-5	BMM 191 D - CDO	C	C	4	3.C FE	267,091	94.4109	252,163	267,091	267,091	0	0	0	0	8.737	8.836	JAJO	6,025	0	12/31/2020	10/15/2031
06761U-AD-1	BMM 191 SUB - CDO		C	4	6. *	11,509,993	100.0000	11,509,993	11,509,993	11,509,993	0	0	0	0	0.000	5.908	JAJO	0	0	12/31/2020	10/15/2031
06761U-AD-1	BMM 191 SUB - CDO	C	C	4	6. *	426,295	100.0000	426,295	426,295	426,295	0	0	0	0	0.000	5.908	JAJO	0	0	12/31/2020	10/15/2031
07132E-AQ-8	BATLN 9R DR - CDO		C	4	2.C FE	2,372,004	97.8645	2,397,681	2,450,000	2,374,775	0	2,771	0	0	3.487	3.960	JAJO	18,510	18,017	12/15/2020	07/15/2031
07132K-AE-1	BATLN X DR - CDO			4	3.C FE	5,000,000	99.9991	4,999,956	5,000,000	5,000,000	0	0	0	0	6.865	7.239	JAJO	63,880	403,723	04/25/2019	01/24/2029
07133M-AE-6	BATLN XVI D - CDO		C	4	2.C FE	368,359	100.4793	379,310	377,500	368,586	0	227	0	0	4.578	4.928	JAJO	3,505	16,820	07/30/2020	12/19/2032
07133N-AA-2	BATLN XVI E - CDO		C	4	3.C FE	1,217,565	99.1348	1,239,185	1,250,000	1,214,197	0	(3,368)	0	0	7.918	8.074	JAJO	20,071	94,396	03/12/2020	12/19/2032
07134H-AA-4	BATLN 12 E - CDO			2	3.C FE	5,475,788	94.5589	5,322,718	5,629,000	5,340,901	0	(115,966)	0	0	6.312	7.420	FMAN	44,413	408,283	05/02/2019	05/19/2031
08182B-AG-3	BSP XVII C - CDO	C		4	1.F FE	1,000,000	98.6284	986,284	1,000,000	1,000,000	0	0	0	0	2.687	3.180	JAJO	5,822	38,435	06/06/2019	07/15/2032
08186U-AJ-1	BSP 22 D - CDO	C	C	4,5	2.C FE	250,000	99.9989	249,997	250,000	250,000	0	0	0	0	3.707	3.754	JAJO	257	0	12/04/2020	01/20/2032
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABLES LTD - A	0	C	4	2.A FE	6,800,000	108.7105	7,392,314	6,800,000	6,800,000	0	0	0	0	4.180	4.202	JAJO	66,323	284,240	03/02/2018	04/07/2028
09204J-AA-1	BLACK 192 D - CDO		C	4	3.C FE	4,331,250	83.3042	3,748,688	4,500,000	4,287,681	0	5,113	0	0	7.139	7.557	JAJO	62,467	481,856	06/18/2019	07/23/2032
09204V-AE-6	BLACK 161R DR - CDO		C	4	4.A FE	4,037,500	79.1932	3,365,711	4,250,000	3,938,896	0	(91,217)	0	0	5.815	7.231	JAJO	45,993	293,991	04/12/2018	04/26/2031
09609N-AJ-4	BLUEM 24 D - CDO		C	4	2.C FE	968,078	100.0419	975,408	975,000	968,269	0	191	0	0	4.118	4.210	JAJO	8,142	10,395	08/20/2020	04/21/2031
09626U-AQ-1	BLUEM 2013-1 BR - CDO	C	C	4	1.F FE	999,309	100.0009	1,000,009	1,000,000	971,865	0	(23,317)	0	0	2.858	3.852	JAJO	5,796	39,903	12/06/2016	01/22/2029
09628V-AQ-7	BLUEM 2016-3 BR - CDO	0		4	1.C FE	6,000,000	99.2120	5,952,723	6,000,000	6,000,000	0	0	0	0	1.921	1.926	FMAN	14,728	169,149	11/02/2018	11/15/2030
09629E-AJ-0	BLUEM II C - CDO		C	4	2.C FE	2,501,250	93.6928	2,342,321	2,500,000	2,437,066	0	(51,454)	0	0	3.220	3.636	JAJO	16,324	108,881	10/12/2018	10/21/2030
09629L-AG-0	BLUEM 23 C - CDO	0	C	4	1.F FE	7,000,000	99.3697	6,955,879	7,000,000	7,000,000	0	0	0	0	2.368	2.795	JAJO	33,618	244,541	10/17/2018	10/20/2031
09629L-AJ-4	BLUEM 23 D - CDO		C	4	2.C FE	963,150	95.9783	959,783	1,000,000	962,079	0	(1,071)	0	0	3.118	3.770	JAJO	6,323	0	12/07/2020	10/20/2031
09629Q-AA-2	BLUEM XXII E - CDO			4	3.C FE	3,709,560	87.7795	3,335,621	3,800,000	3,616,041	0	(86,118)	0	0	5.287	6.303	JAJO	43,529	246,498	06/19/2018	07/15/2031
09629R-AA-0	BLUEM 23 E - CDO		C	4	3.C FE	3,623,738	93.3551	3,402,794	3,645,000	3,620,408	0	(3,330)	0	0	5.868	6.220	JAJO	43,375	238,291	01/24/2020	10/20/2031
11044M-AA-4	BRITISH AIRWAYS PASS THROUGH CERTIFICATE			1	1.G FE	7,670,000	106.8750	8,197,313	7,670,000	7,670,000	0	0	0	0	4.250	4.250	FMAN	28,070	0	11/17/2020	05/15/2034
11044M-AA-4	BRITISH AIRWAYS PASS THROUGH CERTIFICATE	C		1	1.G FE	280,000	106.8750	299,250	280,000	280,000	0	0	0	0	4.250	4.250	FMAN	1,025	0	11/17/2020	05/15/2034
12328M-AN-1	BLX 2005-A A - ABS	C		2	1.E FE	16,619	83.4626	21,409	25,650	20,242	0	360	0	0	0.438	7.700	MON	1	242	01/25/2010	09/25/2038
12328M-AN-1	BLX 2005-A A - ABS			2	1.E FE	18,087	83.4626	21,409	25,650	21,102	0	303	0	0	0.438	6.320	MON	1	242	05/11/2010	09/25/2038
12479M-AH-1	CBCI 2016-1 A - ABS			4	1.F FE	3,161,135	94.6130	2,990,845	3,161,135	3,161,135	0	0	0	0	5.250	5.284	JAJO	35,036	186,031	05/19/2016	07/15/2046
12479M-AJ-7	CBCI 2016-1 B - ABS			4	2.B FE	10,400,000	93.6509	9,739,694	10,400,000	10,400,000	0	0	0	0	7.500	7.570	JAJO	164,667	780,000	05/19/2016	07/15/2046
12479R-AB-3	CAUTO 2014-1 A - ABS	C		4	1.E FE	461,543	100.2781	463,105	461,821	461,786	0	42	0	0	3.660	3.698	MON	751	16,856	10/10/2014	10/17/2044
12479R-AD-9	CAUTO 2017-1 A1 - ABS	C		4	1.E FE	229,340	100.1514	230,200	229,852	229,677	0	128	0	0	3.870	3.963	MON	395	8,873	04/03/2018	04/15/2047
12479R-AD-9	CAUTO 2017-1 A1 - ABS			4	1.E FE	238,977	100.1514	239,408	239,046	239,027	0	15	0	0	3.870	3.908	MON	411	9,335	03/30/2017	04/15/2047
12479R-AE-7	CAUTO 2017-1 A2 - ABS			4	1.E FE	919,280	101.6872	934,920	919,408	919,343	0	18	0	0	4.180	4.219	MON	1,708	38,328	03/30/2017	04/15/2047
12479R-AF-4	CAUTO 2017-1 A3 - ABS			4	1.E FE	4,737,656	101.9866	4,831,774	4,737,656	4,737,656	0	0	0	0	4.330	4.380	MON	9,117	207,844	10/11/2018	04/15/2047
12479R-AF-4	CAUTO 2017-1 A3 - ABS	0		4	1.E FE	6,688,456	101.9866	6,821,328	6,688,456	6,688,456	0	0	0	0	4.330	4.380	MON	12,872	288,912	10/11/2018	04/15/2047
12482N-AJ-0	CBAM 1910 C - CDO		C	4	1.F FE	4,500,000	100.1733	4,507,800	4,500,000	4,500,000	0	0	0	0	2.968	3.444	JAJO	27,086	184,580	04/10/2019	04/20/2032
12502Y-AP-8	CCRIN 2012 C - ABS		C	4	1.F FE	255,595	101.4695	259,351	255,595	255,595	0	0	0	0	4.750	4.797	MON	708	12,081	07/06/2012	07/11/2022
12510H-AF-7	CAUTO 2020-1 A6 - ABS			4	1.E FE	2,126,805	104.5932	2,225,861	2,128,113	2,127,389	0	585	0	0	3.810	3.845	MON	3,604	72,526	01/15/2020	02/15/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12528H-AA-8	CFIP 2017-1 E - CDO			4	3.C FE	3,096,125	95.6951	2,966,548	3,100,000	3,011,116	0	(67,015)	0	0	6.418	7.313	JAJO	40,895	237,449	08/15/2018	01/18/2030
12530M-AA-3	SORT 2020-1 A1 - ABS			4	1.D FE	1,908,494	101.8615	1,944,289	1,908,758	1,908,496	0	2	0	0	1.690	1.690	MON	1,434	12,724	07/14/2020	07/15/2060
12530M-AA-3	SORT 2020-1 A1 - ABS	C		4	1.D FE	1,908,494	101.8615	1,944,289	1,908,758	1,908,496	0	2	0	0	1.690	1.690	MON	1,434	12,724	07/14/2020	07/15/2060
12547W-AA-2	CIFC 2018-I E - CDO		C	4	3.C FE	2,521,000	90.3802	2,528,839	2,798,000	2,503,923	0	(22,022)	0	0	5.218	7.294	JAJO	30,010	143,079	11/19/2020	04/18/2031
12550G-AE-3	CIFC 185 B - CDO	D	C	4	1.F FE	7,200,000	99.9996	7,199,974	7,200,000	7,200,000	0	0	0	0	2.387	2.395	JAJO	37,235	254,769	11/20/2018	01/15/2032
12550G-AG-8	CIFC 185 C - CDO		C	4	2.C FE	2,805,375	97.0339	2,765,468	2,850,000	2,807,683	0	2,308	0	0	3.237	3.479	JAJO	19,988	116,727	05/11/2020	01/15/2032
12550N-AJ-7	CIFC 155R DR - CDO		D	4	3.C FE	3,450,000	96.0001	3,312,002	3,450,000	3,450,000	0	0	0	0	5.765	6.072	JAJO	37,015	239,095	04/10/2018	10/25/2027
12550Y-AG-9	CIFC 2017-II C - CDO	C		4	1.F FE	600,000	99.2049	595,230	600,000	600,000	0	0	0	0	2.568	2.917	JAJO	3,125	22,177	03/28/2017	04/20/2030
12553D-AE-7	CIFC 191 C - CDO		C	4	1.F FE	3,150,000	100.0885	3,152,789	3,150,000	3,150,000	0	0	0	0	2.918	2.925	JAJO	18,641	127,609	02/15/2019	04/20/2032
12554X-AG-7	CIFC 195 C - CDO		C	4	2.C FE	634,375	100.3078	702,155	700,000	637,077	0	2,702	0	0	4.037	5.585	JAJO	6,123	16,170	05/08/2020	10/15/2032
12555X-AJ-0	CIFC 2019-VI D - CDO		C	4	2.C FE	1,370,483	100.2620	1,378,603	1,375,000	1,367,446	0	(3,037)	0	0	4.180	4.000	JAJO	12,294	32,649	06/05/2020	01/18/2033
12563L-AL-1	CLIF 191 A - RMBS			4	1.F FE	354,444	101.9754	361,449	354,447	354,691	0	560	0	0	3.710	3.720	MON	475	13,549	05/07/2019	05/18/2044
12635X-AA-3	CSCN 1 A - CDO			4	1.E PL	961,367	111.4040	1,147,509	1,030,043	948,509	0	(35,747)	0	0	1.500	0.705	FMAN	1,459	15,708	12/15/2016	04/01/2056
12635X-AB-1	CSCN 1 B - CDO			4	2.B PL	591,513	133.1670	787,700	591,513	591,513	0	0	0	0	1.500	2.402	FMAN	838	9,021	08/24/2015	04/01/2056
14311Y-AA-8	CGMS 2018-1 D - CDO			4	3.C FE	5,277,294	89.9643	4,835,581	5,375,000	5,277,805	0	511	0	0	5.968	6.414	JAJO	65,051	303,597	12/09/2020	04/21/2031
14314F-AG-3	CGMS 2017-3 B - CDO	C	C	4	1.F FE	1,000,000	98.6237	986,237	1,000,000	1,000,000	0	0	0	0	2.568	2.937	JAJO	5,208	36,962	06/23/2017	07/20/2029
14314L-AJ-4	CGMS 2014-2-R B - CDO	D	C	4	1.F FE	5,453,594	96.0167	5,280,919	5,500,000	5,327,434	0	(130,983)	0	0	2.046	2.561	FMAN	14,379	162,062	10/25/2018	05/15/2031
14314T-AA-6	CGMS 2014-4-R D - CDO		C	4	4.A FE	3,250,000	87.7681	2,852,463	3,250,000	3,250,000	0	0	0	0	5.887	6.047	JAJO	41,453	230,646	06/15/2018	07/15/2030
14315J-AG-4	CGMS 172 B - CDO		C	4	1.F FE	9,931,250	99.5041	9,950,413	10,000,000	9,945,230	0	8,318	0	0	2.618	5.125	JAJO	53,095	374,692	03/19/2019	07/20/2031
14315M-AA-0	CGMS 2014-3-R D - CDO		C	4	4.A FE	3,350,000	86.2969	2,890,946	3,350,000	3,350,000	0	0	0	0	5.617	5.802	JAJO	34,495	225,485	05/23/2018	07/28/2031
14316D-AA-9	CGMS 191 D - CDO			4	3.C FE	1,559,436	97.1730	1,588,778	1,635,000	1,553,733	0	(5,704)	0	0	6.918	7.750	JAJO	22,937	74,344	08/20/2020	04/21/2031
14316E-AJ-8	CGMS 192 C - CDO			4	2.C FE	1,200,750	99.9990	1,249,988	1,250,000	1,202,208	0	1,458	0	0	3.937	4.397	JAJO	10,662	12,698	09/23/2020	07/15/2032
14686A-AG-4	CARVL 2 D - CDO			4	2.C FE	619,719	100.1284	625,803	625,000	619,361	0	(358)	0	0	4.368	4.529	JAJO	5,536	15,412	06/09/2020	04/20/2032
14686C-AA-3	CARVL 2 E - CDO			4	3.C FE	887,220	99.3937	894,543	900,000	887,064	0	(156)	0	0	6.968	6.545	JAJO	12,717	0	12/02/2020	04/20/2032
14855J-AB-1	CLAST 161 A - ABS			4	1.G FE	1,783,007	95.0969	1,777,941	1,869,610	1,782,793	0	(324)	0	0	4.450	7.226	MON	7,738	64,303	09/30/2020	08/15/2041
14855J-AC-9	CLAST 161 B - ABS			4	2.C FE	425,931	80.7535	344,190	426,223	425,875	0	(167)	0	0	6.150	6.247	MON	1,165	26,190	08/01/2016	08/15/2041
14855J-AD-7	CLAST 161 C - ABS			4	5.B FE	31,030	50.2197	15,691	31,245	30,699	0	(519)	0	0	8.000	8.522	MON	111	1,832	08/01/2016	08/15/2041
14855L-AB-6	CLAST 171 A - ABS			4	2.B FE	2,740,464	93.6458	2,566,441	2,740,583	2,740,479	0	(20)	0	0	3.967	4.001	MON	4,832	108,654	07/07/2017	07/15/2042
14855M-AA-6	CLAST 2019-1 A - ABS	C		2	2.B FE	204,969	95.0994	194,925	204,970	204,969	0	0	0	0	3.967	4.000	MON	361	8,131	04/11/2019	04/15/2039
14856C-AA-7	CLAST 2018-1 A - ABS	C		4	2.A FE	873,428	95.0504	868,349	913,567	871,063	0	(901)	0	0	4.125	4.732	MON	1,675	35,800	03/24/2020	06/15/2043
14856C-AA-7	CLAST 2018-1 A - ABS	D		4	2.A FE	5,635,718	95.0504	5,383,766	5,664,118	5,634,234	0	(4,650)	0	0	4.125	4.242	MON	10,384	233,641	12/03/2018	06/15/2043
14856E-AA-3	CLAST 151R A - ABS			2	1.F PL	18,045,087	95.1730	17,252,028	18,127,019	18,052,507	0	(8,976)	0	0	4.750	4.951	MON	38,268	912,825	03/08/2019	03/15/2034
15673Y-AA-7	CERB XXVI A1T - CDO	C	C	2	1.A FE	250,000	98.9208	247,302	250,000	250,000	0	0	0	0	1.987	1.994	JAJO	1,076	7,829	03/27/2019	04/15/2031
16643D-AA-6	CHEST 1412 N - RMBS			2	1.G FE	1,192,500	102.8295	1,226,242	1,192,500	1,192,500	0	0	0	0	4.500	4.525	MJSD	2,385	53,663	12/11/2014	12/15/2034
17180Y-AA-9	CIFC 2018-2 D - CDO		C	4	3.C FE	6,346,968	95.3443	6,149,705	6,450,000	6,330,163	0	(17,024)	0	0	6.068	6.644	JAJO	79,369	434,690	11/10/2020	04/21/2031
17182H-AA-4	CIFC 2018-IV D - CDO		C	4	3.C FE	6,299,550	95.4305	6,107,554	6,400,000	6,284,674	0	(15,963)	0	0	6.118	6.610	JAJO	80,482	471,362	08/08/2019	10/17/2031
19423D-AD-2	CASL 2018-A C - ABS	D		4	2.B FE	3,929,117	105.2697	4,137,099	3,930,000	3,929,418	0	137	0	0	5.500	5.568	MON	3,603	216,150	11/07/2018	12/26/2047
210795-QB-9	UNITED AIRLINES 2012-2 PASS THROUGH TRUS	C		1	2.B FE	195,097	101.1647	197,370	195,097	195,097	0	0	0	0	4.000	3.995	AO	1,344	7,804	09/19/2012	04/29/2026
21079N-AA-9	UAL 2007-1 A - ABS	D		1	2.C FE	584,920	101.1839	538,041	531,746	544,477	0	(9,367)	0	0	5.983	2.884	AO	6,363	31,814	04/01/2017	10/19/2023
21079R-AA-0	UAL 2007-1 B - ABS	D		1	3.B FE	369,122	99.4485	351,699	353,649	361,888	0	(1,062)	0	0	6.903	3.736	AO	4,882	24,412	04/01/2017	10/19/2023
22615M-AS-1	DEN14 XIV CR - CDO	D		4	1.G FE	4,500,000	99.1709	4,462,689	4,500,000	4,500,000	0	0	0	0	2.559	2.567	JAJO	22,392	165,102	11/01/2018	10/23/2031
22822R-BH-2	CROCAS 2018-2 C - RMBS			4	1.F FE	151,064	115.3079	172,962	150,000	150,844	0	(82)	0	0	4.241	4.190	MON	283	6,362	07/26/2018	07/15/2048
22822R-BH-2	CROCAS 2018-2 C - RMBS	D		4	1.F FE	2,921,767	115.3079	3,343,928	2,900,000	2,917,383	0	(1,713)	0	0	4.241	4.184	MON	5,466	122,989	09/14/2018	07/15/2048
23304G-AF-8	DNKN 2017-1 A II - RMBS			4	2.B FE	6,515,750	106.1920	6,919,205	6,515,750	6,515,750	0	0	0	0	4.030	4.050	FMAN	29,905	262,978	09/14/2017	11/20/2047
23304G-AF-8	DNKN 2017-1 A II - RMBS	D		4	2.B FE	13,517,750	106.1920	14,354,769	13,517,750	13,517,750	0	0	0	0	4.030	4.050	FMAN	62,043	544,765	02/21/2018	11/20/2047
23304G-AL-5	DNKN 2019-1 A23 - RMBS			4	2.B FE	2,197,731	108.0650	2,391,465	2,212,988	2,198,693	0	962	0	0	4.352	4.456	FMAN	10,969	92,917	04/06/2020	05/20/2049
24703N-AD-1	DEFT 2020-1 B - ABS	C		4	1.C FE	362,971	103.9559	377,360	363,000	362,978	0	8	0	0	2.980	3.002	MON	270	7,001	04/21/2020	04/24/2023
24703N-AD-1	DEFT 2020-1 B - ABS	D		4	1.C FE	2,736,780	103.9559	2,845,272	2,737,000	2,736,837	0	57	0	0	2.980	3.002	MON	2,039	52,789	04/21/2020	04/24/2023
24703N-AE-9	DEFT 2020-1 C - ABS	C		4	1.F FE	352,968	105.7369	373,251	353,000	352,975	0	8	0	0	4.260	4.302	MON	376	9,733	04/21/2020	06/22/2023
24703N-AE-9	DEFT 2020-1 C - ABS	D		4	1.F FE	2,646,758	105.7369	2,798,856	2,647,000	2,646,815	0	57	0	0	4.260	4.302	MON	2,819	72,982	04/21/2020	06/22/2023
25256L-AC-5	DIMND 181 B - CDO	D	C	4	1.C FE	1,250,000	97.5656	1,219,570	1,250,000	1,250,000	0	0	0	0	2.016	2.017	JAJO	4,969	39,100	08/24/2018	07/22/2030
25257A-AA-2	DIMND 191 A1 - CDO	C	C	2	1.A FE	250,000	99.1212	247,803	250,000	250,000	0	0	0	0	1.815	1.819	JAJO	844	7,259	04/12/2019	04/25/2029
25257A-AE-4	DIMND 191 B - CDO		C	2	1.C FE	1,750,000	98.6062	1,725,608	1,750,000	1,750,000	0	0	0	0	2.715	2.747	JAJO	8,842	66,867	04/12/2019	04/25/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25257A-AG-9	DIMND 191 C - CDO		C	4	1.F FE	244,688	98.7143	246,786	250,000	245,160	0	473	0	0	3.815	4.441	JAJO	1,775	5,331	06/18/2020	04/25/2029
25267T-AB-7	SHINE 2017-1 B - ABS	0		4	2.B FE	600,000	104.1414	624,848	600,000	600,000	0	0	0	0	4.704	4.750	MON	862	28,224	12/07/2017	12/20/2047
25267T-AB-7	SHINE 2017-1 B - ABS			4	2.B FE	250,000	104.1414	260,353	250,000	250,000	0	0	0	0	4.704	4.750	MON	359	11,760	12/07/2017	12/20/2047
25267T-AC-5	SHINE 2017-1 C - ABS	0		4	3.B FE	1,450,000	102.8210	1,490,905	1,450,000	1,450,000	0	0	0	0	5.927	6.001	MON	2,626	85,941	12/07/2017	12/20/2047
25267T-AC-5	SHINE 2017-1 C - ABS			4	3.B FE	500,000	102.8210	514,105	500,000	500,000	0	0	0	0	5.927	6.001	MON	906	29,635	12/07/2017	12/20/2047
25267T-AJ-0	SHINE 2020-1A B - ABS			2	2.B FE	200,000	100.0200	200,040	200,000	200,000	0	0	0	0	3.722	3.751	MON	227	3,495	06/25/2020	07/20/2050
25267T-AL-5	SHINE 2020-1A C - ABS			2	3.B FE	250,000	99.5688	248,922	250,000	250,000	0	0	0	0	5.927	6.001	MON	453	6,956	06/25/2020	07/20/2050
25755T-AE-0	DPABS 2015-1 A2 - RMBS	0		4	2.A FE	2,633,022	105.6790	2,782,660	2,633,125	2,633,078	0	8	0	0	4.474	4.499	JAJO	21,598	117,806	12/17/2018	10/25/2045
25755T-AH-3	DPABS 2017-1 A23 - RMBS			4	2.A FE	2,570,500	107.1300	2,743,385	2,560,800	2,568,731	0	(751)	0	0	4.118	4.083	JAJO	19,333	105,684	03/21/2019	07/25/2047
25755T-AH-3	DPABS 2017-1 A23 - RMBS	C		4	2.A FE	291,000	107.1300	311,748	291,000	291,000	0	0	0	0	4.118	4.139	JAJO	2,197	11,991	06/12/2017	07/25/2047
25755T-AK-6	DPABS 2018-1 A22 - RMBS			4	2.A FE	488,750	108.6920	531,232	488,750	488,750	0	0	0	0	4.328	4.351	JAJO	3,878	21,167	04/18/2018	07/27/2048
25755T-AL-4	DPABS 2019-1 A2 - RMBS			4	2.A FE	495,000	106.2210	525,794	495,000	495,000	0	0	0	0	3.668	3.668	JAJO	3,329	16,946	11/06/2019	10/25/2049
262431-AE-9	DRSLF 50 C - CDO		C	4	1.F FE	3,960,000	100.0010	4,000,040	4,000,000	3,890,194	0	(62,547)	0	0	2.487	2.973	JAJO	21,553	145,454	03/06/2019	07/15/2030
26244L-AC-8	DRSLF 41 ER - CDO		C	4	3.C FE	3,965,000	89.5736	3,582,946	4,000,000	3,841,177	0	(99,960)	0	0	5.537	6.428	JAJO	47,986	269,487	04/30/2018	04/15/2031
26245R-AG-5	DRSLF 58 C - CDO	0		4	1.F FE	1,483,500	97.5520	1,463,280	1,500,000	1,448,931	0	(30,281)	0	0	2.018	2.570	JAJO	6,221	47,609	10/29/2018	07/17/2031
26245T-AA-4	DRSLF 58 E - CDO			4	3.C FE	1,701,813	92.2789	1,684,090	1,825,000	1,702,723	0	910	0	0	5.568	6.694	JAJO	20,887	0	11/24/2020	07/17/2031
26249Y-AG-6	DRSLF 37 CN - CDO			4	1.D FE	487,142	90.3062	451,531	500,000	515,222	0	(10,243)	0	0	0.000	1.192	JAJO	0	36,432	01/29/2015	04/15/2027
26251M-AA-0	DRSLF 64 E - CDO		C	2	3.C FE	1,562,541	93.8901	1,549,187	1,650,000	1,532,813	0	(24,270)	0	0	5.818	7.315	JAJO	19,732	82,909	10/02/2020	04/18/2031
27034M-AB-0	EARN 2016-D A2 - ABS	C		4	1.A FE	0	100.8895	0	0	0	0	0	0	0	2.720	2.749	MON	0	(9)	10/25/2016	01/25/2041
27830B-BE-3	EATON 2013-1 BRR - CDO			4	1.F FE	6,000,000	100.0008	6,000,049	6,000,000	6,000,000	0	0	0	0	3.037	3.347	JAJO	39,479	251,957	07/19/2019	01/18/2028
27830U-AA-0	EATON 2014-1 E - CDO			4	3.C FE	4,053,500	94.2589	3,911,743	4,150,000	3,955,617	0	(83,724)	0	0	5.937	6.959	JAJO	53,382	296,626	11/15/2018	07/15/2030
30227X-AA-9	EXTNT 191 A2 - ABS	C		4	1.G FE	235,625	103.6509	259,127	250,000	238,003	0	2,378	0	0	3.204	4.713	MON	134	6,675	03/18/2020	07/26/2049
30256W-AC-1	FDF 1 C - CDO		C	2	1.F FE	397,000	100.2020	400,808	400,000	398,485	0	485	0	0	6.875	6.985	MN	3,743	27,500	10/23/2015	11/12/2030
30258B-AE-1	FDF 2 C - CDO	0	C	2	1.F FE	500,500	99.9901	499,950	500,000	500,347	0	(88)	0	0	6.285	6.262	MN	4,277	31,425	03/22/2018	05/12/2031
30258H-AA-6	FNBM LLC - ABS			4	1.F PL	1,900,000	100.6000	1,911,400	1,900,000	1,900,000	0	0	0	0	4.192	4.221	MON	8,187	74,347	05/31/2017	05/31/2022
30605Y-AB-7	FLCON 171 A - ABS			4	1.G FE	349,909	95.7970	334,437	349,110	349,926	0	272	0	0	4.581	4.568	MON	711	15,985	02/01/2017	02/15/2042
30605Y-AB-7	FLCON 171 A - ABS	0		4	1.G FE	876,266	95.7970	836,092	872,775	876,987	0	1,190	0	0	4.581	4.509	MON	5,143	36,421	03/15/2018	02/15/2042
30605Y-AD-3	FLCON 171 B - ABS			4	2.C FE	229,273	80.9137	185,773	229,594	229,119	0	(247)	0	0	6.300	6.409	MON	643	14,459	02/01/2017	02/15/2042
30610G-AA-1	FLCON 2019-1 A - ABS		D	4	2.B FE	431,484	95.7745	435,918	455,151	428,752	0	(2,732)	0	0	3.597	5.009	MON	728	11,423	12/22/2020	09/15/2039
30610G-AA-1	FLCON 2019-1 A - ABS	C	D	4	2.B FE	569,676	95.7745	545,624	569,697	568,936	0	(444)	0	0	3.597	3.454	MON	911	20,492	10/22/2019	09/15/2039
33767J-AA-0	FKH 2020-SFR2 A - RMBS			4	1.A FE	499,996	100.4281	502,141	500,000	499,986	0	(10)	0	0	1.266	1.255	MON	528	721	10/02/2020	10/19/2037
33882G-AC-2	FLAT 17 C - CDO	C		4	1.F FE	1,000,000	99.8509	998,509	1,000,000	1,000,000	0	0	0	0	2.521	2.813	FMAN	3,221	34,308	04/04/2017	05/15/2030
34417M-AB-3	FOCUS 2017-1 A22 - RMBS			4	2.B FE	2,412,500	95.9140	2,313,925	2,412,500	2,412,500	0	0	0	0	5.093	5.125	JAJO	20,819	122,869	03/21/2017	04/30/2047
347469-AA-6	FORT JACKSON HSG LLC - ABS			1	2.A FE	1,063,399	142.4244	1,514,540	1,063,399	1,063,399	0	0	0	0	7.050	7.050	MN	9,579	74,970	10/24/2008	11/15/2055
34961J-AJ-3	FCO IX C - CDO			2	1.G FE	3,505,875	96.0798	3,362,793	3,500,000	3,438,056	0	(55,121)	0	0	2.871	3.336	FMAN	12,840	132,567	12/11/2017	11/15/2029
34961J-AJ-3	FCO IX C - CDO	0		2	1.G FE	3,250,000	96.0798	3,122,593	3,250,000	3,250,000	0	0	0	0	2.871	2.880	FMAN	11,923	123,098	11/01/2017	11/15/2029
34961J-AS-3	FCO IX FR2 - CDO			4	1.A FE	100,000	100.0016	100,002	100,000	100,000	0	0	0	0	2.530	2.505	FMAN	323	633	08/04/2020	11/15/2029
34961W-AJ-4	FCO 11 BT - CDO	C		2	1.C FE	300,000	94.3132	282,940	300,000	300,000	0	0	0	0	1.937	1.934	JAJO	1,259	9,243	03/29/2018	04/15/2031
36173M-AA-4	GPIM 1 A - CDO			4	1.D PL	6,323,387	96.4142	6,096,644	6,323,387	6,323,387	0	0	0	0	1.500	2.122	JAJO	20,024	95,447	12/17/2018	12/15/2060
36173M-AA-4	GPIM 1 A - CDO	0		4	1.D PL	12,646,774	96.4142	12,193,289	12,646,774	12,646,774	0	0	0	0	1.500	2.122	JAJO	40,048	189,702	11/20/2018	12/15/2060
36173M-AB-2	GPIM 1 B - CDO			4	2.B PL	4,148,004	85.1067	3,530,231	4,148,004	4,148,004	0	0	0	0	1.500	14.792	JAJO	13,135	62,219	12/17/2018	12/15/2060
36173M-AB-2	GPIM 1 B - CDO	0		4	2.B PL	7,835,119	85.1067	6,668,213	7,835,119	7,835,119	0	0	0	0	1.500	14.792	JAJO	24,811	117,523	11/20/2018	12/15/2060
36186E-AA-7	GMACN 2003A CTF - RMBS			4	1.F	2,032,065	126.4039	2,197,372	1,738,373	1,989,718	0	(10,171)	0	0	6.240	4.692	MON	9,040	108,474	10/04/2016	10/10/2041
36186E-AA-7	GMACN 2003A CTF - RMBS	0		4	1.F	1,001,873	126.4039	1,098,686	869,187	990,247	0	(4,868)	0	0	6.240	4.747	MON	4,520	54,237	07/12/2018	10/10/2041
36259B-AC-1	GPMT 2019-FL2 AS - CDO			2	1.A FE	887,000	99.4095	994,095	1,000,000	936,564	0	49,564	0	0	1.752	9.510	MON	535	14,504	04/14/2020	02/22/2036
36259B-AE-7	GPMT 2019-FL2 B - CDO			4	1.D FE	246,016	98.9829	247,457	250,000	247,173	0	1,157	0	0	2.052	3.178	MON	157	2,189	07/23/2020	02/22/2036
36259B-AG-2	GPMT 2019-FL2 C - CDO			2	1.G FE	1,023,534	97.1903	1,020,499	1,050,000	1,030,197	0	6,662	0	0	2.502	3.977	MON	803	11,879	07/23/2020	02/22/2036
36320W-AQ-9	GALXY XXI CR - CDO	0	C	4	1.F FE	3,940,000	97.2956	3,891,824	4,000,000	3,850,923	0	(76,929)	0	0	1.968	2.566	JAJO	15,966	123,516	10/31/2018	04/21/2031
36321L-AE-9	GALXY 26 C - CDO	0		4	1.F FE	1,650,000	99.9991	1,649,985	1,650,000	1,650,000	0	0	0	0	2.363	2.765	FMAN	4,223	53,743	10/23/2018	11/22/2031
36361U-AE-0	GALL 2017-1 C - CDO	C		4	1.F FE	1,000,000	97.9610	979,610	1,000,000	1,000,000	0	0	0	0	2.337	2.543	JAJO	5,063	34,876	09/21/2017	07/15/2027
375414-AA-7	GILBT 1 E - CDO		C	4	3.C FE	5,438,731	98.0128	6,184,605	6,310,000	5,435,196	0	(4,102)	0	0	6.637	9.587	JAJO	90,737	386,956	12/11/2020	10/15/2030
38011W-AA-4	GMACN 2002A CTF - RMBS	0		4	1.F	2,844,549	125.1315	2,948,223	2,356,100	2,796,349	0	(24,224)	0	0	6.845	4.423	MON	13,440	161,275	12/17/2018	05/10/2037
38011W-AA-4	GMACN 2002A CTF - RMBS			4	1.F	2,844,549	125.1315	2,948,223	2,356,100	2,796,597	0	(24,073)	0	0	6.845	4.422	MON	13,440	161,980	12/17/2018	05/10/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38137H-BY-3	GLD11 XI CR2 - CDO	D		4	1.F FE	2,481,250	97.6974	2,442,436	2,500,000	2,421,421	0	(50,351)	0	0	1.968	2.497	JAJO	10,112	78,078	10/23/2018	01/21/2031
38137P-AY-6	GLD10 10R DR - CDO		D	4	2.C FE	388,125	97.4137	438,362	450,000	391,524	0	3,399	0	0	3.268	5.611	JAJO	2,982	8,581	05/08/2020	07/21/2031
38137Y-AJ-0	GLM 4 C - CDO		C	4	1.F FE	9,000,000	99.9265	8,993,389	9,000,000	9,000,000	0	0	0	0	2.915	2.924	JAJO	48,822	363,301	01/24/2019	04/24/2031
38138D-AJ-5	GLM 5 C - CDO		C	4	1.F FE	5,000,000	99.9441	4,997,203	5,000,000	5,000,000	0	0	0	0	2.918	2.926	JAJO	29,589	247,328	07/25/2019	10/20/2032
38138L-AG-3	GLM 7 D - CDO		C	4	2.C FE	2,141,274	98.6908	2,245,216	2,275,000	2,152,517	0	11,243	0	0	3.198	4.379	JAJO	14,755	34,535	06/03/2020	04/21/2031
38172X-AN-9	GOCAP 16 CR - CDO	D	C	2	1.F FE	1,015,550	96.2571	962,571	1,000,000	981,583	0	(24,694)	0	0	3.215	3.759	JAJO	5,983	43,307	12/12/2017	07/25/2029
38174T-AC-0	GOCAP 33R AR - CDO	D		2	1.F FE	19,750,000	98.9644	19,545,469	19,750,000	19,750,000	0	0	0	0	1.947	1.936	FMAN	41,655	554,192	11/20/2018	11/21/2028
38174T-AC-0	GOCAP 33R AR - CDO			2	1.F FE	6,500,000	98.9644	6,432,686	6,500,000	6,500,000	0	0	0	0	1.947	1.936	FMAN	13,709	182,392	11/20/2018	11/21/2028
38175B-AE-4	GOCAP 36 C - CDO	D	C	2	1.F FE	2,750,000	93.4428	2,569,676	2,750,000	2,750,000	0	0	0	0	2.325	2.345	FMAN	10,122	89,519	02/23/2018	02/05/2031
38522H-AC-5	GACM 2020-FL2 AS - CDO	C	C	4	1.A FE	100,000	101.4851	101,485	100,000	100,000	0	0	0	0	3.403	3.545	MON	161	1,837	05/29/2020	03/16/2035
39729R-AE-8	GRNPK 1 D - CDO			4	2.C FE	624,240	97.2087	656,159	675,000	626,269	0	2,029	0	0	2.737	3.827	JAJO	4,003	4,787	08/12/2020	04/15/2031
40168P-AA-6	GPDFNI-2 2 A1 - CDO			4	1.G FE	4,177,570	101.4992	4,240,200	4,177,570	4,177,570	0	0	0	0	2.987	3.010	JAJO	27,035	173,304	04/12/2016	04/15/2027
40168P-AB-4	GPDFNI-2 2 A2 - CDO			4	1.G FE	2,130,841	101.4992	2,162,787	2,130,841	2,130,841	0	0	0	0	2.987	3.010	JAJO	13,790	88,397	07/05/2016	04/15/2027
40168P-AC-2	GPDFNI-2 2 A3 - CDO			4	1.G FE	1,822,430	101.4992	1,849,752	1,822,430	1,822,430	0	0	0	0	2.987	3.010	JAJO	11,794	75,603	08/26/2016	04/15/2027
40168P-AD-0	GPDFNI-2 2 A4 - CDO			4	1.G FE	1,682,243	101.4992	1,707,463	1,682,243	1,682,243	0	0	0	0	2.987	3.010	JAJO	10,887	69,787	05/11/2017	04/15/2027
40168P-AE-8	GPDFNI-2 2 A5 - CDO			4	1.G FE	2,101,810	101.4992	2,133,320	2,101,810	2,101,810	0	0	0	0	2.987	3.010	JAJO	13,602	87,193	06/09/2017	04/15/2027
40168P-AH-1	GPDFNI-2 2 B1 - CDO			4	2.C FE	1,401,869	102.1875	1,432,535	1,401,869	1,401,869	0	0	0	0	3.362	3.387	JAJO	10,211	63,500	04/12/2016	04/15/2027
40168P-AJ-7	GPDFNI-2 2 B2 - CDO			4	2.C FE	700,935	102.1875	716,268	700,935	700,935	0	0	0	0	3.362	3.387	JAJO	5,106	31,750	07/05/2016	04/15/2027
40168P-AK-4	GPDFNI-2 2 B3 - CDO			4	2.C FE	700,934	102.1875	716,267	700,934	700,934	0	0	0	0	3.362	3.387	JAJO	5,106	31,750	08/26/2016	04/15/2027
40168P-AL-2	GPDFNI-2 2 B4 - CDO			4	2.C FE	700,935	102.1875	716,268	700,935	700,935	0	0	0	0	3.362	3.387	JAJO	5,106	31,750	05/11/2017	04/15/2027
40168P-AM-0	GPDFNI-2 2 B5 - CDO			4	2.C FE	971,923	102.1875	993,184	971,923	971,923	0	0	0	0	3.362	3.387	JAJO	7,080	44,025	06/09/2017	04/15/2027
40168P-AQ-1	GPDFNI-2 2 C1 - CDO			4	3.B FE	3,672,005	123.0877	4,198,214	3,410,750	4,140,436	0	191,995	0	0	3.000	7.540	JAJO	22,170	104,028	09/27/2018	04/15/2027
40168P-AR-9	GPDFNI-2 2 C2 - CDO			4	3.B FE	1,738,852	123.0877	1,976,461	1,605,734	1,935,546	0	88,900	0	0	3.000	7.540	JAJO	10,437	48,975	09/27/2018	04/15/2027
40168P-AS-7	GPDFNI-2 2 C3 - CDO			4	3.B FE	1,366,241	123.0877	1,552,933	1,261,648	1,520,786	0	69,850	0	0	3.000	7.540	JAJO	8,201	38,480	09/27/2018	04/15/2027
40168P-AT-5	GPDFNI-2 2 C4 - CDO			4	3.B FE	633,898	123.0877	724,737	588,798	714,763	0	33,144	0	0	3.000	7.540	JAJO	3,827	17,958	09/27/2018	04/15/2027
40168P-AU-2	GPDFNI-2 2 C5 - CDO			4	3.B FE	1,526,630	123.0877	1,745,400	1,418,013	1,721,379	0	79,822	0	0	3.000	7.540	JAJO	9,217	43,249	09/27/2018	04/15/2027
40168P-AX-6	GPDFNI-2 2 D1 - CDO			4	4.B FE	1,633,553	126.4953	1,923,935	1,520,954	1,903,972	0	116,500	0	0	3.000	9.157	JAJO	9,886	46,389	09/27/2018	04/15/2027
40168P-AY-4	GPDFNI-2 2 D2 - CDO			4	4.B FE	802,453	126.4953	938,166	741,661	919,108	0	55,686	0	0	3.000	9.157	JAJO	4,821	22,621	09/27/2018	04/15/2027
40168P-AZ-1	GPDFNI-2 2 D3 - CDO			4	4.B FE	658,889	126.4953	776,014	613,473	767,962	0	46,990	0	0	3.000	9.157	JAJO	3,988	18,711	09/27/2018	04/15/2027
40168P-BA-5	GPDFNI-2 2 D4 - CDO			4	4.B FE	651,115	126.4953	766,858	606,234	758,901	0	46,435	0	0	3.000	9.157	JAJO	3,941	18,490	09/27/2018	04/15/2027
40168P-BB-3	GPDFNI-2 2 D5 - CDO			4	4.B FE	679,803	126.4953	800,646	632,945	792,338	0	48,481	0	0	3.000	9.157	JAJO	4,114	19,305	09/27/2018	04/15/2027
40170F-AA-4	GPIM 2018-1 A1 - CDO	C		2	1.A FE	7,500,000	98.5974	7,394,804	7,500,000	7,500,000	0	0	0	0	1.767	1.764	JAJO	28,712	218,109	11/20/2018	01/15/2031
40170F-AA-4	GPIM 2018-1 A1 - CDO	D	C	2	1.A FE	15,500,000	98.5974	15,282,595	15,500,000	15,500,000	0	0	0	0	1.767	1.764	JAJO	59,338	450,758	11/20/2018	01/15/2031
40436X-AG-2	HLM 143 BR - CDO	C		4	1.F FE	1,000,000	99.5602	995,602	1,000,000	1,000,000	0	0	0	0	2.618	2.986	JAJO	5,381	37,857	06/28/2017	07/18/2029
40437C-AA-0	HLM 1812 D - CDO		C	4	3.C FE	1,350,000	89.1510	1,203,538	1,350,000	1,350,000	0	0	0	0	5.368	5.591	JAJO	14,896	88,954	05/16/2018	07/18/2031
40437J-AA-5	HLM 8-2016 ER - CDO			4	3.C FE	2,600,000	88.8655	2,310,504	2,600,000	2,600,000	0	0	0	0	5.718	5.937	JAJO	30,149	179,139	06/15/2018	07/22/2030
40438F-AE-4	HPEFS 2020-1 C - ABS	C		4	1.F FE	963,984	101.5724	1,015,724	1,000,000	973,100	0	9,116	0	0	2.030	3.451	MON	620	13,533	04/30/2020	02/20/2030
41154X-AL-9	HARB 1 C - CDO	D		4	1.F FE	5,500,000	99.6740	5,482,071	5,500,000	5,500,000	0	0	0	0	2.318	2.325	JAJO	25,856	189,351	11/15/2018	01/20/2031
41154X-AN-5	HARB 1 D - CDO			4	2.C FE	632,813	100.1300	675,878	675,000	634,329	0	1,517	0	0	3.118	3.977	JAJO	4,268	5,471	08/10/2020	01/20/2031
42086P-AG-8	HAYFN VIII C - CDO		C	4	1.F FE	1,409,363	97.8916	1,443,902	1,475,000	1,412,432	0	3,069	0	0	2.118	2.811	JAJO	6,336	8,186	08/12/2020	04/20/2031
42329G-AA-8	SNVA 171 A - ABS	C		4	1.F FE	422,274	104.5630	441,750	422,473	422,362	0	35	0	0	4.940	5.514	MS	5,855	20,870	04/11/2017	09/20/2049
42806D-BQ-1	HERTZ 2018-1 A - ABS			2	1.F FE	511,639	100.1117	525,681	525,094	514,360	0	2,721	0	0	3.290	4.325	MON	288	10,077	06/02/2020	02/25/2024
42806D-CD-9	HERTZ 191 A - ABS	C		4	2.A FE	33,279	100.1262	34,351	34,308	33,598	0	319	0	0	3.710	5.512	MON	21	742	06/01/2020	03/25/2023
42806D-CN-7	HERTZ 193 A - ABS	C		4	1.F FE	54,544	100.1243	55,869	55,800	55,513	0	968	0	0	2.670	10.675	MON	25	869	06/03/2020	10/27/2025
42806D-CN-7	HERTZ 193 A - ABS			4	1.F FE	238,461	100.1243	245,825	245,520	243,932	0	5,471	0	0	2.670	12.785	MON	109	3,824	06/01/2020	10/27/2025
440405-AE-8	HORZN 181 A - ABS	D		4	1.G FE	16,048,085	96.5924	15,501,557	16,048,428	16,049,569	0	5,026	0	0	4.458	4.482	MON	31,797	715,439	11/16/2018	12/15/2038
440405-AE-8	HORZN 181 A - ABS	C		4	1.G FE	1,527,050	96.5924	1,457,558	1,508,978	1,522,990	0	(1,292)	0	0	4.458	4.228	MON	2,990	49,134	12/01/2020	12/15/2038
44040J-AA-6	HORZN 2019-2 A - ABS		C	4	1.G FE	1,448,624	96.6264	1,399,785	1,448,658	1,448,497	0	6	0	0	3.425	3.426	MON	2,205	49,642	10/18/2019	11/15/2039
444838-AG-1	HULLS 1411 D - CDO			2	4.A FE	193,250	80.6660	201,665	250,000	216,704	0	(3,854)	0	0	3.818	8.590	JAJO	1,962	12,523	01/07/2016	10/19/2026
444838-AN-6	HULLS 1R CR - CDO			2	1.E FE	250,000	99.1361	247,840	250,000	250,000	0	0	0	0	2.918	2.946	JAJO	1,499	10,229	09/04/2019	10/19/2026
45780K-AG-1	INTOW 2018-1 A - ABS	D		4	1.F FE	11,250,000	109.5773	12,327,443	11,250,000	11,250,000	0	0	0	0	4.103	4.138	MON	20,515	461,588	12/04/2018	12/15/2048
45780K-AG-1	INTOW 2018-1 A - ABS			4	1.F FE	3,500,000	109.5773	3,835,204	3,500,000	3,500,000	0	0	0	0	4.103	4.138	MON	6,382	143,605	12/04/2018	12/15/2048
45780K-AJ-5	INTOW 2018-1 B - ABS	D		4	2.C FE	2,500,000	108.3521	2,708,801	2,500,000	2,500,000	0	0	0	0	4.844	4.893	MON	5,382	121,100	12/04/2018	12/15/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45780K-AJ-5	INTOW 2018-1 B - ABS			4	2.C FE	1,000,000	108.3521	1,083,521	1,000,000	1,000,000	0	0	0	0	4.844	4.893	MON	2,153	48,440	12/04/2018	12/15/2048
46433B-AA-6	CLOUD HQ 2019-1 A2 - ABS			2	1.E PL	12,679,045	107.2910	13,603,474	12,679,045	12,679,045	0	0	0	0	3.410	3.420	MON	36,030	355,684	02/19/2020	07/15/2040
46590U-AA-0	HENDR 182 A - RMBS	D		4	1.A FE	8,042,442	115.1920	9,274,081	8,050,980	8,043,261	0	580	0	0	3.960	4.007	MON	14,170	317,933	10/04/2018	10/15/2075
46590U-AA-0	HENDR 182 A - RMBS			4	1.A FE	4,828,050	115.1920	5,574,584	4,839,387	4,829,062	0	499	0	0	3.960	4.025	MON	8,517	193,811	10/23/2018	10/15/2075
46590U-AB-8	HENDR 182 B - RMBS	D		2	2.B FE	499,838	114.0109	570,055	500,000	499,865	0	38	0	0	4.700	4.750	MON	1,044	23,435	10/02/2018	10/15/2077
46616P-AB-9	HENDR 2011-1 B - RMBS	D		2	1.G FE	314,094	125.4637	354,710	282,719	313,045	0	(435)	0	0	7.490	5.543	MON	941	21,176	12/06/2018	10/15/2058
46616Q-AA-9	HENDR 2011-2 A - RMBS	C		2	1.A FE	147,215	120.1993	177,053	147,300	147,288	0	0	0	0	4.940	4.992	MON	323	7,275	12/01/2011	09/15/2056
46616V-AA-8	HENDR 2012-1 A - RMBS	D		2	1.A FE	8,732,545	117.1851	10,150,723	8,662,125	8,810,674	0	6,512	0	0	4.210	4.087	MON	16,208	364,578	04/01/2017	02/16/2065
46616Y-AA-2	HENDR 2012-2 A - RMBS			2	1.A FE	1,423,089	112.7406	1,614,746	1,432,267	1,425,752	0	(4,746)	0	0	3.840	3.957	MON	2,444	54,984	09/25/2012	10/15/2059
46617J-AA-4	HENDR 2013-2 A - RMBS			2	1.A FE	297,157	115.7823	344,136	297,227	297,325	0	(8)	0	0	4.210	4.241	MON	556	12,478	07/23/2013	03/15/2062
46617L-AA-9	HENDR 133 A - RMBS	C		2	1.A FE	79,532	114.4632	91,108	79,596	79,543	0	0	0	0	4.080	4.125	MON	144	3,245	10/10/2013	01/17/2073
46620D-AA-2	HENDR 161 A - RMBS			4	1.A FE	377,443	110.0573	415,459	377,494	377,642	0	493	0	0	3.410	3.429	MON	572	13,231	10/19/2016	06/15/2067
46651N-AA-2	JOLAR 2019-1 A - ABS	C	C	2	2.A FE	219,374	96.5401	211,784	219,374	219,374	0	0	0	0	3.967	4.000	MON	387	8,703	05/17/2019	04/15/2044
46651T-AA-9	HENDR 181 A - RMBS	D		4	1.A FE	2,558,740	113.8874	2,995,163	2,629,933	2,565,266	0	1,517	0	0	3.740	4.076	MON	4,372	98,309	06/25/2018	10/17/2072
46651T-AB-7	HENDR 181 B - RMBS			4	2.B FE	43,203	108.1409	54,070	50,000	43,518	0	315	0	0	4.700	6.528	MON	104	1,567	04/13/2020	10/15/2074
46651T-AB-7	HENDR 181 B - RMBS	D		4	2.B FE	199,929	108.1409	216,282	200,000	199,940	0	14	0	0	4.700	4.750	MON	418	9,374	03/13/2018	10/15/2074
470170-AB-7	NCBJ 2015-1 NTS - ABS		C	4	3.A FE	194,436	102.1522	195,928	191,800	192,417	0	(342)	0	0	5.875	5.471	JAJO	2,692	11,268	02/08/2016	07/08/2022
470170-AD-3	NCBJ 2016-1 A - ABS		C		3.A FE	657,012	107.2174	704,431	657,012	657,012	0	0	0	0	5.625	5.625	JAJO	8,829	37,250	11/21/2016	01/08/2027
47206W-AE-2	JPARK 1R DR - CDO			4	3.C FE	2,700,000	94.5286	2,552,273	2,700,000	2,700,000	0	0	0	0	5.418	5.678	JAJO	29,666	177,817	10/17/2018	10/20/2027
47232X-AA-6	JMHT 10A A - RMBS	C		4	1.F FE	492,411	134.1350	674,916	503,162	494,028	0	136	0	0	6.730	6.996	MON	1,975	33,863	05/26/2010	06/10/2055
47232X-AA-6	JMHT 10A A - RMBS			4	1.F FE	710,208	134.1350	973,437	725,714	712,540	0	195	0	0	6.730	6.996	MON	2,849	48,841	05/26/2010	06/10/2055
477164-AA-5	JETBLUE AIRWAYS CORPORATION 2020-1 PASS			1	1.F FE	3,570,000	107.9353	3,853,289	3,570,000	3,570,000	0	0	0	0	4.000	4.116	MN	18,247	34,907	08/03/2020	05/15/2034
48244X-AA-0	KDAC 2017-1 A - ABS		C	2	2.B FE	3,527,938	90.1960	3,195,047	3,542,339	3,547,369	0	783	0	0	4.212	4.210	MON	6,631	145,179	10/13/2020	12/15/2042
48244X-AA-0	KDAC 2017-1 A - ABS	D	C	2	2.B FE	12,552,690	90.1960	11,337,263	12,569,591	12,610,358	0	1,350	0	0	4.212	4.167	MON	23,530	529,391	12/03/2018	12/15/2042
48249V-AS-0	KKR 131R BR - CDO	C		4	1.F FE	800,000	99.3990	795,192	800,000	800,000	0	0	0	0	2.637	2.960	JAJO	4,571	30,341	04/03/2017	04/16/2029
48251F-AC-5	KKR 17 C - CDO		C	4	1.F FE	3,960,000	98.9074	3,956,294	4,000,000	3,889,228	0	(62,416)	0	0	2.487	3.132	JAJO	21,553	145,605	01/09/2019	04/16/2029
48251J-AG-8	KKR 18 C - CDO	C	C	4	1.F FE	700,000	99.4580	696,206	700,000	700,000	0	0	0	0	2.568	2.925	JAJO	3,695	26,143	06/29/2017	07/18/2030
48251M-AW-6	KKR 15R CR - CDO	D	C	4	1.F FE	7,500,000	99.6740	7,475,548	7,500,000	7,500,000	0	0	0	0	2.418	2.425	JAJO	37,274	268,639	11/20/2018	01/18/2032
48252U-AE-7	KKR 25 C - CDO		C	4	1.F FE	6,000,000	100.1237	6,007,425	6,000,000	6,000,000	0	0	0	0	2.987	3.466	JAJO	38,829	248,907	03/28/2019	04/15/2032
48253P-AA-5	KKR 26 E - CDO		C	4	3.C FE	1,591,000	99.9967	1,849,939	1,850,000	1,598,217	0	7,217	0	0	7.237	9.527	JAJO	29,008	114,128	03/11/2020	07/15/2032
48275P-AG-6	KREF 2018-FL1 C - CDO			4	1.G FE	3,790,000	98.2696	3,724,419	3,790,000	3,790,000	0	0	0	0	2.152	2.262	MON	3,399	101,848	11/07/2018	06/17/2036
48275P-AJ-0	KREF 2018-FL1 D - CDO	D		4	2.C FE	3,020,000	97.7500	2,952,050	3,020,000	3,020,000	0	0	0	0	2.703	2.842	MON	3,401	98,043	11/07/2018	06/17/2036
50184K-AW-8	LCM 13R CR - CDO	C	D	4	1.F FE	996,000	100.0032	1,000,032	1,000,000	969,328	0	(23,718)	0	0	2.918	3.936	JAJO	5,998	40,428	12/13/2016	07/19/2027
50184K-BA-5	LCM 13R ER - CDO		D	4	4.B FE	378,971	89.0855	467,699	525,000	383,796	0	4,824	0	0	7.518	13.559	JAJO	8,113	10,048	08/25/2020	07/19/2027
50188C-AB-8	LCORRT 1503 A - ABS	B		3	1.F PL	900,123	34.4500	1,136,850	3,300,000	1,571,807	0	147,923	0	0	0.000	6.436	N/A	0	0	03/13/2015	09/16/2032
50188H-AC-5	LCM XVIII ER - CDO			4	4.A FE	3,350,000	89.8255	3,009,154	3,350,000	3,350,000	0	0	0	0	6.168	6.423	JAJO	41,902	246,099	04/12/2018	04/21/2031
50200J-AJ-0	LCM 27 C - CDO	D	C	4	1.F FE	2,246,625	97.1561	2,186,012	2,250,000	2,189,326	0	(47,639)	0	0	2.180	2.609	JAJO	10,492	74,838	10/26/2018	07/16/2031
50200Q-AA-3	LCM 28 E - CDO			4	3.C FE	2,150,000	91.4882	1,966,996	2,150,000	2,150,000	0	0	0	0	5.968	6.131	JAJO	26,020	153,584	10/16/2018	10/20/2030
50200W-AD-4	LCM 28 C - CDO	D		4	1.F FE	4,000,000	98.3460	3,933,841	4,000,000	4,000,000	0	0	0	0	2.418	2.799	JAJO	19,616	139,738	10/16/2018	10/20/2030
50209L-AA-5	LMRK 2018-1 C - RMBS	D		2	1.G FE	709,553	102.3273	733,054	716,381	712,779	0	1,338	0	0	3.970	4.228	MON	1,264	28,378	12/03/2018	06/15/2048
510757-AE-7	LSHR 3 C - CDO			2	1.F FE	500,000	99.6386	498,193	500,000	500,000	0	0	0	0	4.979	5.032	JAJO	5,324	0	09/02/2020	10/15/2029
53688T-AA-2	LITIGATION FEE RESIDUAL FDG 2015-1 LLC -			4	1.D FE	350,431	99.9800	350,361	350,431	350,431	0	0	0	0	4.000	4.000	JAJO	2,375	14,017	05/11/2015	04/29/2022
53946J-AE-4	LNCR 2019-CRE2 B - CDO		C	2	1.D FE	731,797	96.2008	721,506	750,000	733,958	0	2,161	0	0	1.859	2.577	MON	658	5,915	07/23/2020	05/15/2036
53947D-AE-6	LNCR 19CRE3 B - CDO		C	2	1.D FE	455,461	95.9630	451,173	470,153	456,396	0	935	0	0	1.759	2.717	MON	390	3,508	07/27/2020	05/15/2036
55037L-AA-2	LUNRR 2020-1 A - ABS		C	4	2.B FE	640,963	94.4443	605,360	640,970	640,966	0	3	0	0	3.376	3.376	MON	962	17,065	02/18/2020	02/15/2045
55283L-AA-3	MAPSL 191 A - ABS		C	2	1.F	7,856,645	95.0640	7,477,234	7,865,472	7,856,781	0	126	0	0	4.458	4.521	MON	15,584	348,673	10/16/2020	03/15/2044
55283L-AA-3	MAPSL 191 A - ABS	C	C	2	1.F	214,900	95.0640	204,296	214,904	214,901	0	0	0	0	4.458	4.500	MON	426	9,580	02/20/2019	03/15/2044
55316L-AA-4	MMCLO 192 A1 - CDO	C		2	1.A FE	146,816	99.4808	146,054	146,816	146,816	0	0	0	0	1.737	1.740	JAJO	553	4,225	04/26/2019	04/15/2029
55316L-AC-0	MMCLO 192 A2 - CDO			2	1.C FE	1,000,000	97.7530	977,530	1,000,000	1,000,000	0	0	0	0	2.637	2.647	JAJO	5,713	37,926	04/26/2019	04/15/2029
553891-AA-0	MVWOT 2014-1 A - RMBS			4	1.F FE	238,843	100.2044	239,399	238,910	239,080	0	(43)	0	0	2.250	2.200	MON	164	5,370	09/30/2014	09/22/2031
55446M-AA-5	MAACH 1 A - ABS		C	2	1.F FE	879,375	96.6045	849,543	879,404	879,376	0	1	0	0	3.474	3.474	MON	1,358	30,550	10/04/2019	10/15/2039
55818T-AG-7	MDPK 14RR ER - CDO			4	3.C FE	3,244,519	92.1783	3,134,062	3,400,000	3,242,307	0	(2,212)	0	0	6.016	6.916	JAJO	40,339	151,400	11/16/2020	10/22/2030
55818X-BA-0	MDPK 16R BR - CDO	C	D	2	1.F FE	1,000,000	100.0202	1,000,202	1,000,000	1,000,000	0	0	0	0	2.868	3.088	JAJO	5,816	40,004	12/14/2016	04/20/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55819D-AJ-5	MDPK XXXI C - CDO	0		4	1.F FE	6,500,000	99.6169	6,475,101	6,500,000	6,500,000	0	0	0	0	2.359	2.808	JAJO	29,817	225,264	11/08/2018	01/23/2031
55819D-AL-0	MDPK XXXI D - CDO	0		4	2.C FE	3,000,000	96.9963	2,909,890	3,000,000	3,000,000	0	0	0	0	3.209	3.733	JAJO	18,720	129,893	11/08/2018	01/23/2031
55819P-AE-9	MDPK XXXVI B2 - CDO		C	4	1.C FE	750,000	101.2850	759,638	750,000	750,000	0	0	0	0	3.467	3.482	JAJO	5,489	20,802	12/04/2019	01/18/2033
55819T-AU-5	MDPK 20R CR - CDO	0	C	4	1.F FE	2,985,000	98.1471	2,944,413	3,000,000	2,910,342	0	(60,760)	0	0	2.116	2.580	JAJO	11,641	95,468	10/25/2018	07/29/2030
55819U-AG-3	MDPK 20R ER - CDO		C	4	1.A FE	2,608,875	91.9224	2,481,906	2,700,000	2,555,811	0	(45,716)	0	0	5.516	6.622	JAJO	27,307	178,996	11/19/2018	07/29/2030
55820E-AA-9	MDPK 29 E - CDO		C	4	1.A FE	3,950,000	94.2094	3,721,272	3,950,000	3,950,000	0	0	0	0	5.918	6.166	JAJO	48,049	282,421	09/28/2018	10/18/2030
55821T-AE-7	MDPK 30 C - CDO		C	4	1.F FE	2,098,875	97.3648	2,117,684	2,175,000	2,104,147	0	5,272	0	0	1.937	2.677	JAJO	9,128	10,978	08/12/2020	04/15/2029
55953M-AW-2	MAGNE 15R DR - CDO		C	4	2.C FE	387,000	97.0579	436,761	450,000	390,607	0	3,607	0	0	2.965	5.318	JAJO	2,483	7,662	05/11/2020	07/25/2031
55953T-AQ-0	MAGNE XVIII DR - CDO		C	4	2.C FE	393,750	98.4375	442,969	450,000	398,407	0	4,657	0	0	2.921	5.386	FMAN	1,680	11,799	05/08/2020	11/15/2028
55954G-AE-4	MAGNE 17R ER - CDO		C	4	3.C FE	5,681,875	96.0587	5,571,405	5,800,000	5,633,240	0	(43,633)	0	0	5.768	6.485	JAJO	67,843	402,559	11/20/2018	07/21/2031
56564R-AA-8	MAPSL 2018-1 A - ABS		C	2	2.A FE	74,224	95.2973	75,752	79,490	74,208	0	(16)	0	0	4.212	5.378	MON	149	558	10/15/2020	05/15/2043
56564R-AA-8	MAPSL 2018-1 A - ABS	0	C	2	2.A FE	1,579,367	95.2973	1,515,036	1,589,800	1,579,864	0	(972)	0	0	4.212	4.351	MON	2,976	66,962	12/03/2018	05/15/2043
56578L-AA-5	MCLO XII D - CDO			4	4.C FE	4,753,000	76.6874	3,757,682	4,900,000	4,646,760	0	(92,927)	0	0	6.198	7.150	JAJO	62,425	364,332	10/11/2018	04/18/2031
56844Y-AG-2	MARNR 5 D - CDO		C	4	2.C FE	1,146,993	93.8958	1,150,224	1,225,000	1,150,074	0	3,081	0	0	2.865	3.795	JAJO	6,531	8,963	08/13/2020	04/25/2031
58571L-AA-8	MTEL 2019-1 A - ABS	C		4	1.F FE	247,756	104.0366	257,757	247,756	247,756	0	0	0	0	3.768	3.798	MON	415	9,335	04/09/2019	04/15/2049
59801N-AA-4	MIDO 8 E - CDO			4	3.C FE	6,205,125	90.9363	5,924,497	6,515,000	6,106,519	0	(86,284)	0	0	6.084	7.396	FMAN	46,242	416,846	09/11/2020	02/20/2031
59802N-AA-3	MIDO IX E - CDO			4	3.C FE	2,128,500	90.8652	1,953,602	2,150,000	2,070,312	0	(47,674)	0	0	6.268	7.161	JAJO	27,328	160,124	07/03/2018	07/21/2031
610333-AW-6	MOCAP 2014-1 CR - CDO	0		2	1.D FE	601,500	95.7778	574,667	600,000	589,892	0	(9,000)	0	0	2.616	3.664	JAJO	3,095	22,428	12/12/2017	10/22/2026
610333-AY-2	MOCAP 2014-1 DR - CDO	0		2	2.B FE	800,000	93.5528	748,422	800,000	800,000	0	0	0	0	3.816	3.840	JAJO	6,020	39,664	10/06/2017	10/22/2026
610333-AY-2	MOCAP 2014-1 DR - CDO			2	2.B FE	250,000	93.5528	233,882	250,000	250,000	0	0	0	0	3.816	3.840	JAJO	1,881	12,395	10/06/2017	10/22/2026
61946G-AA-1	MSAIC 2017-2 A - ABS	C		4	1.F FE	154,117	107.6098	165,866	154,137	154,025	0	29	0	0	3.820	3.816	MON	180	5,885	10/17/2017	06/22/2043
62848G-AA-8	MYERS 1 E - CDO			4	3.C FE	1,650,000	92.9821	1,534,204	1,650,000	1,650,000	0	0	0	0	5.718	5.951	JAJO	19,133	113,685	08/16/2018	10/20/2030
62942Q-CW-1	NRZ ADVANCE RECEIVABLES TRUST 2015-ON1,			4	1.A FE	999,998	100.4225	1,004,225	1,000,000	999,998	0	0	0	0	1.475	1.475	N/A	1,229	3,689	09/10/2020	09/15/2023
62946A-AB-0	NPRL 161 A2 - ABS	0		4	1.F FE	6,863,571	107.7323	7,002,600	6,500,000	6,687,121	0	(116,900)	0	0	5.438	4.030	MON	10,800	353,470	09/27/2018	04/30/2046
63172D-AA-9	CFOZ 2019-1 A - ABS			2	1.F FE	2,799,334	101.7848	2,849,296	2,799,334	2,799,334	0	0	0	0	3.980	3.999	FMAN	14,236	113,294	08/16/2019	08/15/2034
63890B-AC-0	NAVSL 2018-E B - ABS	0		4	1.D FE	5,619,647	104.2108	5,856,645	5,620,000	5,619,770	0	24	0	0	4.440	4.482	MON	11,090	249,528	11/06/2018	12/15/2059
63940U-AD-6	NAVSL 2018-D B - ABS	0		4	1.F FE	14,993,829	108.5311	16,279,673	15,000,000	14,994,887	0	434	0	0	4.570	4.618	MON	30,467	685,500	10/18/2018	12/15/2059
64032E-AJ-6	NSLT 2007-1 B2 - ABS	0		4	1.F FE	11,885,313	93.2176	12,141,590	13,025,000	11,781,559	0	(93,889)	0	0	1.120	2.305	N/A	6,889	235,570	10/11/2018	08/25/2037
64130H-AQ-4	NEUB 24R CR - CDO	C	C	4	1.F FE	500,000	98.9561	494,781	500,000	500,000	0	0	0	0	2.168	2.494	JAJO	2,228	8,188	02/21/2020	04/19/2030
64130X-AJ-5	NEUB 29 A2 - CDO	C		4	1.A FE	1,500,000	99.3694	1,490,541	1,500,000	1,500,000	0	0	0	0	1.618	1.621	JAJO	4,988	40,926	08/30/2018	10/20/2031
65023P-AG-5	NBCLO 2017-1 B - CDO	C	C	4	1.F FE	1,000,000	99.9999	999,999	1,000,000	1,000,000	0	0	0	0	2.565	2.573	JAJO	4,773	36,681	06/19/2017	07/25/2030
65130P-AS-9	NEWFL 2016-1 CR - CDO	C	C	4	1.F FE	1,746,750	98.4543	1,846,018	1,875,000	1,760,109	0	13,359	0	0	2.218	4.005	JAJO	8,434	25,745	05/13/2020	04/20/2028
667294-AW-2	NORTHWEST AIRLINES 2002-1 PASS THROUGH T	C		1	3.B FE	228,213	98.2068	219,223	223,226	224,014	0	(649)	0	0	7.041	6.647	AO	3,929	15,717	04/21/2010	10/01/2023
67092A-AA-3	OCP 2015-8 D - CDO		D	2	3.B FE	995,005	98.4260	1,261,634	1,281,810	1,093,356	0	(14,154)	0	0	5.718	10.830	JAJO	15,065	89,164	05/05/2016	04/19/2027
67102Q-AP-3	OAKC VIIR CR - CDO	C		4	1.F FE	624,875	100.0111	625,069	625,000	607,981	0	(14,679)	0	0	2.924	3.817	FMAN	2,132	23,842	12/09/2016	11/22/2027
67107F-BG-1	OZLM VIII BRR - CDO			4	1.F FE	1,843,219	98.7591	1,851,733	1,875,000	1,844,609	0	1,390	0	0	2.418	2.770	JAJO	9,318	12,107	09/10/2020	10/17/2029
67108L-BA-0	OZLM VI B1S - CDO			4	1.F FE	1,065,938	97.9678	1,102,138	1,125,000	1,068,769	0	2,831	0	0	2.318	3.132	JAJO	5,360	6,970	07/29/2020	04/17/2031
67109F-AN-5	OAKC 11R CR - CDO	0		4	1.F FE	9,000,000	99.5803	8,962,230	9,000,000	9,000,000	0	0	0	0	2.368	2.820	JAJO	43,223	314,410	10/31/2018	01/20/2032
67110U-AS-8	OHALF 2016-1 DR - CDO			4	2.C FE	421,875	97.7055	439,675	450,000	422,641	0	766	0	0	3.218	3.987	JAJO	2,937	3,763	08/25/2020	01/20/2033
67111M-AA-4	OZLM XVII D - CDO			4	3.C FE	1,800,360	89.7382	1,615,287	1,800,000	1,741,673	0	(46,026)	0	0	6.208	6.826	JAJO	22,661	132,962	04/05/2018	07/22/2030
67112E-AA-1	OZLM XXI D - CDO			4	3.C FE	2,346,188	90.0408	2,183,489	2,425,000	2,297,499	0	(42,297)	0	0	5.758	6.877	JAJO	28,316	168,065	10/31/2018	01/20/2031
67112H-AA-4	OZLM XVIII E - CDO			4	3.C FE	1,602,645	89.2058	1,471,896	1,650,000	1,564,243	0	(33,385)	0	0	5.737	6.809	JAJO	20,509	114,581	08/22/2018	04/15/2031
67113L-AF-3	OCP 1917 C1 - CDO		C	4	1.F FE	4,000,000	100.1612	4,006,448	4,000,000	4,000,000	0	0	0	0	2.768	2.769	JAJO	22,455	207,120	06/28/2019	07/20/2032
67515U-AR-1	OCTR 6R BR - CDO	C		2	1.C FE	250,000	99.3807	248,452	250,000	250,000	0	0	0	0	1.987	1.993	JAJO	1,076	7,829	07/10/2019	07/17/2028
67590R-BA-2	OCTLF 1409R B1R - CDO	0		4	1.C FE	10,000,000	100.0055	10,000,551	10,000,000	10,000,000	0	0	0	0	1.920	2.272	FMAN	23,471	280,553	11/09/2018	11/18/2031
67591J-AS-1	OCT29 29 DR - CDO		C	4	2.C FE	1,063,753	94.8196	1,129,437	1,191,143	1,068,683	0	4,930	0	0	3.315	4.874	JAJO	7,348	22,867	07/09/2020	01/24/2033
67591W-AA-1	OCT37 37 D - CDO			4	3.C FE	4,250,000	92.5204	3,932,116	4,250,000	4,250,000	0	0	0	0	5.615	5.838	JAJO	44,411	288,039	05/29/2018	07/25/2030
67591X-AA-9	OCT38 38 D - CDO			4	3.C FE	4,517,043	94.3316	4,358,120	4,620,000	4,393,945	0	(102,717)	0	0	6.218	6.990	JAJO	58,256	327,685	01/10/2019	07/20/2030
67592A-AA-8	OCT39 39 E - CDO			4	3.C FE	2,091,541	94.4925	2,078,836	2,200,000	2,053,346	0	(34,882)	0	0	5.968	7.340	JAJO	26,626	157,156	11/27/2018	10/21/2030
677071-AW-2	OHANA MILITARY CMNTYS LLC - RMBS			1	1.D FE	268,005	128.5731	315,616	245,476	266,995	0	(498)	0	0	5.334	4.607	AO	3,273	13,094	01/09/2019	10/01/2051
67707C-AL-2	OAKC X-R C - CDO	0	C	4	1.F FE	7,000,000	99.9995	6,999,964	7,000,000	7,000,000	0	0	0	0	2.418	2.426	JAJO	34,328	248,090	11/20/2018	12/12/2030
67707C-AN-8	OAKC X-R D - CDO		C	4	2.C FE	2,000,000	97.7368	1,954,736	2,000,000	2,000,000	0	0	0	0	3.368	3.383	JAJO	13,661	90,147	11/20/2018	12/12/2030
68268L-AA-5	OMFIT 2015-3 A - ABS	C		4	1.B FE	1,016,799	100.1323	1,018,321	1,016,975	1,016,957	0	36	0	0	3.630	3.661	MON	1,333	36,916	09/24/2015	11/18/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68269B-AC-2	OMFIT 192 C - ABS	C		4	1.F FE	999,784	105.7632	1,057,632	1,000,000	1,001,019	0	1,997	0	0	3.660	3.650	MON	1,728	36,600	09/16/2019	10/14/2036
68269L-AA-4	OMFIT 2020-1 A - ABS			4	1.A FE	1,249,905	105.4669	1,318,336	1,250,000	1,249,924	0	19	0	0	3.840	3.874	MON	2,267	29,733	04/24/2020	05/14/2032
683453-AA-2	OP-IG FD ALTERNATIVE INVT CO LLC - ABS	D		4	2.C PL	43,912,000	107.6247	47,260,158	43,912,000	43,912,000	0	0	0	0	1.500	6.115	DEC	658,680	658,680	12/07/2017	11/08/2067
683453-AA-2	OP-IG FD ALTERNATIVE INVT CO LLC - ABS			4	2.C PL	30,938,000	107.6247	33,296,930	30,938,000	30,938,000	0	0	0	0	1.500	6.115	DEC	1,289	464,070	12/07/2017	11/08/2067
69122D-AA-7	OR 1 A - CDO	C	C	4	1.A FE	250,000	99.3188	248,297	250,000	250,000	0	0	0	0	2.024	2.034	FMAN	590	7,249	04/25/2019	05/20/2031
69122D-AA-7	OR 1 A - CDO		C	4	1.A FE	2,000,000	99.3188	1,986,376	2,000,000	2,000,000	0	0	0	0	2.024	2.034	FMAN	4,722	57,995	04/25/2019	05/20/2031
69689H-AC-9	PSTAT 2019-4 A2 - CDO	C	C	2	1.C FE	250,000	99.3725	248,431	250,000	250,000	0	0	0	0	1.815	1.843	JAJO	844	7,281	09/12/2019	10/25/2027
69700T-AA-2	PFIXD 2019-1 A - CDO		C	2	1.A FE	2,000,000	101.0008	2,020,015	2,000,000	2,000,000	0	0	0	0	4.640	4.639	AO	18,302	92,800	02/21/2019	04/20/2037
69701H-AC-3	PLMRS 2020-1 A2 - CDO	C	C	4	1.C FE	796,000	100.3015	802,412	800,000	796,327	0	327	0	0	2.921	2.986	JAJO	4,738	9,996	05/01/2020	04/20/2029
70016A-AE-2	PAIA 2016-1 DR - CDO			4	3.C FE	825,000	88.7369	976,106	1,100,000	838,109	0	13,109	0	0	6.070	10.754	FMAN	7,233	55,230	03/12/2020	08/25/2031
70163Q-AC-2	PARLI II B - CDO		C	4	1.C FE	1,250,000	97.9855	1,224,819	1,250,000	1,250,000	0	0	0	0	3.457	3.488	JAJO	17,044	0	07/16/2020	08/12/2030
70338C-10-9	PATRONS LEGACY 2004-I A LILACS - ABS			4	2.A FE	2,172,459	99.8750	2,567,744	2,570,958	2,481,726	0	82,025	0	0	6.673	10.818	MON	12,867	171,560	04/11/2012	05/04/2054
70338C-10-9	PATRONS LEGACY 2004-I A LILACS - ABS	D		4	2.A FE	1,423,645	99.8750	1,682,682	1,684,788	1,625,223	0	52,352	0	0	6.673	10.896	MON	8,432	112,426	04/11/2012	05/04/2054
72349C-AB-8	CCIPT 2009-1 A2 - RMBS			4	1.F FE	1,322,119	110.6410	1,150,666	1,040,000	1,172,522	0	(13,039)	0	0	9.000	5.568	MON	7,800	93,600	02/14/2014	08/15/2030
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	C	2	2.A FE	1,293,577	94.9973	1,228,870	1,293,585	1,293,582	0	6	0	0	3.967	4.000	MON	2,281	51,201	05/23/2019	06/15/2044
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS		C	2	2.A FE	924,644	94.9973	878,392	924,649	924,647	0	5	0	0	3.967	4.000	MON	1,630	36,598	05/23/2019	06/15/2044
72703P-AC-7	PLNT 191 A2 - ABS	C		4	2.C FE	599,940	94.3060	565,779	599,940	599,940	0	0	0	0	3.858	3.922	MJSD	1,672	23,274	11/20/2019	12/05/2049
74979R-AA-0	RRAM 5 D - CDO		C	4	3.C FE	3,250,000	94.5065	3,071,462	3,250,000	3,250,000	0	0	0	0	5.987	6.224	JAJO	42,158	233,950	09/13/2018	10/15/2031
74979V-AJ-2	RRAM 5 C - CDO		C	4	2.C FE	1,914,188	97.1341	1,991,248	2,050,000	1,919,527	0	5,340	0	0	3.337	4.285	JAJO	14,821	40,061	06/03/2020	10/15/2031
74988L-AJ-3	RRAM 3 BR2 - CDO	D		4	1.F FE	4,336,719	97.2349	4,254,027	4,375,000	4,234,457	0	(87,653)	0	0	2.037	2.578	JAJO	19,308	139,240	10/19/2018	01/15/2030
758464-AA-9	RESPK 2011 E - CDO		C	4	3.C FE	8,095,320	93.8996	7,746,721	8,250,000	8,095,055	0	(266)	0	0	6.210	6.628	JAJO	45,536	0	12/03/2020	10/15/2032
76761R-AS-8	RSRVA 1R CR - CDO	C		4	1.F FE	1,000,000	100.0014	1,000,014	1,000,000	1,000,000	0	0	0	0	2.568	2.852	JAJO	5,278	37,348	06/10/2019	10/18/2028
77341D-AJ-6	ROCKT 2017-3 D - CDO		C	4	2.C FE	869,263	95.6447	884,714	925,000	871,517	0	2,254	0	0	2.868	3.815	JAJO	5,380	6,907	09/10/2020	10/21/2030
77342H-AA-5	ROCKT 2018-1 E - CDO			4	3.C FE	6,508,516	92.5656	6,456,453	6,975,000	6,416,524	0	(73,231)	0	0	6.074	7.618	FMAN	49,425	443,422	12/17/2020	05/20/2031
77342K-AG-5	ROCKT 182 D - CDO			4	2.C FE	1,752,183	95.9123	1,750,399	1,825,000	1,754,811	0	2,629	0	0	3.318	3.899	JAJO	12,280	15,725	08/18/2020	10/20/2031
77342L-AA-6	ROCKT 182 E - CDO			4	3.C FE	4,840,800	93.1679	4,611,810	4,950,000	4,845,521	0	4,721	0	0	6.218	6.742	JAJO	62,417	353,933	03/11/2020	10/20/2031
77342N-AA-2	ROCKT 191 E - CDO		C	4	3.C FE	5,119,479	95.1848	5,211,367	5,475,000	5,115,790	0	(3,688)	0	0	6.569	7.647	JAJO	71,927	207,032	09/22/2020	04/20/2032
78109Q-AJ-7	RRAM 2 C - CDO		C	4	2.C FE	1,000,750	99.4187	994,187	1,000,000	975,785	0	(20,454)	0	0	3.237	3.655	JAJO	7,013	44,026	10/29/2018	10/15/2029
78403D-AH-3	SBATOW 2014-2 2C - RMBS	C		4	1.F FE	500,000	106.9293	534,647	500,000	500,000	0	0	0	0	3.869	3.900	MON	860	19,291	10/07/2014	10/15/2049
78403D-AM-2	SBATOW 2018-1 1C - RMBS	D		4	1.F FE	488,650	106.0463	530,231	500,000	494,061	0	2,538	0	0	3.448	4.045	MON	766	17,192	10/18/2018	03/16/2048
78442G-GG-5	SLMA 2003-4 A5D - ABS	C		4	2.C FE	343,690	95.9696	332,513	346,478	336,310	0	(22,004)	0	0	0.967	1.540	MJSD	158	5,394	09/28/2012	03/15/2033
78448P-AF-7	SMB 2015-A C - ABS	D		4	1.G FE	16,111,822	106.4116	17,025,848	16,000,000	16,054,249	0	(46,530)	0	0	4.500	4.357	MON	32,000	720,000	09/27/2018	10/15/2048
78485W-AG-4	STWD 2019-FL1 C - CDO			2	1.G FE	144,000	98.7539	148,131	150,000	144,686	0	686	0	0	2.103	3.141	MON	149	1,609	06/29/2020	07/16/2038
78520E-AA-4	SDCP 201 A2 - ABS			4	1.E FE	2,482,526	106.5223	2,663,058	2,500,000	2,484,637	0	2,110	0	0	3.812	4.002	MON	2,647	61,416	04/23/2020	04/20/2045
78711D-AA-5	SAIL 4 VFN NT ISSUER LLC - ABS	C		4	4.B PL	133,835	83.1147	111,236	133,835	133,835	0	0	0	0	5.268	5.268	JAJO	1,586	7,050	08/21/2013	10/31/2025
78711D-AA-5	SAIL 4 VFN NT ISSUER LLC - ABS			4	4.B PL	2,395,640	83.1147	1,991,129	2,395,640	2,395,640	0	0	0	0	5.268	5.268	JAJO	28,396	126,202	08/21/2013	10/31/2025
80306A-AA-8	SAPA 2018-1 A - ABS	D	C	2	2.B FE	4,722,890	96.7671	4,581,097	4,734,148	4,722,543	0	(1,573)	0	0	4.250	4.336	MON	8,942	201,195	12/03/2018	12/15/2040
80349B-AV-9	SARAT 2013-1 DR2 - CDO			4	2.C FE	1,305,081	98.9196	1,360,144	1,375,000	1,308,393	0	3,312	0	0	3.968	4.667	JAJO	11,065	14,132	09/16/2020	01/22/2030
81881Q-AW-6	SHACK 2013-III CR - CDO			4	1.F FE	767,085	96.2229	793,839	825,000	770,968	0	3,883	0	0	2.187	3.566	JAJO	3,909	4,691	07/29/2020	07/15/2030
82323M-AA-7	SAIL 2018-1 CN - ABS			4	2.C PL	194,052	52.2804	101,451	194,052	194,052	0	0	0	0	1.500	0.401	MON	359	2,689	02/06/2018	09/15/2065
82652M-AA-6	SRFC 2016-2 A - RMBS			4	1.F FE	107,972	100.2091	108,220	107,994	107,946	0	3	0	0	2.330	2.361	MON	77	2,513	07/11/2016	07/20/2033
82652W-AB-4	SRFC 2016-2 B - RMBS			4	2.B FE	80,991	100.1699	81,133	80,996	80,986	0	1	0	0	2.780	2.801	MON	69	2,249	07/11/2016	07/20/2033
827304-AA-4	SLVRR 2019-1 A - ABS		C	4	2.A FE	923,945	95.9148	886,202	923,948	923,945	0	0	0	0	3.967	3.967	MON	1,629	36,653	06/27/2019	07/15/2044
83546D-AF-5	SONIC 2018-1 A2 - RMBS	D		2	2.B FE	1,370,344	102.8320	1,409,655	1,370,833	1,370,527	0	65	0	0	4.026	4.066	MON	1,686	55,190	02/14/2018	02/20/2048
83610K-AE-3	SNDPT 16 C - CDO	C	C	4	1.F FE	1,000,000	99.1707	991,707	1,000,000	1,000,000	0	0	0	0	2.715	3.078	JAJO	5,052	38,210	05/19/2017	07/25/2030
83715R-AG-7	SCSLC 2014 B - ABS	D		4	1.A FE	20,325,000	101.1998	20,239,966	20,000,000	19,768,924	0	(400,106)	0	0	1.655	1.787	MON	28,498	455,988	10/18/2018	08/01/2035
85572V-AA-8	STARR 2019-2 A - ABS		C	4	4.B FE	217,629	97.2809	211,715	217,632	217,629	0	0	0	0	3.536	3.536	MON	342	8,008	11/27/2019	11/15/2044
85573L-AA-9	STARR 2019-1 A - ABS		C	4	2.B FE	628,735	97.2826	611,677	628,763	628,743	0	5	0	0	4.089	4.090	MON	1,143	25,637	04/12/2019	03/15/2044
85573L-AA-9	STARR 2019-1 A - ABS	C	C	4	2.B FE	628,735	97.2826	611,677	628,763	628,743	0	5	0	0	4.089	4.090	MON	1,143	25,637	04/12/2019	03/15/2044
85816L-AE-8	STCR 182 C - CDO	D	C	4	1.F FE	3,000,200	97.5000	2,925,000	3,000,000	2,949,233	0	(40,707)	0	0	2.520	2.792	FMAN	9,241	102,466	10/24/2018	08/18/2031
85816L-AG-3	STCR 182 D - CDO	D	C	4	2.C FE	3,482,500	95.3373	3,336,807	3,500,000	3,395,027	0	(71,364)	0	0	3.620	4.095	FMAN	15,487	158,685	10/05/2018	08/18/2031
85816M-AA-4	STCR 182 E - CDO		C	4	3.C FE	4,192,750	83.7738	3,581,331	4,275,000	4,165,190	0	(22,913)	0	0	6.420	6.752	FMAN	33,546	280,460	12/14/2020	08/18/2031
85816V-AC-0	STCR 2017-1 C - CDO	C	C	4	1.F FE	991,250	92.8276	928,276	1,000,000	969,435	0	(15,347)	0	0	2.137	3.066	JAJO	4,630	32,843	04/23/2018	10/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
86212V-AD-6	STR 2018-1 A1 - ABS			4	1.A FE	1,195,953	104.4678	1,249,710	1,196,263	1,196,052	0	47	0	0	3.960	3.998	MON	1,447	47,372	10/12/2018	10/20/2048
86212V-AE-4	STR 2018-1 A2 - ABS	0		4	1.A FE	9,327,343	104.5599	9,756,334	9,330,853	9,327,997	0	314	0	0	4.290	4.334	MON	12,231	400,293	10/12/2018	10/20/2048
86212V-AE-4	STR 2018-1 A2 - ABS			4	1.A FE	6,259,475	104.5599	6,504,222	6,220,569	6,252,824	0	(3,546)	0	0	4.290	4.236	MON	8,154	267,571	01/11/2019	10/20/2048
86212V-AF-1	STR 2018-1 A3 - ABS	C		4	1.E FE	1,014,354	102.5874	1,013,906	988,333	1,014,500	0	146	0	0	4.400	3.601	MON	1,329	7,248	10/28/2020	10/20/2048
86212V-AF-1	STR 2018-1 A3 - ABS			4	1.E FE	3,144,498	102.5874	3,143,108	3,063,833	3,144,950	0	451	0	0	4.400	3.601	MON	4,119	22,468	10/28/2020	10/20/2048
86212V-AF-1	STR 2018-1 A3 - ABS	0		4	1.E FE	2,993,368	102.5874	3,072,134	2,994,650	2,993,415	0	2,512	0	0	4.400	4.384	MON	4,026	131,765	10/12/2018	10/20/2048
86212V-AG-9	STR 2018-1 A4 - ABS	C		4	1.E FE	1,044,197	105.5276	1,042,964	988,333	1,044,376	0	178	0	0	4.740	3.750	MON	1,431	7,808	10/28/2020	10/20/2048
86212V-AG-9	STR 2018-1 A4 - ABS			4	1.E FE	4,176,789	105.5276	4,171,856	3,953,333	4,177,503	0	714	0	0	4.740	3.750	MON	5,726	31,231	10/28/2020	10/20/2048
86212V-AG-9	STR 2018-1 A4 - ABS	0		4	1.E FE	3,083,399	105.5276	3,254,048	3,083,600	3,084,364	0	3,930	0	0	4.740	4.737	MON	4,466	146,163	10/12/2018	10/20/2048
86212X-AB-6	STR 2019-1 A2 - ABS			4	1.A FE	488,845	101.9802	498,531	488,851	488,846	0	0	0	0	3.650	3.650	MON	545	17,846	11/06/2019	11/22/2049
86212X-AB-6	STR 2019-1 A2 - ABS	C		4	1.A FE	488,845	101.9802	498,531	488,851	489,242	0	750	0	0	3.650	3.651	MON	545	17,846	11/06/2019	11/22/2049
86213A-AB-5	STR 2013-3 A2 - ABS	C		2	1.E FE	114,042	103.0955	117,639	114,107	114,084	0	7	0	0	5.210	5.275	MON	182	5,945	11/21/2013	11/20/2043
86745J-AA-5	SNVA 181 A - ABS	C		4	1.G FE	746,017	107.0481	798,767	746,176	745,979	0	(13)	0	0	4.870	4.842	JJ	16,252	36,339	10/26/2018	07/20/2048
86745J-AA-5	SNVA 181 A - ABS	0		4	1.G FE	9,951,233	107.0481	10,654,878	9,953,355	9,950,732	0	(170)	0	0	4.870	4.842	JJ	216,781	484,728	10/26/2018	07/20/2048
869504-AC-4	SPSS 2011-1 B - ABS	C		4	2.B FE	183,586	118.3189	217,220	183,589	183,591	0	0	0	0	7.680	7.804	MON	627	14,099	10/24/2011	11/15/2058
869504-AC-4	SPSS 2011-1 B - ABS			4	2.B FE	1,351,190	118.3189	1,598,742	1,351,215	1,351,234	0	(1)	0	0	7.680	7.804	MON	4,612	103,774	10/24/2011	11/15/2058
869507-AA-1	SPSS 2017-1 A - ABS			4	1.A FE	383,624	115.5632	443,551	383,817	384,602	0	641	0	0	4.190	4.200	MON	715	16,216	02/09/2017	01/15/2071
869509-AA-7	SPSS-121-A - ABS	0		4	1.F FE	677,442	111.4123	781,622	701,559	679,743	0	671	0	0	5.140	5.691	MON	1,603	36,060	03/07/2018	11/15/2052
87229W-AJ-0	TSYMP 161R CR - CDO	0		4	1.F FE	8,250,000	98.6834	8,141,378	8,250,000	8,250,000	0	0	0	0	2.324	2.625	JAJO	42,609	287,940	11/05/2018	10/15/2029
87231B-AE-3	TFLAT 2017-1 B - CDO	0	C	4	1.C FE	2,695,950	98.7912	2,667,362	2,700,000	2,634,303	0	(48,062)	0	0	1.782	2.286	FMAN	6,014	71,828	10/19/2018	11/18/2030
87248K-AQ-7	TICP 161R DR - CDO		D	4	2.C FE	872,893	99.2553	893,298	900,000	873,467	0	574	0	0	3.368	3.825	JAJO	6,230	17,792	06/08/2020	07/17/2031
87249A-AE-5	TICP 9 C - CDO			4	1.F FE	2,812,109	97.8785	2,814,005	2,875,000	2,815,046	0	2,936	0	0	2.098	2.501	JAJO	12,233	15,809	08/27/2020	01/20/2031
87249L-AG-6	WINDR 2017-4 C - CDO	0	C	4	1.F FE	1,980,000	95.5780	1,911,559	2,000,000	1,936,821	0	(35,360)	0	0	1.974	2.540	FMAN	4,605	56,978	10/30/2018	11/20/2030
87249X-AA-3	THLLS II A1 - CDO	C		2	1.A FE	250,000	99.2371	248,093	250,000	250,000	0	0	0	0	2.018	2.044	JAJO	1,037	8,927	08/16/2019	10/17/2031
87276V-AA-3	TRTX 19FL3 A - CDO			2	1.A FE	489,063	99.8133	499,067	500,000	492,011	0	2,948	0	0	1.302	2.709	MON	271	2,778	07/23/2020	10/17/2034
87342R-AD-6	BELL 181 A21 - RMBS			4	2.B FE	5,880,000	101.4290	6,461,027	6,370,000	5,970,682	0	90,714	0	0	4.318	6.787	FMAN	27,506	222,215	03/19/2020	11/25/2048
87342R-AD-6	BELL 181 A21 - RMBS	0		4	2.B FE	11,508,971	101.4290	11,679,549	11,515,000	11,511,279	0	1,155	0	0	4.318	6.250	FMAN	49,722	497,218	12/12/2018	11/25/2048
87342R-AE-4	BELL 181 A22 - RMBS	0		4	2.B FE	10,711,400	110.3010	11,814,781	10,711,400	10,711,400	0	0	0	0	4.940	5.039	FMAN	52,914	529,143	11/14/2018	11/25/2048
87342R-AE-4	BELL 181 A22 - RMBS			4	2.B FE	1,960,000	110.3010	2,161,900	1,960,000	1,960,000	0	0	0	0	4.940	4.970	FMAN	9,682	97,009	11/14/2018	11/25/2048
87404L-AA-0	TLWND 2019-1 A - ABS		C	2	2.B FE	2,577,402	91.3469	3,004,549	3,289,164	2,510,406	0	(67,424)	0	0	3.967	8.882	MON	5,799	79,877	06/23/2020	12/15/2044
87404L-AA-0	TLWND 2019-1 A - ABS	C	C	2	2.B FE	180,485	91.3469	164,868	180,485	207,742	0	11,560	0	0	3.967	1.733	MON	318	7,279	11/22/2019	12/15/2044
87974H-AU-5	TELOS 2013-4 BR - CDO			4	1.C FE	1,294,219	97.0338	1,334,214	1,375,000	1,301,583	0	7,364	0	0	2.018	3.471	JAJO	5,703	7,442	07/21/2020	01/17/2030
88315L-AC-2	TMCL 2019-1 A - ABS		C	4	1.F FE	3,516,471	101.1865	3,644,602	3,601,867	3,522,792	0	6,570	0	0	3.960	4.569	MON	4,358	134,456	04/09/2020	04/20/2044
88315L-AC-2	TMCL 2019-1 A - ABS	C	C	4	1.F FE	216,596	101.1865	219,237	216,667	216,608	0	7	0	0	3.960	4.000	MON	262	8,580	04/17/2019	04/20/2044
88432M-AE-4	WINDR 2017-1 C - CDO		C	4	1.F FE	1,105,594	98.4310	1,107,349	1,125,000	1,106,590	0	996	0	0	2.518	2.894	JAJO	5,822	7,313	09/10/2020	04/18/2029
88432U-AE-6	WINDR 2018-3 B - CDO	0		4	1.C FE	9,500,000	98.6271	9,369,573	9,500,000	9,500,000	0	0	0	0	1.918	2.293	JAJO	36,955	288,534	10/26/2018	01/21/2031
88432U-AG-1	WINDR 2018-3 C - CDO	0		4	1.F FE	4,250,000	97.4506	4,141,651	4,250,000	4,250,000	0	0	0	0	2.368	2.809	JAJO	20,411	148,472	10/26/2018	01/21/2031
88432V-AE-4	WINDR 2018-1 B - CDO			4	1.C FE	1,000,000	98.4388	984,388	1,000,000	1,000,000	0	0	0	0	1.887	1.883	JAJO	4,088	30,301	06/22/2018	07/15/2030
88433B-AS-6	WINDR 162R BR - CDO	0	C	4	1.C FE	8,200,000	99.3837	8,149,467	8,200,000	8,200,000	0	0	0	0	2.014	2.020	FMAN	27,530	246,594	11/16/2018	11/03/2031
88433B-AU-1	WINDR 162R C1R - CDO	0	C	4	1.F FE	5,000,000	97.4745	4,873,727	5,000,000	5,000,000	0	0	0	0	2.364	2.800	FMAN	19,703	168,203	11/16/2018	11/03/2031
88433L-AA-3	WINDR 2018-2 E - CDO		C	4	3.C FE	1,358,896	90.0697	1,238,458	1,375,000	1,358,724	0	(172)	0	0	5.987	6.416	JAJO	17,836	93,532	01/30/2020	07/15/2030
88433R-AG-7	WINDR 2017-2 C1 - CDO		C	4	1.F FE	400,000	98.2510	393,004	400,000	400,000	0	0	0	0	2.668	2.677	JAJO	2,164	15,190	05/12/2017	07/22/2030
88576V-AA-8	HENDR 2008-3 A1 - RMBS			2	1.A FE	324,504	135.7603	486,121	358,073	356,329	0	54	0	0	8.000	8.248	MON	1,273	28,640	12/05/2008	06/15/2045
88576V-AA-8	HENDR 2008-3 A1 - RMBS	0		2	1.A FE	1,404,872	135.7603	1,628,504	1,199,544	1,396,141	0	(7,404)	0	0	8.000	4.817	MON	4,265	95,963	12/06/2018	06/15/2045
88576X-AA-4	HENDR 2010-1 A - RMBS			2	1.A FE	357,187	111.7555	399,281	357,281	360,060	0	(187)	0	0	5.560	5.359	MON	883	19,864	04/15/2010	07/15/2059
88576X-AB-2	HENDR 2010-1 B - RMBS	C		2	1.A FE	417,104	119.8049	499,950	417,303	417,298	0	1	0	0	9.310	9.493	MON	1,727	38,823	04/15/2010	07/15/2061
886065-AA-9	TBOLT 2018 A - ABS		C	4	2.B FE	885,781	96.0509	850,819	885,800	885,800	0	0	0	0	4.147	4.147	MON	1,633	36,734	07/19/2018	09/15/2038
89255#-AA-9	VLMC 2018-1 LOAN - ABS	0		4	1.F PL	30,000,000	127.7361	38,320,830	30,000,000	30,000,000	0	0	0	0	4.920	4.971	MON	123,000	1,476,000	06/07/2018	07/01/2048
89473L-AN-4	TRMPK 1RR C3R - CDO	0	C	4	1.F FE	2,000,000	98.9773	1,979,547	2,000,000	2,000,000	0	0	0	0	2.218	2.456	JAJO	8,997	66,827	10/29/2018	10/20/2028
89655Y-AA-4	TRL 2009-1 A - ABS	0		2	2.A FE	1,310,982	111.3889	1,330,559	1,194,517	1,285,033	0	(13,460)	0	0	6.657	4.840	MON	3,313	79,519	08/24/2018	11/16/2039
89656C-AA-1	TRL 2010-1 NTS - RMBS	0		4	1.F FE	2,649,267	105.6548	2,699,736	2,555,242	2,629,711	0	(8,405)	0	0	5.194	4.600	MON	5,530	132,719	10/29/2018	10/16/2040
89657A-AB-2	TRL 181 A2 - ABS	C		4	1.F FE	504,121	105.1926	525,963	500,000	501,665	0	(1,441)	0	0	4.620	4.373	MON	898	23,100	06/18/2018	06/17/2048
89690E-AC-1	TRMF 2011-1 A2 - ABS	0		4	1.F FE	5,203,888	101.8413	5,084,397	4,992,472	5,035,153	0	(76,755)	0	0	6.024	4.456	MON	13,367	300,747	09/27/2018	07/15/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89690E-AG-2	TRMF 2017-1 A2 - ABS	C		4	1.F FE	249,988	104.2803	260,701	250,000	249,994	0	2	0	0	3.736	3.766	MON	415	9,340	07/21/2017	08/15/2047
89854D-A*-2	TSGE 2017-1 NOTE - ABS			2	2.A PL	3,650,000	104.3064	3,807,184	3,650,000	3,650,000	0	0	0	0	6.250	6.332	MON	4,583	227,344	08/15/2017	09/25/2031
89854D-A*-2	TSGE 2017-1 NOTE - ABS	D		2	2.A PL	9,650,000	104.3064	10,065,568	9,650,000	9,650,000	0	0	0	0	6.250	6.332	MON	10,052	603,125	07/05/2017	09/25/2031
89989F-AA-2	TURBN 2013-1 A - ABS	C	C	2	2.A FE	131,752	81.0072	133,410	164,689	131,752	0	(402)	31,544	0	5.125	6.406	MON	375	8,437	11/27/2013	12/13/2048
90139A-AA-0	CL-DAL 2020 A - ABS			4	2.C PL	46,614,547	103.1214	48,069,573	46,614,547	46,614,547	0	0	0	0	4.250	4.288	MON	223,764	365,796	08/20/2020	12/15/2045
90139A-AB-8	CL-DAL 2020 B - ABS			4	3.A PL	4,871,523	104.1401	5,073,209	4,871,523	4,871,523	0	0	0	0	7.250	7.488	MON	29,432	403,581	08/20/2020	12/15/2045
90783S-AA-0	UNION PACIFIC RAILROAD CO 2003 1 PASS TH	D		4	1.D FE	32,196	103.1471	31,330	30,374	31,296	0	(590)	0	0	4.698	2.605	JJ	710	3,719	04/01/2017	01/02/2024
909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013	C		1	2.B FE	35,140	100.9975	35,491	35,140	35,140	0	0	0	0	4.300	4.302	FA	571	1,511	08/01/2013	02/15/2027
90931M-AA-4	UNITED AIRLINES 2016-1 PASS THROUGH TRUS	C		1	2.A FE	420,852	98.7495	415,589	420,852	420,852	0	0	0	0	3.450	3.450	JJ	7,018	14,519	06/06/2016	01/07/2030
90932L-AB-3	UNITED AIRLINES 2015-1 PASS THROUGH TRUS	C		1	2.B FE	100,000	99.1027	99,103	100,000	100,000	0	0	0	0	3.700	3.699	JD	308	3,700	11/02/2015	06/01/2024
90932P-AA-6	UNITED AIRLINES 2014-1 PASS THROUGH TRUS	C		1	2.A FE	696,638	101.1094	704,367	696,638	696,638	0	0	0	0	4.000	3.999	AO	6,192	27,866	03/24/2014	10/11/2027
91823A-AH-4	VBTOW 181 D - ABS	D		2	2.B FE	150,000	101.9210	152,882	150,000	150,000	0	0	0	0	4.122	4.157	MON	275	6,183	02/12/2018	02/18/2048
91823A-AJ-0	VBTOW 181 F - ABS	D		2	3.C FE	1,738,086	102.4710	1,793,243	1,750,000	1,743,538	0	2,749	0	0	5.250	5.495	MON	4,083	91,875	12/06/2018	02/18/2048
91823A-AJ-0	VBTOW 181 F - ABS			2	3.C FE	30,028	102.4710	30,741	30,000	30,023	0	(6)	0	0	5.250	5.269	MON	70	919	06/04/2020	02/18/2048
91823A-AS-0	VBTOW 2020-1 F - RMBS			2	3.C FE	5,000,000	107.3289	5,366,444	5,000,000	5,000,000	0	0	0	0	6.657	6.750	MON	14,793	182,143	05/12/2020	06/15/2050
91823A-AS-0	VBTOW 2020-1 F - RMBS	C		2	3.C FE	250,000	107.3289	268,322	250,000	250,000	0	0	0	0	6.657	6.750	MON	740	9,107	05/12/2020	06/15/2050
92211M-AE-3	VDC 2018-2 A2 - ABS	C		4	1.G FE	470,457	103.7385	507,886	489,583	474,149	0	3,693	0	0	4.196	5.462	MON	913	15,407	03/19/2020	11/16/2043
92212K-AA-4	VDC 2019-1 A2 - ABS	C		4	1.G FE	740,000	104.6540	774,440	740,000	740,000	0	0	0	0	3.188	3.188	MON	1,049	23,591	07/30/2019	07/15/2044
92329X-AS-7	VENTR XVI BRR - CDO	D	C	2	1.A FE	240,025	98.1600	245,400	250,000	238,992	0	(2,510)	0	0	1.487	2.904	JAJO	805	6,559	12/11/2018	01/18/2028
92338B-AG-0	VERDE 2019-4 C - CDO			4	1.F FE	3,000,000	100.0962	3,002,885	3,000,000	3,000,000	0	0	0	0	2.887	3.362	JAJO	18,765	121,404	03/15/2019	04/15/2032
92557R-AA-2	VIBR VIII D - CDO		C	4	3.C FE	2,521,899	88.0338	2,264,053	2,571,800	2,457,788	0	(53,260)	0	0	5.968	6.906	JAJO	31,125	183,715	08/21/2018	01/20/2031
92558D-AA-2	VIBR VII D - CDO			4	3.C FE	3,214,692	92.2381	3,089,977	3,350,000	3,165,197	0	(44,658)	0	0	6.818	7.886	JAJO	46,318	268,176	04/17/2019	09/15/2030
92558G-AA-5	VIBR 6 E - CDO			4	4.A FE	2,677,590	86.7407	2,341,999	2,700,000	2,611,183	0	(53,041)	0	0	5.989	6.487	MJSD	4,941	182,800	08/29/2018	06/20/2029
92913U-AS-5	VOYA 2015-3 A3R - CDO	D		4	1.C FE	10,000,000	100.0018	10,000,176	10,000,000	10,000,000	0	0	0	0	1.918	2.283	JAJO	38,900	303,720	11/02/2018	10/20/2031
92915H-AS-2	VOYA 163R BR - CDO			4	1.F FE	642,938	98.8520	667,251	675,000	644,411	0	1,474	0	0	2.418	3.127	JAJO	3,355	4,217	07/29/2020	10/18/2031
92916M-AC-5	VOYA 2017-1 B - CDO	C	C	4	1.G FE	750,000	98.8113	741,085	750,000	750,000	0	0	0	0	2.518	2.864	JAJO	3,882	27,638	03/10/2017	04/17/2030
92916Y-AA-3	INGIM 2013-2 DR - CDO			4	4.A FE	515,531	88.6139	598,144	675,000	519,977	0	4,446	0	0	5.815	10.503	JAJO	7,305	9,972	08/27/2020	04/25/2031
92917A-AG-1	VOYA 181 C - CDO		C	4	2.C FE	830,250	94.4702	850,232	900,000	832,742	0	2,492	0	0	2.818	3.970	JAJO	5,213	6,533	08/27/2020	04/19/2031
92918K-AA-1	VOYA 2020-3 E - CDO		C	4,5	3.C FE	1,972,500	98.6250	1,972,500	2,000,000	1,972,813	0	313	0	0	6.494	6.780	JAJO	20,205	0	12/02/2020	10/20/2031
94353W-AA-3	WAAV 171 A - ABS	C		4	2.B FE	531,725	97.0328	515,950	531,727	535,405	0	1,539	0	0	3.844	3.758	MON	908	20,439	11/08/2017	11/15/2042
94354K-AA-8	WAAV 191 A - ABS			4	2.A FE	2,213,029	97.5158	2,281,281	2,339,397	2,218,804	0	5,776	0	0	3.597	4.542	MON	3,740	58,904	06/17/2020	09/15/2044
94354K-AA-8	WAAV 191 A - ABS	C		4	2.A FE	701,788	97.5158	684,384	701,819	701,789	0	1	0	0	3.597	3.597	MON	1,122	25,244	09/30/2019	09/15/2044
94950G-AE-7	WELF 171 B - CDO	C	C	4	1.F FE	900,000	98.3862	885,476	900,000	900,000	0	0	0	0	2.718	3.005	JAJO	4,961	34,635	03/29/2017	04/20/2029
94951D-AG-8	WELF 183 C - CDO	D		4	2.C FE	2,200,000	96.7337	2,128,141	2,200,000	2,200,000	0	0	0	0	3.368	3.886	JAJO	15,027	99,161	11/16/2018	01/20/2032
94951D-AJ-2	WELF 183 A2 - CDO	D		4	1.C FE	12,500,000	99.9996	12,499,952	12,500,000	12,500,000	0	0	0	0	2.068	2.456	JAJO	52,428	398,660	11/16/2018	01/20/2032
95058X-AE-8	WEN 2018-1 A22 - RMBS			2	2.B FE	1,697,500	106.1090	1,801,200	1,697,500	1,697,500	0	0	0	0	3.884	3.903	MJSD	2,930	65,931	12/06/2017	03/16/2048
95058X-AE-8	WEN 2018-1 A22 - RMBS	D		2	2.B FE	462,171	106.1090	514,629	485,000	466,511	0	2,037	0	0	3.884	4.555	MJSD	837	18,837	10/15/2018	03/16/2048
95168Q-AJ-9	WSTC 131 C - CDO			4	1.G FE	1,888,906	99.9978	1,924,957	1,925,000	1,900,846	0	11,940	0	0	3.863	5.266	FMAN	10,948	39,850	06/04/2020	11/07/2025
96525X-AA-9	WITEH 10 E - CDO			2	5.A FE	731,250	77.6154	776,154	1,000,000	807,678	0	(22,767)	0	0	5.518	11.140	JAJO	11,342	67,517	05/05/2016	04/19/2027
98625F-AA-3	YCLO 7 E - CDO		C	4	3.C FE	1,697,175	100.0358	1,710,612	1,710,000	1,697,017	0	(158)	0	0	7.198	6.463	JAJO	24,958	0	12/18/2020	01/22/2033
98625P-AA-1	YCLO 6 E - CDO		C	4	3.C FE	1,602,656	99.8269	1,622,187	1,625,000	1,596,317	0	(6,339)	0	0	7.276	7.466	JAJO	23,318	0	12/18/2020	07/22/2032
BGH4VU-Z5-8	EFLAND 2016-1 NOTE - ABS			2	2.B PL	1,464,584	100.2119	1,467,687	1,464,584	1,464,584	0	0	0	0	6.720	6.815	MON	4,374	98,351	12/09/2016	05/15/2030
BGH5ZA-HX-4	VICOF 2 TERM LOAN FUNDED - ABS			2	1.D PL	31,875,000	103.0270	32,839,856	31,875,000	31,875,363	0	363	0	0	5.500	5.644	MON	146,094	1,732,995	07/13/2020	08/16/2027
BGH6M6-92-2	FINS 2020-1 A1 - ABS			4	1.D PL	2,000,000	99.9500	1,999,000	2,000,000	2,000,000	0	0	0	0	5.000	5.894	JAJO	21,667	43,611	04/22/2020	05/15/2038
BGH6UA-2X-3	AV-DAL 2020 A - ABS			4	1. Z	7,961,498	103.6844	8,254,832	7,961,498	7,961,498	0	0	0	0	4.250	4.288	MJSD	15,038	25,377	10/08/2020	12/15/2045
G0685#-AA-9	AVOLON 2017-1 LOANS - ABS		D	2	1.G PL	2,088,430	100.0941	2,090,395	2,088,430	2,088,430	0	0	0	0	4.125	4.163	MON	2,393	86,434	03/28/2018	12/31/2024
G0685*-AA-3	AVOLON 2017-2 LOANS - ABS		D	2	1.G PL	6,633,539	100.1364	6,642,587	6,633,539	6,633,542	0	3	0	0	4.000	4.036	MON	7,371	315,398	06/21/2018	05/31/2025
G0685*-AA-3	AVOLON 2017-2 LOANS - ABS	D	D	2	1.G PL	13,064,934	100.1364	13,082,755	13,064,934	13,064,934	0	0	0	0	4.000	4.036	MON	14,517	576,551	06/21/2018	05/31/2025
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,700,769,006	XXX	1,706,321,544	1,718,792,835	1,699,574,321	0	(2,548,178)	1,558,006	0	XXX	XXX	XXX	8,607,517	62,412,947	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						10,961,175,047	XXX	12,613,324,817	10,229,238,066	10,854,884,453	(816,146)	(37,263,638)	4,165,931	0	XXX	XXX	XXX	112,051,982	491,704,104	XXX	XXX
00138G-AC-3	AIG LIFE HOLDINGS INC				2.C FE	21,181,875	147.4962	29,130,503	19,750,000	20,996,239	0	(49,557)	0	0	8.125	7.557	MS	472,491	1,604,688	04/01/2017	03/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
007924-AJ-2	AEGON NV		C	2,5	2.B FE	966,860	113.6994	1,136,994	1,000,000	967,922	0	480	0	0	5.500	5.734	AO	12,222	55,000	10/22/2018	04/11/2048
008252-84-3	AFFILIATED MANAGERS GROUP INC			2	2.C FE	590,000	26.1900	618,084	590,000	590,000	0	0	0	0	4.750	4.750	MJSD	78	7,551	09/17/2020	09/30/2060
015857-70-9	ALGONQUIN POWER & UTILITIES CORP		C	2,5	3.A FE	792,801	28.2000	886,185	785,625	784,918	0	(32)	0	0	6.875	6.877	JAJO	11,102	54,012	01/14/2019	10/17/2078
015857-80-8	ALGONQUIN POWER & UTILITIES CORP		C	2,5	3.A FE	845,151	28.1000	946,268	841,875	844,219	0	(588)	0	0	6.200	6.111	JAJO	0	52,196	05/20/2019	07/01/2079
025932-87-2	AMERICAN FINANCIAL GROUP INC			2	2.B FE	570,000	28.5600	651,168	570,000	570,000	0	0	0	0	5.625	5.625	MJSD	2,672	16,209	05/21/2020	06/01/2060
025932-88-0	AMERICAN FINANCIAL GROUP INC			2	2.C FE	5,500,000	27.4700	6,043,400	5,500,000	5,500,000	0	0	0	0	5.125	5.129	MJSD	12,528	292,054	11/21/2019	12/15/2059
025932-88-0	AMERICAN FINANCIAL GROUP INC	C		2	2.C FE	250,000	27.4700	274,700	250,000	250,000	0	0	0	0	5.125	5.125	MJSD	569	13,275	11/21/2019	12/15/2059
03765H-AE-1	APOLLO MANAGEMENT HOLDINGS LP			2	2.B FE	5,091,947	102.1994	5,201,950	5,090,000	5,091,577	0	(355)	0	0	4.950	4.941	JD	9,798	251,955	12/11/2019	01/14/2050
04621X-30-6	ASSURANT INC			2	3.A FE	700,400	27.0200	756,560	700,000	700,392	0	(7)	0	0	5.250	5.237	JAJO	4,288	0	11/16/2020	01/15/2061
04621X-AK-4	ASSURANT INC			2,5	3.A FE	1,550,920	112.5000	1,732,500	1,540,000	1,547,729	0	(1,484)	0	0	7.000	6.864	MS	28,148	107,800	03/01/2019	03/27/2048
05254H-AA-2	AUSTRALIA AND NEW ZEALAND BANKING GROUP		C	2	2.B FE	1,001,250	116.7150	1,167,150	1,000,000	1,001,037	0	(153)	0	0	6.750	6.726	JD	3,000	67,500	01/11/2019	12/29/2049
054536-AA-5	AXA FINANCIAL INC.	0	C		2.A FE	9,028,500	155.8150	10,127,976	6,500,000	8,488,792	0	(153,502)	0	0	8.600	4.713	JD	24,844	559,000	04/01/2017	12/15/2030
054536-AC-1	AXA SA		C	1,2,5	2.B FE	2,610,982	139.1250	3,339,000	2,400,000	2,583,675	0	(11,539)	0	0	6.379	5.622	JD	7,230	153,096	07/17/2019	12/29/2049
054536-AC-1	AXA SA	0	C	1,2,5	2.B FE	10,609,170	139.1250	13,564,688	9,750,000	10,445,502	0	(43,693)	0	0	6.379	5.637	JD	29,370	621,953	04/01/2017	12/29/2049
05463H-AC-5	AXIS SPECIALTY FINANCE LLC			1,2	2.B FE	7,440,000	104.6271	7,784,259	7,440,000	7,440,000	0	0	0	0	4.900	4.900	JJ	168,103	217,723	12/03/2019	01/15/2040
05463H-AC-5	AXIS SPECIALTY FINANCE LLC	C		1,2	2.B FE	475,000	104.6271	496,979	475,000	475,000	0	0	0	0	4.900	4.900	JJ	10,732	13,900	12/03/2019	01/15/2040
05565A-AB-9	BNP PARIBAS SA		C	2,5	2.C FE	1,259,995	111.0000	1,332,000	1,200,000	1,252,806	0	(3,211)	0	0	7.195	6.720	JD	1,439	86,340	10/23/2018	12/29/2049
05565A-AN-3	BNP PARIBAS SA		C	2	2.C FE	1,470,300	115.6870	1,619,618	1,400,000	1,448,579	0	(10,515)	0	0	7.375	6.492	FA	37,858	103,250	03/18/2019	12/29/2049
05565A-AQ-6	BNP PARIBAS SA		C	2	2.C FE	1,669,240	101.2500	1,620,000	1,600,000	1,607,285	0	(29,195)	0	0	7.625	5.649	MS	30,839	122,000	11/02/2018	12/29/2049
05565A-CA-9	BNP PARIBAS SA		C	2	2.C FE	403,960	104.5000	418,000	400,000	401,513	0	(1,181)	0	0	6.750	6.407	MS	8,025	27,000	10/24/2018	12/29/2049
05565A-GF-4	BNP PARIBAS SA		C	2	2.C FE	826,820	118.5000	948,000	800,000	821,947	0	(2,885)	0	0	7.000	6.536	FA	21,000	56,000	04/24/2019	12/29/2049
05565A-HN-6	BNP PARIBAS SA		C	2,5	2.C FE	1,000,000	109.1250	1,091,250	1,000,000	1,000,000	0	0	0	0	6.625	6.625	MS	17,667	66,250	03/18/2019	12/29/2049
05565Q-DV-7	BP CAPITAL MARKETS PLC		C	2	2.A FE	33,330,000	111.5700	37,186,281	33,330,000	33,330,000	0	0	0	0	4.875	4.875	JD	40,621	812,419	06/17/2020	12/29/2049
05565Q-DV-7	BP CAPITAL MARKETS PLC	C	C	2	2.A FE	250,000	111.5700	278,925	250,000	250,000	0	0	0	0	4.875	4.875	JD	305	6,094	06/17/2020	12/29/2049
05946K-AG-6	BANCO BILBAO VIZCAYA ARGENTARIA SA		C	2	3.B FE	400,000	106.5620	426,248	400,000	400,000	0	0	0	0	6.500	6.500	MJSD	1,878	26,000	08/28/2019	12/29/2049
060505-EH-3	BANK OF AMERICA CORP			2,5	2.C FE	1,005,819	110.9562	1,059,632	955,000	988,382	0	(8,070)	0	0	6.250	5.192	MS	19,233	59,688	10/18/2018	12/29/2049
060505-EL-4	BANK OF AMERICA CORP			2,5	2.C FE	2,634,881	114.2500	2,873,388	2,515,000	2,595,974	0	(18,695)	0	0	6.500	5.548	AO	30,879	163,475	12/06/2018	12/29/2049
060505-EN-0	BANK OF AMERICA CORP			2,5	2.C FE	1,025,805	113.3050	1,104,724	975,000	1,009,953	0	(7,281)	0	0	6.100	5.141	MS	17,182	59,475	10/01/2018	12/29/2049
060505-FL-3	BANK OF AMERICA CORP			5	2.C FE	535,280	113.0000	581,950	515,000	527,384	0	(5,238)	0	0	5.875	4.710	MS	8,909	30,256	06/18/2019	12/29/2049
06051G-HP-7	BANK OF AMERICA CORP				2.C FE	2,997,960	132.5018	4,728,989	3,569,000	3,229,201	0	35,906	0	0	8.050	10.094	JD	12,769	287,305	10/17/2011	06/15/2027
064058-AB-6	BANK OF NEW YORK MELLON CORP	C		2,5	2.A FE	349,425	102.0800	357,280	350,000	349,505	0	8	0	0	4.500	4.509	JD	481	15,750	05/30/2013	12/29/2049
06423A-AJ-2	JPMORGAN CHASE & CO			1	2.A FE	13,072,500	148.8114	13,393,029	9,000,000	12,156,728	0	(259,011)	0	0	8.750	4.279	MS	262,500	787,500	04/01/2017	09/01/2030
06428J-AA-7	BANK OF CHINA HONG KONG LTD		C	2	2.B FE	2,006,400	108.5016	2,170,033	2,000,000	2,003,494	0	(1,297)	0	0	5.900	5.826	MS	35,072	118,000	10/25/2018	12/29/2049
06738E-BA-2	BARCLAYS PLC		C	2	3.B FE	600,560	107.5000	645,000	600,000	599,872	0	(356)	0	0	7.750	7.689	MJSD	2,067	46,500	10/23/2018	12/29/2049
06738E-BG-9	BARCLAYS PLC		C	2	3.B FE	800,000	111.5000	892,000	800,000	800,000	0	0	0	0	8.000	8.000	MJSD	2,844	64,000	03/20/2019	12/29/2049
11271L-10-2	BROOKFIELD FINANCE INC		C	2	2.B FE	770,000	25.7000	791,560	770,000	770,000	0	0	0	0	4.625	4.625	JAJO	7,419	0	10/08/2020	10/16/2080
125896-84-5	CMS ENERGY CORP			2	2.C FE	999,954	27.9950	1,119,800	1,000,000	999,955	0	0	0	0	5.875	5.875	MJSD	4,896	58,750	02/06/2019	03/01/2079
125896-85-2	CMS ENERGY CORP			2	2.C FE	555,474	28.4100	646,896	569,250	552,979	0	(658)	0	0	5.875	6.052	JAJO	7,060	32,509	03/20/2020	10/15/2078
125896-86-0	CMS ENERGY CORP			2	2.C FE	500,173	28.4700	590,183	518,250	496,682	0	45	0	0	5.625	5.879	MJSD	1,296	29,152	11/01/2018	03/15/2078
125896-BU-3	CMS ENERGY CORP			1,2	2.C FE	1,103,865	112.6542	1,232,437	1,094,000	1,103,384	0	(481)	0	0	4.750	4.634	JD	4,330	26,416	05/19/2020	06/01/2050
12621E-30-1	CNO FINANCIAL GROUP INC			2	3.B FE	440,000	26.3400	463,584	440,000	440,000	0	0	0	0	5.125	5.125	FMAN	2,255	0	11/18/2020	11/25/2060
15189T-AS-6	CENTERPOINT ENERGY INC			2,5	3.A FE	1,025,318	104.7500	1,057,975	1,010,000	1,018,888	0	(3,014)	0	0	6.125	5.764	MS	20,621	61,863	10/18/2018	12/31/2049
172967-GD-7	CITIGROUP INC			2,5	3.A FE	937,219	104.9599	1,023,359	975,000	938,192	0	447	0	0	5.950	6.233	JJ	24,333	58,013	12/12/2018	12/29/2049
172967-KM-2	CITIGROUP INC			2,5	3.A FE	994,250	114.6958	1,112,549	970,000	989,056	0	(2,791)	0	0	6.250	5.835	FA	22,903	60,625	01/25/2019	12/29/2049
225313-AJ-4	CREDIT AGRICOLE SA		C	2	2.C FE	3,043,148	121.5000	3,402,000	2,800,000	2,979,522	0	(29,662)	0	0	8.125	6.600	MJSD	5,056	227,500	12/10/2018	12/29/2049
225313-AL-9	CREDIT AGRICOLE SA		C	2	2.C FE	1,000,000	110.9370	1,109,370	1,000,000	1,000,000	0	0	0	0	6.875	6.874	MS	18,715	68,750	02/20/2019	12/29/2049
225401-AJ-7	CREDIT SUISSE GROUP AG		C	2	3.A FE	1,845,770	109.0000	1,962,000	1,800,000	1,824,256	0	(9,577)	0	0	7.500	6.911	JJ	61,500	135,000	10/23/2018	12/29/2049
225401-AK-4	CREDIT SUISSE GROUP AG		C	2	3.A FE	408,500	112.5234	450,093	400,000	406,214	0	(1,326)	0	0	7.250	6.854	MS	8,781	29,000	04/09/2019	12/29/2049
22546D-AB-2	CREDIT SUISSE GROUP AG		C	2	3.A FE	632,380	111.1750	667,050	600,000	618,352	0	(6,254)	0	0	7.500	6.342	JD	2,500	45,000	10/23/2018	12/29/2049
233331-86-7	DTE ENERGY CO			2	2.C FE	557,885	26.7811	592,693	553,275	553,782	0	(504)	0	0	6.000	5.900	MJSD	1,475	33,197	10/23/2018	12/15/2076
23380Y-AC-1	DAI-ICHI LIFE HOLDINGS INC	C	C	2,5	1.G FE	250,000	112.2500	280,625	250,000	250,000	0	0	0	0	5.100	5.100	AO	2,231	12,750	10/23/2014	12/29/2049
23380Y-AC-1	DAI-ICHI LIFE HOLDINGS INC		C	2,5	1.G FE	2,029,430	112.2500	2,245,000	2,000,000	2,019,499	0	(4,554)	0	0	5.100	4.817	AO	17,850	102,000	10/25/2018	12/29/2049
26156F-AA-1	DRESDNER FUNDING TRUST I			1,2	3.B FE	1,060,474	147.0240	1,249,704	850,000	1,025,735	0	(16,146)	0	0	8.151	5.120	JD	192	69,296	10/23/2018	06/30/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29250N-47-7	ENBRIDGE INC		C	2,5	2.C FE	2,032,168	26.6550	2,157,722	2,023,750	2,010,654	0	(904)	0	0	6.375	6.370	JAJO	1,089	129,002	12/17/2018	04/15/2078
29250N-AN-5	ENBRIDGE INC		C	2,5	2.C FE	1,526,313	106.7500	1,708,000	1,600,000	1,526,642	0	141	0	0	6.000	6.298	JJ	44,267	96,000	02/05/2019	01/15/2077
29250N-AW-5	ENBRIDGE INC		C	2,5	2.C FE	732,658	109.3673	814,786	745,000	732,442	0	(182)	0	0	6.250	6.331	MS	15,521	46,563	05/16/2019	03/01/2078
29265W-AA-6	ENEL SPA		C	2	2.C FE	2,253,925	116.7800	2,393,990	2,050,000	2,170,336	0	(39,362)	0	0	8.750	6.366	MS	48,332	179,375	01/25/2019	09/24/2073
29278N-AT-0	ENERGY TRANSFER OPERATING LP			2	3.B FE	880,000	95.0000	836,000	880,000	880,000	0	0	0	0	7.125	7.124	MN	8,012	51,031	01/07/2020	12/29/2049
30767E-AD-1	FARM CREDIT BANK OF TEXAS			2	1.A	1,027,625	108.5000	1,112,125	1,025,000	1,027,412	0	(213)	0	0	5.700	5.642	MJSD	2,597	23,532	07/16/2020	12/29/2049
40427L-AB-0	HSBC CAPITAL FUNDING (DOLLAR1) LP		C	1,2,5	2.B FE	1,004,475	170.7500	1,152,563	675,000	941,272	0	(28,109)	0	0	10.176	4.715	JD	191	68,688	10/23/2018	12/29/2049
404280-AE-9	HSBC HOLDINGS PLC		C		1.G FE	947,887	138.2576	1,030,019	745,000	912,190	0	(10,182)	0	0	7.350	4.847	MN	5,172	54,758	04/01/2017	11/27/2032
404280-AJ-8	HSBC HOLDINGS PLC		C		1.G FE	18,716,757	151.4731	22,418,020	14,800,000	18,320,454	0	(127,497)	0	0	6.800	4.773	JD	83,867	1,006,400	09/27/2018	06/01/2038
404280-AJ-8	HSBC HOLDINGS PLC		C		1.G FE	16,909,702	151.4731	19,994,451	13,200,000	16,489,738	0	(119,051)	0	0	6.800	4.690	JD	74,800	897,600	04/01/2017	06/01/2038
404280-BC-2	HSBC HOLDINGS PLC		C	2	2.C FE	1,660,260	101.7500	1,628,000	1,600,000	1,610,052	0	(23,415)	0	0	6.875	5.303	JD	9,167	110,000	10/23/2018	12/29/2049
404280-BP-3	HSBC HOLDINGS PLC		C	2	2.C FE	1,017,740	112.2500	1,122,500	1,000,000	1,014,355	0	(1,992)	0	0	6.500	6.248	MS	17,694	65,000	04/18/2019	12/29/2049
404201-AA-5	HSBC BANK USA NA				1.F FE	227,478	141.2494	317,811	225,000	226,758	0	(81)	0	0	5.875	5.792	MN	2,203	13,219	11/16/2006	11/01/2034
404201-AA-5	HSBC BANK USA NA				1.F FE	15,960,112	141.2494	19,774,917	14,000,000	15,764,223	0	(89,432)	0	0	5.875	4.631	MN	137,083	822,500	09/27/2018	11/01/2034
456837-AR-4	ING GROEP NV		C	2	3.A FE	800,000	108.6880	869,504	800,000	800,000	0	0	0	0	5.750	5.750	MN	5,750	46,000	09/03/2019	12/29/2049
45685E-AG-1	VOYA FINANCIAL INC			1,2,5	2.C FE	507,175	106.0000	530,000	500,000	503,681	0	(1,559)	0	0	5.650	5.294	MN	3,610	28,250	10/02/2018	05/15/2053
46115H-AU-1	INTESA SANPAOLO SPA		C	2	3.C FE	396,500	113.5000	454,000	400,000	396,609	0	31	0	0	7.700	7.773	MS	8,898	30,800	07/17/2019	12/29/2049
46625H-HA-1	JPMORGAN CHASE & CO			2	2.B FE	1,652,318	99.7954	1,456,016	1,459,000	1,459,000	0	0	0	0	3.684	3.737	JAJO	9,407	69,017	09/25/2012	12/29/2049
46625H-JQ-4	JPMORGAN CHASE & CO			2,5	2.B FE	2,057,512	112.2702	2,133,133	1,900,000	1,996,663	0	(28,370)	0	0	6.750	4.950	FA	53,438	128,250	10/23/2018	12/29/2049
48126H-AC-4	JPMORGAN CHASE & CO			2,5	2.B FE	989,695	109.6761	1,058,375	965,000	981,471	0	(3,863)	0	0	6.100	5.588	AO	14,716	58,865	10/22/2018	12/29/2049
514666-AN-6	LAND O LAKES INC			2	3.B FE	753,063	93.8750	704,063	750,000	753,003	0	(31)	0	0	7.000	6.943	MJSD	2,333	52,500	10/04/2018	12/29/2049
539439-AG-4	LLOYDS BANKING GROUP PLC		C	2	2.C FE	1,023,380	112.7780	1,127,780	1,000,000	1,015,260	0	(3,752)	0	0	7.500	7.002	MJSD	833	75,000	10/23/2018	12/29/2049
539473-AE-8	LLOYDS BANK PLC		C	2,5	2.C FE	2,450,560	115.3730	2,307,460	2,000,000	2,287,434	0	(72,803)	0	0	12.000	7.399	JD	10,000	240,000	10/23/2018	12/16/2024
553086-AC-3	TRAVELERS COMPANIES INC				2.A FE	12,516,100	134.4617	13,446,170	10,000,000	11,771,720	0	(210,984)	0	0	7.625	4.617	JD	33,889	762,500	04/01/2017	12/15/2027
585270-AA-9	MEIJI YASUDA LIFE INSURANCE CO		C	1,2	1.G FE	2,232,800	114.7312	2,524,085	2,200,000	2,223,506	0	(4,253)	0	0	5.200	4.945	AO	22,562	114,400	10/24/2018	10/20/2045
591560-AA-5	METLIFE CAPITAL TRUST IV			1,2,5	2.B FE	1,454,390	141.0000	1,818,900	1,290,000	1,430,777	0	(6,039)	0	0	7.875	5.816	JD	4,515	41,247	05/03/2019	12/15/2067
591560-AA-5	METLIFE CAPITAL TRUST IV	C		1,2,5	2.B FE	250,000	141.0000	352,500	250,000	250,000	0	0	0	0	7.875	7.874	JD	875	9,844	09/23/2011	12/15/2067
591560-AA-5	METLIFE CAPITAL TRUST IV	D		1,2,5	2.B FE	1,908,125	141.0000	2,700,150	1,915,000	1,910,510	0	170	0	0	7.875	7.900	JD	6,703	84,949	09/23/2011	12/15/2067
59156R-BT-4	METLIFE INC			2,5	2.B FE	386,046	114.5500	429,563	375,000	383,887	0	(985)	0	0	5.875	5.472	MS	6,487	22,031	10/01/2018	12/31/2049
606839-AB-4	MITSUI SUMITOMO INSURANCE CO LTD		C	2	1.G FE	5,201,800	119.2500	6,201,000	5,200,000	5,201,533	0	(150)	0	0	4.950	4.945	MS	82,225	257,400	02/28/2019	12/29/2049
61761J-QK-8	MORGAN STANLEY	D		2	2.C FE	2,545,250	99.2800	2,482,000	2,500,000	2,500,000	0	0	0	0	3.847	3.847	JAJO	20,837	125,570	04/01/2017	12/29/2049
637432-10-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	2.A FE	644,925	29.2000	753,272	644,925	644,925	0	0	0	0	5.500	5.501	FMAN	4,532	35,471	04/29/2019	05/15/2064
637432-NK-7	NATIONAL RURAL UTILITIES COOPERATIVE FIN	D		1,2,5	2.A FE	7,154,959	110.7925	7,755,472	7,000,000	7,114,511	0	(18,531)	0	0	5.250	4.896	AO	72,479	367,500	09/27/2018	04/20/2046
638612-AJ-0	NATIONWIDE FINANCIAL SERVICES INC	D		1,2,5	2.B FE	2,436,275	119.6228	2,667,589	2,230,000	2,421,656	0	(6,797)	0	0	6.750	5.923	MN	19,234	150,525	09/27/2018	05/15/2087
65339K-86-0	NEXTERA ENERGY CAPITAL HOLDINGS INC			2	2.B FE	999,999	28.5432	1,141,871	1,000,125	999,960	0	(21)	0	0	5.650	5.649	MJSD	4,709	56,507	03/12/2019	03/01/2079
65339K-BK-5	NEXTERA ENERGY CAPITAL HOLDINGS INC			2,5	2.B FE	1,128,149	117.8446	1,331,644	1,130,000	1,127,813	0	(239)	0	0	5.650	5.635	MN	10,641	63,845	04/24/2020	05/01/2079
654579-AD-3	NIPPON LIFE INSURANCE CO		C	1,2	1.G FE	2,649,600	112.2500	2,918,500	2,600,000	2,631,023	0	(8,204)	0	0	5.100	4.750	AO	27,625	132,600	10/09/2018	10/16/2044
65559C-AA-9	NORDEA BANK ABP		C	2	2.B FE	500,000	114.7500	573,750	500,000	500,000	0	0	0	0	6.625	6.624	MS	8,741	33,125	03/19/2019	12/29/2049
69331V-AA-4	PECO ENERGY CAPITAL TRUST III				2.B FE	1,569,514	127.8811	1,918,216	1,500,000	1,541,804	0	(4,303)	0	0	7.380	6.887	AO	18,758	110,700	09/25/2012	04/06/2028
693475-AM-7	PNC FINANCIAL SERVICES GROUP INC	C		2,5	2.B FE	115,000	104.3750	120,031	115,000	115,000	0	0	0	0	4.850	4.849	JD	465	5,578	05/29/2013	12/29/2049
743863-AA-0	PROVIDENT FINANCING TRUST I				3.A FE	554,625	116.0640	609,336	525,000	553,247	0	(842)	0	0	7.405	6.867	MS	11,447	38,876	04/09/2019	03/15/2038
744320-80-5	PRUDENTIAL FINANCIAL INC			2	2.B FE	1,112,209	28.4900	1,275,697	1,119,425	1,105,253	0	105	0	0	5.625	5.707	FMAN	8,046	62,968	10/01/2018	08/15/2058
744320-AW-2	PRUDENTIAL FINANCIAL INC	D		2,5	2.B FE	2,700,000	110.7395	2,989,966	2,700,000	2,700,000	0	0	0	0	4.500	4.500	MS	35,775	121,500	09/12/2017	09/15/2047
744320-BF-8	PRUDENTIAL FINANCIAL INC			2,5	2.B FE	917,625	115.4515	1,039,064	900,000	915,039	0	(1,596)	0	0	5.700	5.425	MS	15,105	51,300	04/25/2019	09/15/2048
759351-AE-9	REINSURANCE GROUP OF AMERICA INC			1,2	2.C FE	5,785,825	87.5000	5,485,375	6,269,000	5,859,830	0	9,121	0	0	2.881	3.195	MJSD	8,530	220,120	09/27/2018	12/15/2065
76025L-AB-0	SCENTRE GROUP TRUST 2		C	1,2	2.A FE	1,800,000	105.4641	1,898,355	1,800,000	1,800,000	0	0	0	0	5.125	5.125	MS	24,856	0	09/16/2020	09/24/2080
760719-BH-6	HSBC USA INC	D			1.G FE	27,384,500	170.4533	42,613,319	25,000,000	27,459,111	0	(1,113)	0	0	7.200	6.551	JJ	830,000	1,800,000	04/01/2017	07/15/2097
780097-BB-6	NATWEST GROUP PLC		C	2	3.B FE	1,910,098	103.7910	1,868,238	1,800,000	1,824,080	0	(38,996)	0	0	8.625	6.421	MJSD	431	155,250	10/22/2018	12/29/2049
78397D-AA-6	SBL HOLDINGS INC			2	3.B FE	510,000	83.6250	426,488	510,000	510,000	0	0	0	0	7.000	6.999	MN	4,760	27,370	02/04/2020	12/31/2049
808513-BD-6	CHARLES SCHWAB CORP			2	2.B FE	7,597,500	111.3750	8,419,950	7,560,000	7,594,196	0	(3,304)	0	0	5.375	5.256	MJSD	33,863	238,166	07/09/2020	12/29/2049
808513-BD-6	CHARLES SCHWAB CORP	C		2	2.B FE	250,000	111.3750	278,438	250,000	250,000	0	0	0	0	5.375	5.375	MJSD	1,120	7,876	04/27/2020	12/29/2049
816851-60-4	SEMPRA ENERGY			2	2.C FE	1,068,657	28.3000	1,191,430	1,052,500	1,063,223	0	(3,552)	0	0	5.750	5.448	JAJO	0	42,550	04/14/2020	07/01/2079
83367T-BF-5	SOCIETE GENERALE SA		C	2	3.B FE	618,560	110.3750	662,250	600,000	610,531	0	(3,566)	0	0	7.875	7.204	JD	1,706	47,250	10/25/2018	12/29/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
838518-20-7	SOUTH JERSEY INDUSTRIES INC			2	3.A FE	1,203,110	25.7300	1,210,931	1,176,575	1,189,844	0	(3,459)	0	0	5.625	5.288	MJSD	2,758	61,897	11/12/2020	09/16/2079
842587-30-5	SOUTHERN CO	D		2	2.C FE	6,650,000	26.9050	7,533,400	7,000,000	6,568,141	0	1,096	0	0	5.250	5.612	JAJO	91,875	367,500	09/27/2018	10/01/2076
842587-80-0	SOUTHERN CO			2	2.C FE	2,285,000	27.4900	2,512,586	2,285,000	2,285,000	0	0	0	0	4.950	4.951	JAJO	19,165	91,429	01/06/2020	01/30/2080
842587-CY-1	SOUTHERN CO			2,5	2.C FE	1,606,913	103.9655	1,663,447	1,600,000	1,602,549	0	(2,012)	0	0	5.500	5.361	MS	25,911	88,000	10/24/2018	03/15/2057
857477-AQ-6	STATE STREET CORP	C		2	2.A FE	100,000	99.5000	99,500	100,000	100,000	0	0	0	0	3.813	3.813	MJSD	180	6,223	05/14/2015	12/29/2049
87089N-AA-8	SWISS RE FINANCE LUXEMBOURG SA		C	2	1.F FE	8,551,500	116.4016	9,894,136	8,500,000	8,544,210	0	(4,282)	0	0	5.000	4.922	AO	105,069	425,000	04/04/2019	04/02/2049
87089N-AA-8	SWISS RE FINANCE LUXEMBOURG SA	C	C	2	1.F FE	201,900	116.4016	232,803	200,000	201,630	0	(157)	0	0	5.000	4.878	AO	2,472	10,000	03/28/2019	04/02/2049
89356B-AB-4	TRANSCANADA TRUST		C	2,5	2.C FE	2,624,961	111.5000	2,893,425	2,595,000	2,611,011	0	(6,106)	0	0	5.875	5.610	FA	57,595	152,456	12/18/2018	08/15/2076
89356B-AE-8	TRANSCANADA TRUST		C	2,5	2.C FE	2,440,053	110.0000	2,662,000	2,420,000	2,438,044	0	(1,600)	0	0	5.500	5.391	MS	39,191	134,213	09/24/2019	09/15/2079
902973-AY-2	U.S. BANCORP	C		2,5	2.A FE	150,000	99.7500	149,625	150,000	150,000	0	0	0	0	5.125	5.125	JJ	3,545	7,688	11/16/2015	12/29/2049
90352J-AF-0	UBS GROUP AG		C	2	3.A FE	800,000	109.6250	877,000	800,000	800,000	0	0	0	0	7.000	6.999	JJ	23,489	56,000	01/28/2019	12/29/2049
91529Y-60-1	UNUM GROUP			2	3.A FE	1,102,127	27.4700	1,210,054	1,101,250	1,092,814	0	1,003	0	0	6.250	6.394	MJSD	3,059	68,828	10/12/2018	06/15/2058
92857W-BQ-2	VODAFONE GROUP PLC		C	2	3.A FE	1,844,227	124.4035	2,270,364	1,825,000	1,841,707	0	(1,552)	0	0	7.000	6.847	AO	30,873	127,750	05/08/2019	04/04/2079
929089-AG-5	VOYA FINANCIAL INC			2	3.A FE	1,062,905	105.7500	1,110,375	1,050,000	1,057,528	0	(2,511)	0	0	6.125	5.830	MS	18,936	64,313	10/19/2018	12/29/2049
949746-NL-1	WELLS FARGO & CO			1,2,5	2.B FE	1,080,810	134.0675	1,340,675	1,000,000	1,074,560	0	(2,832)	0	0	5.950	5.254	JD	2,644	59,500	10/01/2018	12/01/2086
E2R99C-Q5-9	BANCO SANTANDER SA		D	2	3.A FE	599,340	111.0227	666,136	600,000	599,215	0	(67)	0	0	7.500	7.495	FMAN	6,603	45,000	03/11/2019	12/29/2049
F5616K-AC-8	LA MONDIALE SAM		D	2	2.B FE	787,900	114.8175	918,540	800,000	788,372	0	182	0	0	5.875	5.985	JJ	20,236	47,000	10/01/2018	01/26/2047
G0809L-DY-2	BARCLAYS PLC		D	2	4.A FE	1,037,020	104.7500	1,047,500	1,000,000	1,013,794	0	(10,673)	0	0	7.875	6.672	MJSD	3,500	78,752	10/23/2018	12/29/2049
G16249-16-4	BROOKFIELD PROPERTY PARTNERS LP		C	2	3.A FE	820,000	21.6400	709,792	32,800	853,140	0	33,140	0	0	5.750	4.823	MJSD	5	40,864	02/10/2020	12/29/2049
H4209B-AD-0	UBS GROUP AG		D	2	3.B FE	1,002,020	112.8500	1,128,500	1,000,000	1,000,446	0	(865)	0	0	6.875	6.772	AUG	27,500	68,750	10/25/2018	12/29/2049
H4209B-AE-8	UBS GROUP AG		D	2	3.B FE	1,025,740	100.8790	1,008,790	1,000,000	1,002,436	0	(11,008)	0	0	6.875	5.486	MAR	53,281	68,750	10/24/2018	12/29/2049
J17074-AC-9	FUKOKU MUTUAL LIFE INSURANCE CO		D	1,2,5	2.A FE	997,000	111.7500	1,117,500	1,000,000	997,123	0	27	0	0	5.000	5.017	JJ	21,250	50,000	10/24/2018	12/29/2049
N4578E-BG-2	ING GROEP NV		D	2	3.A FE	408,408	104.4750	417,900	400,000	403,269	0	(2,372)	0	0	6.875	6.197	AO	5,729	27,500	10/04/2018	12/29/2049
Q7787G-AE-0	QBE INSURANCE GROUP LTD		D	2	2.C FE	994,340	110.0036	1,100,036	1,000,000	993,937	0	(157)	0	0	5.875	5.895	JD	2,285	58,750	03/25/2020	06/17/2046
Q78063-AG-1	QBE INSURANCE GROUP LTD		D	2	2.C FE	1,682,340	112.3750	1,798,000	1,600,000	1,652,348	0	(13,389)	0	0	6.750	5.803	JD	8,700	108,000	10/24/2018	12/02/2044
W9T10Z-ZQ-1	SVENSKA HANDELSBANKEN AB		D	2	2.B FE	400,000	106.5000	426,000	400,000	400,000	0	0	0	0	4.750	4.751	MAR	4,486	0	09/29/2020	12/29/2049
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						365,885,085	XXX	427,574,453	338,955,625	361,130,028	0	(1,528,228)	0	0	XXX	XXX	XXX	4,022,388	19,868,559	XXX	XXX
91731K-AA-8	USB CAPITAL IX	D		2	2.A FE	3,230,000	98.2500	3,733,500	3,800,000	3,295,675	0	17,533	0	0	3.500	4.362	JAJO	28,817	135,217	04/01/2017	10/29/2049
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						3,230,000	XXX	3,733,500	3,800,000	3,295,675	0	17,533	0	0	XXX	XXX	XXX	28,817	135,217	XXX	XXX
4899999. Total - Hybrid Securities						369,115,085	XXX	431,307,953	342,755,625	364,425,703	0	(1,510,695)	0	0	XXX	XXX	XXX	4,051,205	20,003,776	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
24736C-BM-5	DELTA AIR LINES INC TERM LOAN (EFF 4/27/			5	2.C FE	2,616,613	101.7500	2,696,375	2,650,000	2,620,401	0	3,789	0	0	5.750	6.336	N/A	0	32,443	08/10/2020	05/01/2023
47714F-AL-8	JETBLUE AIRWAYS CORPORATION T/L (6/20)			5	3.B FE	812,234	100.0000	828,750	828,750	814,377	0	2,143	0	0	0.063	0.571	N/A	26	24,661	07/02/2020	06/12/2024
49549*-AA-3	KJ FDG SEC TL	D		5	1.E PL	51,997,813	116.3831	60,519,212	52,000,000	51,997,905	0	33	0	0	4.800	4.870	MJSD	0	319,940	07/19/2018	12/01/2049
49549*-AA-3	KJ FDG SEC TL			5	1.E PL	7,600,000	116.3831	8,845,116	7,600,000	7,600,000	0	0	0	0	4.800	4.870	MJSD	0	46,760	07/20/2018	12/01/2049
81104B-AC-4	Term Loan B : HealthChannels Inc			5	4.C FE	855,100	100.0000	994,885	994,885	867,711	0	12,611	0	0	4.500	8.146	N/A	0	19,446	07/16/2020	04/03/2025
BGH3AT-5V-2	ASSOCATED PARTNERS			5	2.B FE	1,918,174	101.7263	1,951,287	1,918,174	1,918,174	0	0	0	0	5.218	5.218	N/A	0	82,655	08/12/2014	10/16/2023
BGH6MC-PS-4	US FOODS INC 1L TLB APRIL 2020 CL			5	4.B FE	15,292,688	99.0000	16,279,313	16,443,750	15,444,510	0	151,822	0	0	4.250	5.909	MON	58,238	477,407	04/27/2020	04/24/2025
BGH6W2-6Y-3	SUTHERLAND GLOBAL INC 1L TL CTP			5	4.B FE	12,835,550	98.7875	12,842,375	13,000,000	12,841,966	0	6,416	0	0	8.250	8.678	N/A	0	0	10/22/2020	10/14/2025
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						93,928,172	XXX	104,957,312	95,435,559	94,105,045	0	176,813	0	0	XXX	XXX	XXX	58,264	1,003,311	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						93,928,172	XXX	104,957,312	95,435,559	94,105,045	0	176,813	0	0	XXX	XXX	XXX	58,264	1,003,311	XXX	XXX
7699999. Total - Issuer Obligations						11,616,043,589	XXX	14,227,735,089	12,984,404,086	11,667,003,045	0	17,017,564	147,372	0	XXX	XXX	XXX	116,015,059	460,950,077	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						740,409,964	XXX	821,571,821	806,400,172	745,837,026	0	3,590,982	1,528,076	0	XXX	XXX	XXX	2,405,756	27,664,567	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						644,234,871	XXX	694,688,879	650,433,125	641,337,135	(816,146)	(284,615)	932,477	0	XXX	XXX	XXX	2,260,198	25,816,579	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						1,778,137,660	XXX	1,791,692,293	1,791,056,525	1,776,654,954	0	(2,695,529)	1,558,006	0	XXX	XXX	XXX	8,796,327	65,630,529	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						93,928,172	XXX	104,957,312	95,435,559	94,105,045	0	176,813	0	0	XXX	XXX	XXX	58,264	1,003,311	XXX	XXX
8399999 - Total Bonds						14,872,754,256	XXX	17,640,645,394	16,327,729,466	14,924,937,205	(816,146)	17,805,216	4,165,931	0	XXX	XXX	XXX	129,535,605	581,065,064	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ .....3,243,325,122 1B ...$ .....200,751,010 1C ..$ .....551,594,315 1D ..$ .....1,120,524,407 1E ...$ .....553,620,786 1F ...$ .....1,619,931,854 1G ..$ 1,842,665,803

2A ..$ .....1,787,787,895 2B ...$ .....2,200,795,607 2C ...$ 975,205,465

3A ..$ .....219,942,496 3B ...$ .....165,341,978 3C ...$ 276,798,228

4A ..$ .....50,975,848 4B ...$ .....71,968,039 4C ...$ 9,518,354

5A ..$ .....1,257,678 5B ...$ .....933,630 5C ...$ 0

6 ....$ 23,781,191

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
000000-00-0	ASSURED, INC.			813,074.000	0.00	0.000	3,999,999	4.920	3,999,999	3,999,999	0	0	0	0	0	0	0	0	1. Z	01/16/2020
G63801-10-7	NASSAU FINANCIAL GROUP, L.P.		C	500.000	25.00	100,000.000	50,000,000	100,000.000	50,000,000	50,000,000	0	0	0	0	0	0	0	0	4.C	12/22/2020
020002-83-8	ALLSTATE CORP			65,866.000	25.00	0.000	1,549,636	27.975	1,842,601	1,549,636	20,995	77,795	0	0	0	0	0	0	2.B FE	03/20/2020
02665T-80-1	AMERICAN HOMES 4 RENT			19,675.000	25.00	25.610	462,363	25.610	503,877	462,363	0	31,234	0	0	0	0	0	0	3.B FE	02/07/2019
02665T-86-8	AMERICAN HOMES 4 RENT			26,340.000	25.00	26.798	683,366	26.798	705,849	683,366	0	41,157	0	0	0	0	0	0	3.B FE	11/07/2019
02665T-88-4	AMERICAN HOMES 4 RENT			22,714.000	25.00	25.880	513,924	25.880	587,838	513,924	0	33,361	0	0	0	0	0	0	3.B FE	01/24/2019
03768E-30-3	APOLLO GLOBAL MANAGEMENT INC			8,500.000	25.00	0.000	212,902	26.660	226,610	212,902	0	13,547	0	0	0	0	0	0	2.B FE	04/23/2019
03768E-40-2	APOLLO GLOBAL MANAGEMENT INC			66,896.000	25.00	0.000	1,635,391	27.380	1,831,612	1,635,391	0	106,616	0	0	0	0	0	0	2.B FE	01/31/2019
03939A-10-7	ARCH CAPITAL GROUP LTD		C	44,448.000	25.00	0.000	1,019,940	26.430	1,174,761	1,019,940	0	60,560	0	0	0	0	0	0	2.B FE	10/10/2019
03939A-20-6	ARCH CAPITAL GROUP LTD		C	28,760.000	25.00	0.000	733,900	25.870	744,021	733,900	0	37,748	0	0	0	0	0	0	2.C FE	12/31/2019
03990B-20-0	ARES MANAGEMENT CORP			52,278.000	25.00	0.000	1,379,830	25.980	1,358,182	1,379,830	0	91,487	0	0	0	0	0	0	2.C FE	11/13/2018
060505-19-5	BANK OF AMERICA CORP			33,289.000	25.00	0.000	827,087	27.610	919,109	827,087	12,223	48,893	0	0	0	0	0	0	2.C FE	10/22/2018
060505-22-9	BANK OF AMERICA CORP			46,150.000	25.00	0.000	1,249,475	27.900	1,287,585	1,249,475	0	69,225	0	0	0	0	0	0	2.C FE	09/27/2019
060505-26-0	BANK OF AMERICA CORP			36,144.000	25.00	0.000	943,198	25.340	915,889	943,198	13,554	54,216	0	0	0	0	0	0	2.C FE	10/01/2018
060505-28-6	BANK OF AMERICA CORP			37,991.000	25.00	0.000	966,201	24.980	949,015	966,201	14,722	58,886	0	0	0	0	0	0	2.C FE	12/13/2018
06053U-60-1	BANK OF AMERICA CORP			19,300.000	25.00	0.000	482,240	27.295	526,794	482,240	0	25,934	0	0	0	0	0	0	2.C FE	06/19/2019
064058-AH-3	BANK OF NEW YORK MELLON CORP			1,000,000.000	1,000.00	0.000	1,000,000	110.280	1,102,800	1,000,000	0	15,797	0	0	0	0	0	0	2.A FE	05/12/2020
064058-AJ-9	BANK OF NEW YORK MELLON CORP			250,000.000	1,000.00	0.000	250,000	103.465	258,663	250,000	0	0	0	0	0	0	0	0	2.A FE	10/26/2020
10922N-70-7	BRIGHTHOUSE FINANCIAL INC			48,800.000	25.00	26.900	1,220,000	26.900	1,312,720	1,220,000	0	0	0	0	0	0	0	0	3.A FE	11/10/2020
12542R-80-3	CHS INC			48,535.000	25.00	29.540	1,323,384	29.540	1,433,724	1,323,384	0	91,003	0	0	0	0	0	0	3.B	10/26/2018
172967-31-7	CITIGROUP INC			19,032.000	25.00	25.510	481,700	25.510	485,506	481,700	0	29,975	0	0	0	0	0	0	3.A FE	12/14/2018
172967-34-1	CITIGROUP INC			37,388.000	25.00	28.430	992,856	28.430	1,062,941	992,856	0	64,261	0	0	0	0	0	0	3.A FE	12/07/2018
174610-AQ-8	CITIZENS FINANCIAL GROUP INC			820,000.000	1,000.00	103.000	820,000	103.000	844,600	820,000	0	52,275	0	0	0	0	0	0	3.A FE	10/22/2018
174610-AU-9	CITIZENS FINANCIAL GROUP INC			340,000.000	1,000.00	112.270	340,000	112.270	381,718	340,000	4,803	6,510	0	0	0	0	0	0	3.B FE	05/28/2020
19075Q-80-5	COBANK ACB			15,900.000	100.00	0.000	1,645,650	105.500	1,677,450	1,645,650	24,844	99,375	0	0	0	0	0	0	2.A FE	11/27/2018
19075Q-86-2	COBANK ACB			38,000.000	100.00	0.000	3,850,800	111.000	4,218,000	3,850,800	58,900	235,600	0	0	0	0	0	0	2.A FE	10/15/2018
19075Q-87-0	COBANK ACB			10,600.000	100.00	0.000	1,063,710	103.200	1,093,920	1,063,710	16,231	64,925	0	0	0	0	0	0	2.A FE	10/31/2018
200340-AU-1	COMERICA INC			510,000.000	1,000.00	110.750	512,108	110.750	564,825	512,108	7,172	9,961	0	0	0	0	0	0	3.A FE	05/20/2020
23385H-AA-7	DAIRY FARMERS OF AMERICA INC	0		6,000,000.000	1,000.00	91.570	6,600,000	91.570	5,494,196	6,600,000	0	427,500	0	0	0	0	0	0	3.A FE	09/27/2018
25432G-20-8	DIME COMMUNITY BANCSHARES INC			35,300.000	25.00	25.640	812,316	25.640	905,092	812,316	0	32,173	0	0	0	0	0	0	3.C FE	06/03/2020
26441C-50-1	DUKE ENERGY CORP			83,325.000	25.00	0.000	2,084,176	28.580	2,381,420	2,084,176	0	119,780	0	0	0	0	0	0	2.C FE	03/26/2019
26441C-BG-9	DUKE ENERGY CORP			900,000.000	1,000.00	0.000	900,000	108.283	974,547	900,000	0	44,363	0	0	0	0	0	0	2.C FE	09/09/2019
29278N-30-1	ENERGY TRANSFER OPERATING LP			42,522.000	25.00	20.773	951,285	20.773	883,310	951,285	0	78,400	0	0	0	0	0	0	3.B FE	12/11/2018
29278N-50-9	ENERGY TRANSFER OPERATING LP			39,914.000	25.00	22.280	992,897	22.280	889,284	992,897	0	75,837	0	0	0	0	0	0	3.B FE	08/09/2019
29359U-10-9	ENSTAR GROUP LTD		C	48,306.000	25.00	28.410	1,264,532	28.410	1,372,373	1,264,532	0	84,536	0	0	0	0	0	0	3.A FE	10/22/2018
29452E-20-0	EQUITABLE HOLDINGS INC			18,636.000	25.00	0.000	427,215	26.410	492,177	427,215	0	12,230	0	0	0	0	0	0	2.C FE	06/30/2020
29452E-AA-9	EQUITABLE HOLDINGS INC			7,000,000.000	1,000.00	106.375	7,000,000	106.375	7,446,250	7,000,000	0	119,350	0	0	0	0	0	0	3.A FE	08/06/2020
319626-30-5	FIRST CITIZENS BANCSHARES INC (DELAWARE)			36,184.000	25.00	0.000	904,600	27.040	978,415	904,600	0	36,872	0	0	0	0	0	0	2.C FE	03/05/2020
33616C-76-1	FIRST REPUBLIC BANK		C	10,000.000	25.00	0.000	250,000	26.440	264,400	250,000	0	1,260	0	0	0	0	0	0	2.C FE	09/09/2020
33616C-78-7	FIRST REPUBLIC BANK			14,304.000	25.00	0.000	296,644	26.555	379,843	296,644	0	13,587	0	0	0	0	0	0	2.C FE	03/23/2020
360271-30-8	FULTON FINANCIAL CORP			32,800.000	25.00	0.000	820,000	25.970	851,816	820,000	0	0	0	0	0	0	0	0	2.C FE	10/22/2020
37045X-DB-9	GENERAL MOTORS FINANCIAL COMPANY INC			680,000.000	1,000.00	110.250	700,654	110.250	749,700	700,654	0	0	0	0	0	0	0	0	3.B FE	11/09/2020
404280-60-4	HSBC HOLDINGS PLC		C	33,000.000	25.00	0.000	809,668	25.125	829,125	809,668	0	38,363	0	0	0	0	0	0	2.B FE	04/17/2020
416518-60-3	HARTFORD FINANCIAL SERVICES GROUP INC			19,905.000	25.00	0.000	499,655	29.020	577,643	499,655	0	29,858	0	0	0	0	0	0	2.C FE	11/01/2019
446150-70-8	HUNTINGTON BANCSHARES INC			20,000.000	25.00	25.410	512,525	25.410	508,200	512,525	7,813	31,250	0	0	0	0	0	0	3.A FE	11/14/2018
48127V-82-7	JPMORGAN CHASE & CO			43,600.000	25.00	0.000	1,129,761	25.880	1,128,368	1,129,761	0	67,035	0	0	0	0	0	0	2.C FE	09/25/2019
48127X-54-2	JPMORGAN CHASE & CO			40,775.000	25.00	0.000	1,046,810	25.695	1,047,714	1,046,810	0	62,182	0	0	0	0	0	0	2.B FE	01/07/2020
48128B-64-8	JPMORGAN CHASE & CO			28,589.000	25.00	0.000	740,772	28.610	817,931	740,772	0	42,884	0	0	0	0	0	0	2.B FE	09/30/2019
48128B-65-5	JPMORGAN CHASE & CO			59,793.000	25.00	0.000	1,541,738	28.110	1,680,781	1,541,738	0	85,952	0	0	0	0	0	0	2.B FE	11/29/2019
48128B-AF-8	JPMORGAN CHASE & CO			7,000,000.000	1,000.00	0.000	7,000,000	105.203	7,364,214	7,000,000	0	350,973	0	0	0	0	0	0	2.B FE	07/24/2019
48128B-AF-8	JPMORGAN CHASE & CO		C	250,000.000	1,000.00	0.000	250,000	105.203	263,008	250,000	0	12,535	0	0	0	0	0	0	2.B FE	07/24/2019
48251W-20-3	KKR & CO INC			28,025.000	25.00	0.000	737,871	26.720	748,828	737,871	0	47,292	0	0	0	0	0	0	2.A FE	10/03/2018
48251W-30-2	KKR & CO INC			9,942.000	25.00	0.000	268,036	27.300	271,417	268,036	0	16,156	0	0	0	0	0	0	2.A FE	10/01/2019

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/Adjusted Carrying Value		Date Acquired
514666-AM-8	LAND O LAKES INC	0		6,000,000.000	1,000.00	97.750	6,240,000	97.750	5,865,000	6,240,000	0	435,000	0	0	0	0	0	0	3.B FE	09/27/2018
55261F-AL-8	M&T BANK CORP			12,750,000.000	1,000.00	0.000	12,750,000	105.500	13,451,250	12,750,000	0	639,271	0	0	0	0	0	0	2.C FE	07/23/2019
55261F-AL-8	M&T BANK CORP	C		250,000.000	1,000.00	0.000	250,000	105.500	263,750	250,000	0	12,535	0	0	0	0	0	0	2.C FE	07/23/2019
570535-AW-4	MARKEL CORP			5,100,000.000	1,000.00	110.625	5,100,000	110.625	5,641,875	5,100,000	0	156,400	0	0	0	0	0	0	3.A FE	05/21/2020
59156R-87-6	METLIFE INC			17,750.000	25.00	0.000	448,144	28.270	501,793	448,144	0	24,961	0	0	0	0	0	0	2.B FE	10/01/2018
61761J-40-6	MORGAN STANLEY			37,650.000	25.00	0.000	1,004,635	28.740	1,082,061	1,004,635	15,001	60,005	0	0	0	0	0	0	2.C FE	11/12/2018
61762V-60-6	MORGAN STANLEY			38,250.000	25.00	0.000	971,887	28.950	1,107,338	971,887	13,985	55,941	0	0	0	0	0	0	2.C FE	10/19/2018
61763E-20-7	MORGAN STANLEY			21,100.000	25.00	0.000	565,245	28.585	603,144	565,245	9,066	36,266	0	0	0	0	0	0	2.C FE	10/24/2018
637870-20-5	NATIONAL STORAGE AFFILIATES TRUST			42,000.000	25.00	0.000	1,042,860	26.280	1,103,760	1,042,860	0	63,000	0	0	0	0	0	0	1. Z	05/16/2019
65473P-88-1	NISOURCE INC			18,587.000	25.00	28.530	464,032	28.530	530,287	464,032	0	30,204	0	0	0	0	0	0	3.A FE	12/21/2018
665859-85-6	NORTHERN TRUST CORP			510,000.000	25.00	0.000	12,750,000	27.700	14,127,000	12,750,000	149,813	542,654	0	0	0	0	0	0	2.A FE	10/29/2019
665859-85-6	NORTHERN TRUST CORP	C		10,000.000	25.00	0.000	250,000	27.700	277,000	250,000	2,938	10,640	0	0	0	0	0	0	2.A FE	10/29/2019
674001-30-0	OAKTREE CAPITAL GROUP LLC			20,500.000	25.00	0.000	512,820	27.550	564,775	512,820	0	33,953	0	0	0	0	0	0	2.B FE	02/22/2019
674001-40-9	OAKTREE CAPITAL GROUP LLC			42,059.000	25.00	0.000	1,038,769	27.760	1,167,558	1,038,769	0	68,872	0	0	0	0	0	0	2.B FE	02/08/2019
693475-85-7	PNC FINANCIAL SERVICES GROUP INC			62,275.000	25.00	0.000	1,623,687	26.807	1,669,387	1,623,687	0	95,359	0	0	0	0	0	0	2.B FE	10/12/2018
74460W-48-7	PUBLIC STORAGE			20,000.000	25.00	0.000	500,000	25.600	512,000	500,000	0	0	0	0	0	0	0	0	2.A FE	11/09/2020
74460W-53-7	PUBLIC STORAGE			30,000.000	25.00	0.000	750,000	27.130	813,900	750,000	0	11,859	0	0	0	0	0	0	2.A FE	08/11/2020
74460W-55-2	PUBLIC STORAGE	C		10,000.000	25.00	0.000	250,000	27.170	271,700	250,000	0	6,231	0	0	0	0	0	0	1.G FE	06/08/2020
74460W-57-8	PUBLIC STORAGE			400,000.000	25.00	0.000	10,000,000	28.280	11,312,000	10,000,000	0	490,833	0	0	0	0	0	0	2.A FE	12/11/2019
74460W-59-4	PUBLIC STORAGE			120,000.000	25.00	0.000	3,000,000	27.681	3,321,672	3,000,000	0	159,017	0	0	0	0	0	0	2.A FE	11/05/2019
74460W-62-8	PUBLIC STORAGE			509,000.000	25.00	0.000	12,724,980	27.785	14,142,565	12,724,980	0	620,345	0	0	0	0	0	0	2.A FE	09/06/2019
74460W-66-9	PUBLIC STORAGE	0		15,447.000	25.00	0.000	368,256	27.130	419,077	368,256	0	19,502	0	0	0	0	0	0	2.A FE	09/27/2018
74460W-77-6	PUBLIC STORAGE			10,506.000	25.00	0.000	238,635	25.120	263,911	238,635	0	10,637	0	0	0	0	0	0	2.A FE	03/24/2020
7591EP-70-4	REGIONS FINANCIAL CORP			37,538.000	25.00	28.900	938,450	28.900	1,084,848	938,450	0	53,492	0	0	0	0	0	0	3.A FE	04/23/2019
7591EP-AR-1	REGIONS FINANCIAL CORP			340,000.000	1,000.00	111.400	340,000	111.400	378,760	340,000	0	10,318	0	0	0	0	0	0	3.A FE	06/02/2020
75968N-30-9	RENAISSANCERE HOLDINGS LTD		C	39,748.000	25.00	0.000	982,349	28.240	1,122,484	982,349	0	57,138	0	0	0	0	0	0	2.B FE	10/26/2018
76169C-20-9	REXFORD INDUSTRIAL REALTY INC			18,000.000	25.00	25.400	462,240	25.400	457,200	462,240	0	6,609	0	0	0	0	0	0	3.A FE	11/12/2020
808513-40-2	CHARLES SCHWAB CORP			44,825.000	25.00	0.000	1,137,764	25.385	1,137,883	1,137,764	0	55,313	0	0	0	0	0	0	2.B FE	06/30/2020
808513-60-0	CHARLES SCHWAB CORP			43,649.000	25.00	0.000	1,115,491	25.980	1,134,001	1,115,491	0	64,950	0	0	0	0	0	0	2.B FE	10/03/2018
82981J-80-2	SITE CENTERS CORP			28,082.000	25.00	24.431	632,782	24.431	686,066	632,782	10,970	43,879	0	0	0	0	0	0	3.B FE	12/06/2018
82981J-87-7	SITE CENTERS CORP			20,307.000	25.00	24.290	479,438	24.290	493,257	479,438	8,091	32,364	0	0	0	0	0	0	3.B FE	02/04/2019
84857L-30-9	SPIRE INC			12,650.000	25.00	27.730	316,402	27.730	350,785	316,402	0	18,659	0	0	0	0	0	0	3.A FE	05/14/2019
84860W-20-1	SPIRIT REALTY CAPITAL INC			24,117.000	25.00	26.830	561,840	26.830	647,059	561,840	0	36,176	0	0	0	0	0	0	3.A FE	10/01/2018
857477-60-8	STATE STREET CORP			45,523.000	25.00	0.000	1,199,152	28.220	1,284,650	1,199,152	0	67,137	0	0	0	0	0	0	2.B FE	07/16/2019
857477-60-8	STATE STREET CORP	C		12,000.000	25.00	0.000	300,000	28.220	338,638	300,000	0	17,698	0	0	0	0	0	0	2.B FE	02/25/2014
87161C-70-9	SYNOVUS FINANCIAL CORP			24,000.000	25.00	26.730	600,000	26.730	641,520	600,000	8,813	35,250	0	0	0	0	0	0	3.C FE	06/24/2019
89832Q-69-5	TRUIST FINANCIAL CORP			49,600.000	25.00	0.000	1,240,468	27.220	1,350,112	1,240,468	0	19,306	0	0	0	0	0	0	2.B FE	08/03/2020
89832Q-74-5	TRUIST FINANCIAL CORP			21,800.000	25.00	0.000	544,692	27.820	606,476	544,692	0	14,624	0	0	0	0	0	0	2.B FE	05/20/2020
89832Q-AD-1	TRUIST FINANCIAL CORP			4,000,000.000	1,000.00	0.000	4,000,000	105.623	4,224,910	4,000,000	0	209,067	0	0	0	0	0	0	2.B FE	07/22/2019
89832Q-AE-9	TRUIST FINANCIAL CORP			1,112,000.000	1,000.00	0.000	1,115,081	110.001	1,223,211	1,115,081	0	27,522	0	0	0	0	0	0	2.B FE	05/28/2020
89832Q-AF-6	TRUIST FINANCIAL CORP			1,050,000.000	1,000.00	0.000	1,050,861	114.251	1,199,636	1,050,861	0	0	0	0	0	0	0	0	2.B FE	06/16/2020
902973-83-3	U.S. BANCORP			13,350.000	25.00	0.000	368,700	26.735	356,912	368,700	5,423	21,694	0	0	0	0	0	0	2.A FE	09/13/2018
902973-AZ-9	U.S. BANCORP	C		100,000.000	1,000.00	0.000	100,000	112.475	112,475	100,000	0	5,300	0	0	0	0	0	0	2.A FE	02/02/2017
902973-AZ-9	U.S. BANCORP	0		7,000,000.000	1,000.00	0.000	7,017,500	112.475	7,873,250	7,017,500	0	371,000	0	0	0	0	0	0	2.A FE	09/27/2018
92339V-20-9	VEREIT INC			21,689.000	25.00	25.140	539,076	25.140	545,261	539,076	3,027	36,588	0	0	0	0	0	0	3.A FE	10/24/2018
949746-46-5	WELLS FARGO & CO			78,875.000	25.00	0.000	2,184,430	29.110	2,296,051	2,184,430	0	130,636	0	0	0	0	0	0	2.B FE	09/26/2019
949746-55-6	WELLS FARGO & CO			50,940.000	25.00	0.000	1,312,426	26.950	1,372,833	1,312,426	0	72,802	0	0	0	0	0	0	2.B FE	02/28/2020
95082P-30-3	WESCO INTERNATIONAL INC			20,000.000	25.00	31.040	595,949	31.040	620,800	595,949	0	13,281	0	0	0	0	0	0	4.B FE	11/17/2020
G16258-23-1	BROOKFIELD RENEWABLE PARTNERS LP		C	7,013.000	25.00	0.000	175,325	27.400	192,156	175,325	0	6,315	0	0	0	0	0	0	2.C FE	02/19/2020
G68603-13-6	PARTNERRE LTD		C	14,338.000	25.00	0.000	350,237	25.620	367,340	350,237	0	17,474	0	0	0	0	0	0	2.B FE	04/15/2020
G68603-14-4	PARTNERRE LTD		C	27,500.000	25.00	0.000	651,428	25.680	706,200	651,428	0	37,383	0	0	0	0	0	0	2.B FE	03/25/2020
G68603-15-1	PARTNERRE LTD		C	22,728.000	25.00	0.000	566,796	25.560	580,928	566,796	0	30,793	0	0	0	0	0	0	2.B FE	04/27/2020
G7293H-11-4	PRUDENTIAL PLC		C	22,000.000	25.00	0.000	534,877	28.175	619,850	534,877	0	27,844	0	0	0	0	0	0	2.A FE	04/01/2020
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							222,958,521	XXX	234,329,012	222,958,521	408,383	8,374,802	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
00775V-10-4	AEGON FUNDING COMPANY LLC			58,000.000	25.00	0.000	1,450,000	27.450	1,592,100	1,450,000	0	73,950	0	0	0	0	0	0	2.B FE	10/15/2019
025932-80-7	AMERICAN FINANCIAL GROUP INC			43,000.000	25.00	0.000	1,075,000	28.440	1,222,920	1,075,000	0	63,156	0	0	0	0	0	0	2.C FE	03/11/2019
29364D-10-0	ENTERGY ARKANSAS LLC			40,000.000	25.00	0.000	995,600	26.370	1,054,800	995,600	0	48,750	0	0	0	0	0	0	1.F FE	09/29/2017
361860-20-8	GMAC CAPITAL TRUST I			109,958.000	25.00	26.930	2,873,441	26.930	2,961,169	2,873,441	0	191,975	0	0	0	0	0	0	3.C FE	10/24/2018
416518-50-4	HARTFORD FINANCIAL SERVICES GROUP INC			17,186.000	25.00	0.000	444,639	27.560	473,646	444,639	8,459	27,931	0	0	0	0	0	0	2.B FE	03/26/2020
416518-50-4	HARTFORD FINANCIAL SERVICES GROUP INC	D		54,825.000	25.00	0.000	1,705,058	27.560	1,510,977	1,705,058	26,984	107,937	0	0	0	0	0	0	2.B FE	04/01/2017
45822P-20-4	INTEGRYS HOLDING INC			22,850.000	25.00	0.000	591,815	26.720	610,552	591,815	0	34,275	0	0	0	0	0	0	2.B FE	10/05/2018
69352P-20-2	PPL CAPITAL FUNDING INC			31,578.000	25.00	0.000	795,240	26.420	834,291	795,240	0	39,108	0	0	0	0	0	0	2.C FE	07/01/2020
744320-88-8	PRUDENTIAL FINANCIAL INC			23,762.000	25.00	0.000	594,050	26.320	625,416	594,050	0	6,807	0	0	0	0	0	0	2.A FE	08/18/2020
759351-70-3	REINSURANCE GROUP OF AMERICA INC	C		14,400.000	25.00	0.000	360,000	27.800	400,320	360,000	0	22,320	0	0	0	0	0	0	2.B FE	08/14/2012
759351-70-3	REINSURANCE GROUP OF AMERICA INC			4,400.000	25.00	0.000	110,000	27.800	122,320	110,000	0	6,820	0	0	0	0	0	0	2.B FE	08/14/2012
759351-80-2	REINSURANCE GROUP OF AMERICA INC			44,000.000	25.00	0.000	1,100,000	28.940	1,273,360	1,100,000	0	63,250	0	0	0	0	0	0	2.B FE	06/01/2016
816851-BK-4	SEMPRA ENERGY			920,000.000	1,000.00	0.000	920,000	106.875	983,250	920,000	0	14,452	0	0	0	0	0	0	2.C FE	06/10/2020
896442-40-7	TRINITY CAPITAL INC			287,255.000	25.00	0.000	7,196,762	25.150	7,224,463	7,196,762	0	22,092	0	0	0	0	0	0	2.C PL	12/14/2020
949746-RN-3	WELLS FARGO & CO	C		131,000.000	1,000.00	0.000	132,429	113.375	148,521	134,111	0	7,696	0	0	(322)	0	(322)	0	2.B FE	09/30/2015
G16252-26-7	BROOKFIELD INFRASTRUCTURE PARTNERS LP		C	45,600.000	25.00	0.000	1,140,000	26.660	1,215,696	1,140,000	0	13,633	0	0	0	0	0	0	2.C FE	09/14/2020
8599999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							21,484,033	XXX	22,253,801	21,485,716	35,443	744,151	0	0	(322)	0	(322)	0	XXX	XXX
8999999 - Total Preferred Stocks							244,442,554	XXX	256,582,814	244,444,237	443,826	9,118,953	0	0	(322)	0	(322)	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$	0	1B ...$	0	1C ...$	0	1D ..$	0	1E ..$	0
1F ...$	995,600	1G ..$	250,000						
2A ..$	58,013,067	2B ...$	43,075,393	2C ...$	40,738,075				
3A ..$	28,125,762	3B ...$	13,320,092	3C ...$	4,285,757				
4A ..$	0	4B ...$	595,949	4C ...$	50,000,000				
5A ..$	0	5B ...$	0	5C ...$	0				
6 ....$	0								

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31340#-10-0	FEDERAL HOME LOAN BANK OF DES MOINES	0		34,051.000	3,405,100	100.000	3,405,100	3,405,100	0	104,369	0	0	0	0	0	04/24/2013	
31340#-10-0	FEDERAL HOME LOAN BANK OF DES MOINES	RF		65,949.000	6,594,900	100.000	6,594,900	6,594,900	0	202,139	0	0	0	0	0	03/28/2018	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					10,000,000	XXX	10,000,000	10,000,000	0	306,508	0	0	0	0	0	XXX	XXX
000000-00-0	Wilton Reassurance Life Company of New York	0		550,000.000	81,222,125	189.495	81,222,125	163,063,282				(21,955,905)		(21,955,905)		09/27/2006	
000000-00-0	Texas Life Insurance Company	0		684,016.000	117,049,908	171.122	117,049,908	125,634,465				(8,425,139)		(8,425,139)		03/02/2009	
000000-00-0	Wilcac Life Insurance Company	0		21,830,865.000	224,054,492	10.263	224,054,492	318,193,008				(46,597,669)		(46,597,669)		08/01/2014	
000000-00-0	Redding Reassurance Company 3	0		0.000	0		0	90,250,000		10,000,000		(9,279,209)		(9,279,209)		07/01/2018	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					422,326,525	XXX	422,326,525	697,140,755	0	10,000,000	0	(86,257,922)	0	(86,257,922)	0	XXX	XXX
9799999 - Total Common Stocks					432,326,525	XXX	432,326,525	707,140,755	0	10,306,508	0	(86,257,922)	0	(86,257,922)	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					676,769,079	XXX	688,909,339	951,584,992	443,826	19,425,461	0	(86,257,922)	0	(86,258,244)	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 0 1B ..$ 0 1C ..$ 0 1D ..$ 0 1E ..$ 0 1F ..$ 0 1G ..$ 0

2A ..$ 0 2B ..$ 0 2C ..$ 0

3A ..$ 0 3B ..$ 0 3C ..$ 0

4A ..$ 0 4B ..$ 0 4C ..$ 0

5A ..$ 0 5B ..$ 0 5C ..$ 0

6 ...$ 0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3620A7-T5-4	G2 721572 - RMBS		06/01/2020	Direct		124	124	0
38373A-TV-8	GNR 2009-068 ZC - CMO/RMBS		12/01/2020	Direct		121,328	121,328	0
38373A-UC-8	GNR 2009-068 ZH - CMO/RMBS		12/01/2020	Direct		121,328	121,328	0
38373A-UY-0	GNR 2009-068 ZD - CMO/RMBS		12/01/2020	Direct		139,663	139,663	0
38373M-4S-6	GNR 2008-092 Z - CMBS		12/01/2020	Direct		29,644	29,644	0
38374T-P4-0	GNR 2009-035 EZ - CMO/RMBS		12/01/2020	Direct		119,648	119,648	0
38374T-Q2-3	GNR 2009-035 BZ - CMO/RMBS		12/01/2020	Direct		109,819	109,819	0
38374U-E8-0	GNR 2009-043 HZ - CMO/RMBS		12/01/2020	Direct		122,442	122,442	0
38374V-VT-3	GNR 2009-053 ZB - CMO/RMBS		09/01/2020	Direct		104,479	104,479	0
38376C-RQ-4	GNR 2009-077 ZB - CMO/RMBS		12/01/2020	Direct		120,774	120,774	0
38376G-SJ-0	GNR 2010-083 Z - CMBS		12/01/2020	Direct		29,414	29,414	0
38376G-Y7-9	GNR 2011-095 Z - CMBS		06/01/2020	Direct		75,027	75,027	0
38376M-X2-8	GNR 2017-055 AZ - CMO/RMBS		12/01/2020	Direct		451,783	451,783	0
38376U-VR-7	GNR 2017-073 VZ - CMO/RMBS		12/01/2020	Various		56,445	56,445	0
38378B-WL-9	GNR 2012-079 Z - CMBS		12/01/2020	Direct		11,459	11,459	0
38380K-AQ-8	GNR 2017-174 HZ - CMO/RMBS		12/01/2020	Direct		121,086	121,086	0
38380K-DT-9	GNR 2017-176 BZ - CMO/RMBS		12/01/2020	Direct		228,352	228,352	0
38380K-HX-6	GNR 2017-164 GZ - CMO/RMBS		12/01/2020	Direct		82,557	82,557	0
38380U-WY-5	GNR 2018-011 Z - CMO/RMBS		12/01/2020	Direct		96,641	96,641	0
38380V-ES-6	GNR 2018-019 Z - CMO/RMBS		12/01/2020	Morgan Stanley & Co. LLC		128,534	128,534	0
38381A-XG-6	GNR 2018-154 Z - CMO/RMBS		12/01/2020	BK OF NYC/JEFFERIES		17,017	17,017	0
912828-ZL-7	UNITED STATES TREASURY		05/29/2020	CITIGROUP GLOBAL MARKETS INC.		1,133,094	1,130,000	368
0599999. Subtotal - Bonds - U.S. Governments						3,420,657	3,417,564	368
29135L-AJ-9	ABU DHABI, EMIRATE OF	C	04/08/2020	J.P. Morgan Securities LLC		5,287,480	5,500,000	0
1099999. Subtotal - Bonds - All Other Governments						5,287,480	5,500,000	0
13063B-JC-7	CALIFORNIA ST		03/26/2020	WLTN-BERM - WILTON REINSURANCE BERM		3,843,694	2,535,000	77,599
68609T-A6-5	OREGON ST		07/09/2020	Various		750,000	750,000	0
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						4,593,694	3,285,000	77,599
080401-RF-1	BELMONT MASS		03/17/2020	First Tennessee Bank		270,410	250,000	111
178882-NH-5	CLACKAMAS & WASHINGTON CNTYS ORE SCH DIS		03/05/2020	PIPER JAFFRAY & CO.		693,780	1,500,000	0
296804-N8-6	ESSEX CNTY N J		03/18/2020	PERSHING LLC		246,875	250,000	479
432272-GD-8	HILLSBOROUGH CALIF SCH DIST		05/29/2020	RAYMOND JAMES/FI		182,256	315,000	0
432272-GF-3	HILLSBOROUGH CALIF SCH DIST		05/29/2020	RAYMOND JAMES & ASSOCIATES INC.		662,200	1,250,000	0
432272-GG-1	HILLSBOROUGH CALIF SCH DIST		05/29/2020	RAYMOND JAMES/FI		126,863	250,000	0
569203-NT-5	MARION & POLK CNTYS ORE SCH DIST NO 24J		06/25/2020	PIPER SANDLER & CO.		593,940	1,000,000	0
623040-MM-1	MOUNT SAN ANTONIO CALIF CMNTY COLLEGE DI		08/03/2020	RBC CAPITAL MARKETS, LLC		274,990	500,000	0
64966J-AR-7	NEW YORK N Y		03/26/2020	WLTN-BERM - WILTON REINSURANCE BERM		1,229,842	950,000	19,031
652113-XD-8	NEWPORT MESA CALIF UNI SCH DIST		03/26/2020	WLTN-BERM - WILTON REINSURANCE BERM		740,205	1,500,000	0
720424-A7-5	PIERCE CNTY WASH SCH DIST NO 010 TACOMA		07/09/2020	RBC CAPITAL MARKETS		250,000	250,000	0
752147-FL-7	RANCHO SANTIAGO CALIF CMNTY COLLEGE DIST		03/26/2020	WLTN-BERM - WILTON REINSURANCE BERM		377,905	500,000	0
797355-5X-8	SAN DIEGO CALIF UNI SCH DIST		03/20/2020	WELLS FARGO SECURITIES LLC		1,485,000	1,500,000	14,333
797355-M6-8	SAN DIEGO CALIF UNI SCH DIST		03/26/2020	WLTN-BERM - WILTON REINSURANCE BERM		778,738	1,250,000	0
802385-QU-1	SANTA MONICA CALIF CMNTY COLLEGE DIST		03/20/2020	WELLS FARGO SECURITIES LLC		495,000	500,000	3,111
839278-KF-4	SOUTH PASADENA CALIF UNI SCH DIST		01/24/2020	Stifel Nicolaus & Co.		254,315	250,000	1,087
852519-LQ-8	STAFFORD TEX MUN SCH DIST		01/09/2020	First Tennessee Bank		252,090	250,000	1,135
882830-BH-4	TEXAS TRANSN COMMN		07/16/2020	Morgan Stanley		250,000	250,000	0
983068-7D-3	WYLIE TEX INDPT SCH DIST		08/12/2020	BARCLAYS CAPITAL INC		41,535	120,000	0
983068-7N-1	WYLIE TEX INDPT SCH DIST		08/12/2020	CITIGROUP GLOBAL MARKETS INC.		89,698	175,000	0
983068-7U-5	WYLIE TEX INDPT SCH DIST		08/12/2020	CITIGROUP GLOBAL MARKETS INC.		43,397	110,000	0
983068-7X-9	WYLIE TEX INDPT SCH DIST		08/12/2020	BARCLAYS CAPITAL INC		122,874	355,000	0
983068-8G-5	WYLIE TEX INDPT SCH DIST		08/12/2020	CITIGROUP GLOBAL MARKETS INC.		422,864	825,000	0
983068-8N-0	WYLIE TEX INDPT SCH DIST		08/12/2020	CITIGROUP GLOBAL MARKETS INC.		35,507	90,000	0
BGH6YJ-6W-8	LMH FEE II-2		12/07/2020	DIRECT LOAN FUND		4,000,000	4,000,000	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						13,920,283	18,190,000	39,288
047681-QU-8	ATLANTA & FULTON CNTY GA REC AUTH REV		03/18/2020	CITIGROUP GLOBAL MARKETS INC.		455,000	500,000	7,721
072024-WT-5	BAY AREA TOLL AUTH CALIF TOLL BRDG REV		07/10/2020	JP MORGAN SECURITIES LLC		540,370	500,000	5,081
115117-MD-2	BROWARD CNTY FLA WTR & SWR UTIL REV		03/12/2020	JP MORGAN SECURITIES INC.		270,175	250,000	2,833
155498-JN-9	CENTRAL TEX REGL MOBILITY AUTH REV		11/25/2020	Various		149,110	150,000	306
155839-DL-4	CENTRAL WASH UNIV SYS REV		03/18/2020	BARCLAYS CAPITAL INC FIXED INC		328,800	300,000	8,050
235036-4W-7	DALLAS FORT WORTH TEX INTL ARPT REV		01/08/2020	Morgan Stanley		500,920	500,000	2,869
27149T-BG-5	EAST CENT REGL WASTEWATER TREATMENT FACS		03/12/2020	BARCLAYS CAPITAL INC FIXED INC		283,158	250,000	5,729
3130AE-HA-1	FEDERAL HOME LOAN BANKS		03/04/2020	CITIGROUP GLOBAL MARKETS INC.		638,553	500,000	3,675
3133AB-QY-9	FH QB4971 - RMBS		10/28/2020	Various		2,578,906	2,495,464	1,525
3133EK-2P-0	FEDERAL FARM CREDIT BANKS FUNDING CORP		02/26/2020	J.P. Morgan Securities LLC		3,954,653	3,755,000	36,142

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3133EL-LU-6	FEDERAL FARM CREDIT BANKS FUNDING CORP		09/01/2020	TD SECURITIES (USA) LLC		275,113	250,000	415
3136A4-DT-3	FNR 2012-24 HZ - CMO/RMBS		12/01/2020	Direct		2,589	2,589	0
3136A7-CL-4	FNR 2012-68 ZA - CMO/RMBS		12/01/2020	Direct		13,868	13,868	0
3136AC-VY-4	FNR 2013-20 YZ - CMO/RMBS		05/01/2020	Direct		2,501	2,501	0
3136AD-CC-1	FNR 2013-23 ZL - CMO/RMBS		05/01/2020	Direct		5,379	5,379	0
3136AE-4P-9	FNR 2013-71 ZA - CMO/RMBS		12/01/2020	Direct		15,623	15,623	0
3136AE-N2-9	FNR 2013-52 ZA - CMO/RMBS		06/01/2020	Direct		3,994	3,994	0
3136AL-L3-3	FNR 2014-82 LZ - CMO/RMBS		04/01/2020	Direct		59,906	59,906	0
3136AT-N4-2	FNR 2016-73 DZ - CMO/RMBS		12/01/2020	Direct		134,107	134,107	0
3136AV-2Z-1	FNR 2017-21 ZD - CMO/RMBS		12/01/2020	Direct		274,085	274,085	0
3136AV-JB-6	FNR 2017-4 ZC - CMO/RMBS		04/01/2020	Direct		223,486	223,486	0
3136AW-5S-2	FNR 2017-52 KZ - CMO/RMBS		12/01/2020	Direct		31,000	31,000	0
3136AX-NB-7	FNR 2017-59 DZ - CMO/RMBS		12/01/2020	Direct		34,831	34,831	0
3136AX-TC-9	FNR 2017-62 ZC - CMO/RMBS		12/01/2020	Direct		280,586	280,586	0
3136AX-YF-6	FNR 2017-61 GZ - CMO/RMBS		12/01/2020	Direct		154,806	154,806	0
3136AY-CB-7	FNR 2017-66 QZ - CMO/RMBS		05/01/2020	Direct		134,724	134,724	0
3136AY-HE-6	FNR 2017-79 ZA - CMO/RMBS		12/01/2020	Direct		642,609	642,609	0
3136AY-MD-2	FNR 2017-84 ZK - CMO/RMBS		12/01/2020	Direct		724,430	724,430	0
3136AY-YZ-0	FNR 2017-90 ZD - CMO/RMBS		05/01/2020	Direct		42,721	42,721	0
3136B0-4H-6	FNR 2018-13 ZE - CMO/RMBS		12/01/2020	Direct		328,175	328,175	0
3136B0-EN-2	FNR 2017-102 PZ - CMO/RMBS		12/01/2020	Direct		65,748	65,748	0
3136B0-FT-8	FNR 2017-100 ZE - CMO/RMBS		08/01/2020	Direct		209,165	209,165	0
3136B0-JM-9	FNR 2017-107 GZ - CMO/RMBS		12/01/2020	Direct		189,064	189,064	0
3136B0-K3-9	FNR 2018-10 BZ - CMO/RMBS		12/01/2020	Direct		288,930	288,930	0
3136B0-VY-9	FNR 2018-8 DZ - CMO/RMBS		12/01/2020	Direct		260,401	260,401	0
3136B0-ZZ-2	FNR 2018-2 CZ - CMO/RMBS		12/01/2020	Direct		29,098	29,098	0
3136B1-6A-7	FNR 2018-37 ZD - CMO/RMBS		12/01/2020	Direct		130,202	130,202	0
3136B1-HM-9	FNR 2018-15 ZG - CMO/RMBS		12/01/2020	Direct		233,845	233,845	0
3136B1-T7-9	FNR 2018-38 VZ - CMO/RMBS		12/01/2020	Direct		78,121	78,121	0
3136B2-7H-9	FNR 2018-72 ZB - CMO/RMBS		12/01/2020	Direct		465,670	465,670	0
3136B2-K5-0	FNR 2018-68 DZ - CMO/RMBS		12/01/2020	Direct		468,412	468,412	0
3136B2-SB-9	FNR 2018-47 GZ - CMO/RMBS		12/01/2020	Direct		149,925	149,925	0
3136B2-UE-0	FNR 2018-55 LZ - CMO/RMBS		12/01/2020	Direct		112,117	112,117	0
3136B2-YL-0	FNR 2018-54 LZ - CMO/RMBS		12/01/2020	Direct		112,117	112,117	0
3136B3-BY-5	FNR 2018-75 ZU - CMO/RMBS		12/01/2020	Direct		74,310	74,310	0
3136B3-CF-5	FNR 2018-75 KZ - CMO/RMBS		12/01/2020	Direct		74,310	74,310	0
3136B3-DT-4	FNR 2018-73 BZ - CMO/RMBS		12/01/2020	Direct		46,444	46,444	0
3136B3-GN-4	FNR 2018-76 ZB - CMO/RMBS		12/01/2020	Direct		371,552	371,552	0
3136B3-LJ-7	FNR 2018-83 ZJ - CMO/RMBS		12/01/2020	Direct		185,236	185,236	0
3136B3-MM-9	FNR 2018-84 ZA - CMO/RMBS		12/01/2020	Direct		111,141	111,141	0
3136B3-MV-9	FNR 2018-84 ZD - CMO/RMBS		12/01/2020	Direct		370,471	370,471	0
3136B3-PT-1	FNR 2018-88 MZ - CMO/RMBS		12/01/2020	Direct		147,758	147,758	0
3137AR-FM-3	FHR 4066 VZ - CMO/RMBS		12/01/2020	Direct		18,490	18,490	0
3137AR-M2-9	FHR 4057 ZB - CMO/RMBS		12/01/2020	Direct		17,566	17,566	0
3137AR-M3-7	FHR 4057 ZC - CMO/RMBS		12/01/2020	Direct		13,405	13,405	0
3137AY-FG-1	FHR 4171 Z - CMO/RMBS		05/01/2020	Direct		3,705	3,705	0
3137B2-G3-8	FHR 4206 LZ - CMO/RMBS		12/01/2020	Direct		15,669	15,669	0
3137BG-LN-7	FHR 4438 ZP - CMO/RMBS		05/01/2020	Direct		75,620	75,620	0
3137BM-XU-5	FHR 4553 PZ - CMO/RMBS		12/01/2020	Direct		130,131	130,131	0
3137BR-DQ-5	FHR 4609 QZ - CMO/RMBS		12/01/2020	Direct		8,403	8,403	0
3137BT-YC-9	FHR 4649 AZ - CMO/RMBS		04/01/2020	Direct		96,497	96,497	0
3137BU-XJ-2	FHR 4653 PZ - CMO/RMBS		08/01/2020	Direct		268,801	268,801	0
3137BW-KN-3	FHR 4667 LZ - CMO/RMBS		12/01/2020	Direct		102,486	102,486	0
3137BW-QR-8	FHR 4664 KZ - CMO/RMBS		05/01/2020	Direct		221,815	221,815	0
3137BW-US-1	FHR 4663 TZ - CMO/RMBS		12/01/2020	Direct		148,789	148,789	0
3137BX-FZ-0	FHR 4673 WZ - CMO/RMBS		05/01/2020	Direct		260,844	260,844	0
3137BX-N4-0	FHR 4675 EZ - CMO/RMBS		12/01/2020	Direct		131,597	131,597	0
3137BX-ZD-7	FHR 4682 KZ - CMO/RMBS		04/01/2020	Direct		108,692	108,692	0
3137BY-2F-6	FHR 4686 LZ - CMO/RMBS		05/01/2020	Direct		750,359	750,359	0
3137BY-6K-1	FHR 4680 GZ - CMO/RMBS		12/01/2020	Direct		633,612	633,612	0
3137F1-SB-5	FHR 4700 KZ - CMO/RMBS		05/01/2020	Direct		269,747	269,747	0
3137F2-XU-5	FHR 4713 DZ - CMO/RMBS		05/01/2020	Direct		476,582	476,582	0
3137F3-K6-0	FHR 4768 ZH - CMO/RMBS		12/01/2020	Direct		128,534	128,534	0
3137F6-HZ-3	FHR 5035 UH - CMO/RMBS		10/09/2020	STIFEL NICOLAUS & COMPANY INC.		249,141	250,000	403
3137FA-5D-6	FHR 4710 GZ - CMO/RMBS		12/01/2020	Direct		352,280	352,280	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3137FB-NL-6	FHR 4732 QZ - CMO/RMBS		05/01/2020	Direct		13,405	13,405	0
3137FB-YC-4	FHR 4734 Z - CMO/RMBS		12/01/2020	Direct		216,913	216,913	0
3137FC-4R-2	FHR 4738 LZ - CMO/RMBS		12/01/2020	WLTN-BERM - WILTON REINSURANCE BERM		560,911	581,165	894
3137FC-CD-4	FHR 4740 CZ - CMO/RMBS		12/01/2020	WLTN-BERM - WILTON REINSURANCE BERM		505,704	530,884	950
3137FC-PQ-1	FHR 4752 PZ - CMO/RMBS		12/01/2020	Direct		215,030	215,030	0
3137FC-WR-1	FHR 4749 ZG - CMO/RMBS		05/01/2020	Direct		118,797	118,797	0
3137FC-WS-9	FHR 4749 ZL - CMO/RMBS		08/01/2020	Direct		312,596	312,596	0
3137FD-DG-4	FHR 4750 KZ - CMO/RMBS		12/01/2020	Direct		26,171	26,171	0
3137FG-5H-4	FHR 4796 NZ - CMO/RMBS		12/01/2020	Direct		227,854	227,854	0
3137FH-CA-9	FHR 4824 ZJ - CMO/RMBS		12/01/2020	Direct		698,793	698,793	0
3137FJ-C2-3	FHR 4833 VZ - CMO/RMBS		12/01/2020	Direct		441,667	441,667	0
31397S-G9-9	FNR 1146C Z - CMO/RMBS		03/01/2020	Direct		39,999	39,999	0
31398F-VY-4	FNR 2009-95 PZ - CMO/RMBS		12/01/2020	Direct		65,838	65,838	0
3140KL-JF-0	FN BQ1161 - RMBS		08/05/2020	WELLS FARGO SECURITIES LLC		474,539	450,000	375
3140X8-KJ-5	FN FM4796 - RMBS		11/20/2020	BK OF NYC/STCM		1,455,897	1,396,753	1,009
31418D-SH-6	FN MA4119 - RMBS		08/18/2020	Various		1,191,014	1,153,873	833
353187-EV-5	FRANKLIN CNTY OHIO HOSP REV		10/15/2020	J.P. Morgan Securities LLC		500,000	500,000	0
35563C-AA-6	FMMHR 2015-R1 1A - CMBS		05/22/2020	Various		1,931,069	1,667,408	8,284
35563C-AD-0	FMMHR 15R1 1B - CMBS		03/26/2020	U.S. Bank		3,153,810	2,860,339	370
35563C-AJ-7	FMMHR 15R1 2A - CMBS		03/26/2020	WLTN-BERM - WILTON REINSURANCE BERM		3,674,121	3,375,788	418
35563C-AM-0	FMMHR 15R1 2B - CMBS		03/26/2020	WLTN-BERM - WILTON REINSURANCE BERM		507,741	482,256	60
35563C-AS-7	FMMHR 2015-R1 3A - CMBS		05/22/2020	D.A. DAVIDSON & CO.		524,030	459,078	1,498
35563C-AT-5	FMMHR 15R1 3XA - ABS		01/29/2020	BREAN CAPITAL, LLC		636,244	9,238,711	3,772
35563C-AV-0	FMMHR 15R1 3B - CMBS		03/26/2020	U.S. Bank		593,307	552,617	68
35563C-AW-8	FMMHR 15R1 3XB - ABS		01/29/2020	D.A. DAVIDSON & CO.		186,759	2,771,613	1,051
35563P-GK-9	SCRT 2018-3 MZ - CMO/RMBS		12/01/2020	Direct		355,036	355,036	0
35563P-HD-4	SCRT 2018-4 HZ - CMO/RMBS		12/01/2020	Direct		472,470	472,470	0
35563P-HJ-1	SCRT 2018-4 MZ - CMO/RMBS		12/01/2020	Direct		74,094	74,094	0
38611T-CQ-8	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R		02/12/2020	BANK OF AMERICA SECURITIES		1,350,000	1,350,000	0
485429-Z7-2	KANSAS ST DEV FIN AUTH REV		05/28/2020	Southwest Securities		312,033	250,000	1,574
54628C-MW-9	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &		07/31/2020	JP MORGAN SECURITIES LLC		500,000	500,000	0
57584Y-WJ-4	MASSACHUSETTS ST DEV FIN AGY REV		03/19/2020	RBC CAPITAL MARKETS		322,425	250,000	2,569
59334P-JT-5	MIAMI-DADE CNTY FLA TRAN SYS SALES SURTA		08/13/2020	Morgan Stanley		495,000	500,000	0
594615-HY-5	MICHIGAN ST BLDG AUTH REV		09/11/2020	Various		750,000	750,000	0
594615-JA-5	MICHIGAN ST BLDG AUTH REV		09/15/2020	JEFFERIES & COMPANY, INC.		250,750	250,000	0
59524E-AB-8	MIDATL 2005 2 - RMBS		10/20/2020	STIFEL NICOLAUS & COMPANY INC.		577,353	463,064	5,460
646066-7K-0	NEW JERSEY ST EDL FACS AUTH REV		06/18/2020	Morgan Stanley & Co. LLC		2,750,000	2,750,000	0
64971X-UU-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		12/04/2020	CITIBANKN NEW YORK		2,524,750	2,500,000	4,400
64989K-GQ-3	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML		10/29/2020	BANK OF AMERICA SECURITIES		331,250	250,000	41
64989K-GR-1	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML		01/13/2020	CITIGROUP GLOBAL MARKETS INC.		363,238	250,000	2,494
64990F-PV-0	NEW YORK STATE DORMITORY AUTHORITY		03/20/2020	J.P. Morgan Securities LLC		3,471,370	3,500,000	31,500
660043-DT-4	NORTH HUDSON SEW AUTH N J GROSS REV LEAS		01/30/2020	First Tennessee Bank		263,225	250,000	1,872
66285W-A9-7	NORTH TEX TWY AUTH REV		10/02/2020	BANK OF AMERICA SECURITIES		100,000	100,000	0
66285W-ZC-3	NORTH TEX TWY AUTH REV		03/12/2020	RAYMOND JAMES/FI		266,198	250,000	2,083
66353L-DP-9	NORTHAMPTON CNTY PA GEN PURP AUTH COLLEG		09/18/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.		250,000	250,000	0
664754-6W-3	NORTHERN ARIZ UNIV REVS		03/17/2020	LOOP CAPITAL MARKETS LLC		137,925	150,000	193
664754-6X-1	NORTHERN ARIZ UNIV REVS		03/17/2020	LOOP CAPITAL MARKETS LLC		226,125	250,000	334
67760H-NH-0	OHIO ST TPK COMMN TPK REV		03/26/2020	WLTN-BERM - WILTON REINSURANCE BERM		910,530	1,000,000	3,817
677704-E9-5	OHIO UNIV GEN RCPTS ATHENS		02/26/2020	BARCLAYS CAPITAL INC		1,500,000	1,500,000	0
67920Q-XR-4	OKLAHOMA ST WTR RES BRD ST LN PROGRAM RE		09/11/2020	Various		750,000	750,000	0
709224-2R-9	PENNSYLVANIA ST TPK COMMN TPK REV		01/16/2020	Morgan Stanley		450,000	450,000	0
73358W-CX-0	PORT AUTH N Y & N J		03/26/2020	WLTN-BERM - WILTON REINSURANCE BERM		1,428,990	1,150,000	26,157
79625G-DG-5	SAN ANTONIO TEX ELEC & GAS REV		10/21/2020	RBC CAPITAL MARKETS		250,000	250,000	0
880591-EJ-7	TENNESSEE VALLEY AUTHORITY		01/09/2020	TD SECURITIES (USA) LLC		74,537,280	54,000,000	797,813
880591-ES-7	TENNESSEE VALLEY AUTHORITY		03/26/2020	WLTN-BERM - WILTON REINSURANCE BERM		1,771,013	1,250,000	1,623
91412G-DZ-5	UNIVERSITY CALIF REVS		01/14/2020	CITIGROUP GLOBAL MARKETS INC.		343,298	250,000	2,519
91417K-5T-4	UNIVERSITY COLO ENTERPRISE SYS REV		07/01/2020	WELLS FARGO SECURITIES LLC		400,000	400,000	0
914437-UT-3	UNIVERSITY MASS BLDG AUTH REV		01/09/2020	CITIGROUP GLOBAL MARKETS INC.		250,000	250,000	0
91514A-GU-3	UNIVERSITY TEX UNIV REVS IAM COML PAPER		03/26/2020	WLTN-BERM - WILTON REINSURANCE BERM		1,019,690	1,000,000	3,820
928075-JL-5	VIRGINIA PORT AUTH COMMLTH PORT FD REV		07/22/2020	JP MORGAN SECURITIES LLC		500,000	500,000	0
95737T-EK-8	WESTCHESTER CNTY N Y LOC DEV CORP REV		08/28/2020	BARCLAYS CAPITAL INC		1,000,000	1,000,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						141,267,228	129,079,757	982,600
000000-00-0	Flat Rock Opportunity Fund 6.90% Senior		11/12/2020	Not Available		8,125,000	8,333,333	0
000000-00-0	Flat Rock Opportunity Fund 6.90% Revolvi		12/14/2020	Not Available		1,041,667	1,041,667	0
00038R-AA-4	AASET 2019-2 A - ABS		09/25/2020	CREDIT SUISSE SECURITIES (USA)		257,557	283,606	390

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
001055-AR-3	AFLAC INC		03/26/2020	WLTN-BERM - WILTON REINSURANCE BERM		444,883	484,000	8,658
00119M-AG-4	AGL 3 C - CDO	C	06/24/2020	BAIRD, ROBERT W., & COMPANY IN		1,752,000	1,825,000	16,643
00119M-AJ-8	AGL 3 D - CDO	C	09/22/2020	CREDIT SUISSE SECURITIES		1,141,554	1,200,000	8,819
00130H-CC-7	AES CORP		05/15/2020	CREDIT SUISSE SECURITIES (USA)		5,975,820	6,000,000	0
00140Q-AA-1	AIGIM 181 E - CDO	C	01/27/2020	CITIGROUP GLOBAL MARKETS INC.		1,672,375	1,700,000	3,124
00177T-AE-3	AMMC 20 C - CDO	C	08/06/2020	CREDIT SUISSE SECURITIES		1,099,688	1,125,000	1,967
00255U-AA-3	AASET 2020-1 A - ABS		07/14/2020	Various		515,628	526,070	9
00287Y-CL-1	ABBVIE INC		05/14/2020	ASSGN		9,114,949	7,845,000	43,338
00909D-AA-1	AIR CANADA PASS THROUGH TRUST 2020-2A -		09/09/2020	CITIGROUP GLOBAL MARKETS INC.		2,000,000	2,000,000	0
00910G-A*-4	CTL - AMZN S BERNARDINO A-1		01/01/2020	DIRECT LOAN FUND		0	0	(161,199)
00914A-AJ-1	AIR LEASE CORP		08/10/2020	WELLS FARGO SECURITIES LLC		776,930	785,000	0
009349-AX-9	ALS 2016-1 AR - ABS	D	08/17/2020	Direct		0	0	0
013817-AJ-0	ALCOA INC		05/05/2020	J.P. Morgan Securities LLC		952,500	1,000,000	15,733
013822-AE-1	ALCOA NEDERLAND HOLDING BV	C	07/08/2020	J.P. Morgan Securities LLC		2,400,000	2,400,000	0
017154-AE-5	ALLPK 1 B2 - CDO	C	01/01/2020	WELLS FARGO SECURITIES LLC		1,249,923	1,250,000	0
017175-AE-0	ALLEGHANY CORP		05/13/2020	GOLDMAN, SACHS & CO.		249,668	250,000	0
02209S-AR-4	ALTRIA GROUP INC		08/27/2020	RBC CAPITAL MARKETS, LLC		3,195,915	2,500,000	36,281
02209S-BK-8	ALTRIA GROUP INC		06/04/2020	Various		3,039,986	3,000,000	2,967
023135-BM-7	AMAZON.COM INC		03/26/2020	WLTN-BERM - WILTON REINSURANCE BERM		2,438,656	2,200,000	8,831
023765-AA-8	AMERICAN AIRLINES 2016-2 PASS THROUGH TR		07/30/2020	Cantor Fitzergald & Co.		1,173,120	1,248,000	5,325
025816-BF-5	AMERICAN EXPRESS CO		03/26/2020	WLTN-BERM - WILTON REINSURANCE BERM		1,015,560	1,000,000	12,713
026874-DP-9	AMERICAN INTERNATIONAL GROUP INC		05/06/2020	CITIGROUP GLOBAL MARKETS INC.		11,790,039	11,850,000	0
034863-AW-0	ANGLO AMERICAN CAPITAL PLC	C	03/30/2020	RBC CAPITAL MARKETS, LLC		5,966,040	6,000,000	0
03761U-AG-1	APOLLO INVESTMENT CORP		11/18/2020	PERSHING LLC		1,973,083	2,042,000	22,930
03766#-AA-2	AASET 2014-1 AR - ABS		11/16/2020	Direct		0	0	0
03767G-AA-9	APID XXIX D - CDO	C	09/22/2020	PERSHING LLC		1,747,500	2,000,000	18,010
03789X-AD-0	DIN 2019-1 A21 - RMBS		10/28/2020	BARCLAYS CAPITAL INC		973,125	1,000,000	5,942
03789X-AE-8	DIN 2019-1 A22 - RMBS		11/13/2020	BARCLAYS CAPITAL INC		193,250	200,000	1,889
038222-AG-0	APPLIED MATERIALS INC		03/26/2020	WLTN-BERM - WILTON REINSURANCE BERM		1,641,741	1,280,000	21,008
04015K-AB-6	ARES FINANCE CO II LLC		06/24/2020	Various		254,268	250,000	230
04016K-AA-7	ARES XLI E - CDO		11/10/2020	MORGAN STANLEY DW INC/ALGO/SOFT		1,131,600	1,200,000	6,996
04017X-AA-8	ARES 54 E - CDO	C	03/09/2020	Various		4,008,950	4,400,000	129,953
040555-DB-7	ARIZONA PUBLIC SERVICE CO		05/19/2020	BARCLAYS CAPITAL INC		398,124	400,000	0
04365X-AA-6	ASCOT GROUP LTD	C	12/09/2020	FIRST UNION CAPITAL		6,855,000	6,855,000	0
04965F-AL-5	ATRM 15 D - CDO	C	09/09/2020	Morgan Stanley		1,012,809	1,050,000	4,758
04965T-AA-9	ATRM 13 E - CDO	C	02/05/2020	CITIGROUP GLOBAL MARKETS INC.		874,415	895,000	2,793
04966H-AG-1	ATRM XIII C - CDO	C	09/10/2020	Merril Lynch Pierce Fenner Smith		1,988,500	2,050,000	6,204
054561-AM-7	EQUITABLE HOLDINGS INC		10/08/2020	WELLS FARGO SECURITIES LLC		296,425	250,000	6,007
05492E-AG-8	BDS 2019-FL3 C - CDO		07/27/2020	Morgan Stanley & Co. LLC		2,202,891	2,250,000	1,861
05492Q-AG-1	BDS 20FL5 C - CDO	C	06/23/2020	WELLS FARGO SECURITIES LLC		190,875	200,000	87
05526D-BT-1	BAT CAPITAL CORP		09/23/2020	Various		4,028,101	4,000,000	0
05587T-AG-1	BSPRT 2019-FL5 C - CDO		07/27/2020	Morgan Stanley & Co. LLC		1,451,250	1,500,000	1,269
056054-AJ-8	BX 19XL F - CMBS		04/22/2020	CREDIT SUISSE SECURITIES		6,290,715	6,687,804	4,705
05605B-AA-4	EXTELL - DEER VALLEY RESORTS LEASE		09/18/2020	Not Available		9,300,000	9,300,000	0
05684B-A*-8	BAIN CAPITAL SPECIALTY FINANCE, INC.		05/28/2020	CITC CITIBANK - CLIENT		14,854,650	15,000,000	0
064159-VJ-2	BANK OF NOVA SCOTIA	C	05/28/2020	SCOTIA CAPITAL USA INC		580,000	580,000	0
064227-AC-5	BANK OF N.T. BUTTERFIELD & SON LTD	C	06/04/2020	Various		9,690,000	9,690,000	0
06761M-AB-3	BMM 181 A2 - CDO	C	12/31/2020	EXCHANGE		12,526,910	12,526,910	0
06761M-AC-1	BMM 181 B - CDO	C	12/31/2020	EXCHANGE		11,779,038	11,779,038	0
06761M-AD-9	BMM 181 C - CDO	C	12/31/2020	EXCHANGE		6,263,455	6,263,455	0
06761N-AF-2	BMM 181 D - CDO	C	12/31/2020	EXCHANGE		8,725,212	8,725,212	0
06761N-AC-9	BMM 181 SUB - CDO	C	12/31/2020	EXCHANGE		11,850,654	15,705,385	0
06761T-AE-2	BMM 191 A2 - CDO	C	12/31/2020	EXCHANGE		11,110,967	11,110,967	0
06761T-AG-7	BMM 191 B - CDO	C	12/31/2020	EXCHANGE		7,478,534	7,478,534	0
06761T-AJ-1	BMM 191 C - CDO	C	12/31/2020	EXCHANGE		3,995,677	3,995,677	0
06761U-AB-5	BMM 191 D - CDO	C	12/31/2020	EXCHANGE		7,478,534	7,478,534	0
06761U-AD-1	BMM 191 SUB - CDO	C	12/31/2020	EXCHANGE		11,936,288	11,936,288	0
07132E-AQ-8	BATLN 9R DR - CDO	C	12/15/2020	Various		2,372,004	2,450,000	8,621
07133M-AE-6	BATLN XVI D - CDO	C	07/30/2020	Morgan Stanley		368,359	377,500	12,654
07133N-AA-2	BATLN 16 E - CDO	C	03/12/2020	Various		1,217,565	1,250,000	26,409
080807-AA-8	BELROSE FUNDING TRUST		08/11/2020	CREDIT SUISSE SECURITIES (USA)		1,000,000	1,000,000	0
08162Q-AQ-2	BMARK 20IG3 C - CMBS		05/22/2020	CHASE SECURITIES INC		1,392,080	1,600,000	4,215
08162Q-BC-2	BMARK 20IG3 BXB - CMBS		05/22/2020	CHASE SECURITIES INC		13,135,339	13,750,000	39,079
08162Q-BL-2	BMARK 20IG3 33B - CMBS		05/22/2020	CHASE SECURITIES INC		10,487,047	11,142,000	27,990
08186U-AJ-1	BSP 22 D - CDO	C	12/04/2020	CITIGROUP GLOBAL MARKETS INC.		250,000	250,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
084423-AU-6	W. R. BERKLEY CORP		05/06/2020	Various		3,773,620	3,800,000	0
09522*-AA-8	BLUE AND GOLD TENANT LLC		01/13/2020	Not Available		4,600,000	4,600,000	0
09609N-AJ-4	BLUEM 24 D - CDO	C	08/20/2020	Morgan Stanley		968,078	975,000	3,954
09629L-AJ-4	BLUEM 23 D - CDO	C	12/07/2020	CITIGROUP GLOBAL MARKETS INC.		963,150	1,000,000	4,331
09629R-AA-0	BLUEM 23 E - CDO	C	01/24/2020	BARCLAYS CAPITAL INC FIXED INC		923,738	945,000	1,372
097023-CV-5	BOEING CO		04/30/2020	CITIGROUP GLOBAL MARKETS INC.		500,000	500,000	0
097023-CW-3	BOEING CO		04/30/2020	CITIGROUP GLOBAL MARKETS INC.		37,000,000	37,000,000	0
10373Q-BN-9	BP CAPITAL MARKETS AMERICA INC		09/24/2020	MUFG SECURITIES AMERICAS INC.		467,340	500,000	1,848
10922N-AG-8	BRIGHTHOUSE FINANCIAL INC		05/13/2020	WELLS FARGO SECURITIES LLC		629,187	630,000	0
11044M-AA-4	BRITISH AIRWAYS PASS THROUGH CERTIFICATE		11/17/2020	CITIGROUP GLOBAL MARKETS INC.		7,950,000	7,950,000	0
12189L-AP-6	BURLINGTON NORTHERN SANTA FE LLC		03/26/2020	WLTN-BERM - WILTON REINSURANCE BERM		733,850	650,000	2,325
12316U-AA-5	BUSH FOUNDATION		11/10/2020	RBC CAPITAL MARKETS, LLC		250,000	250,000	0
12510H-AF-7	CAUTO 4 A6 - ABS		01/15/2020	CREDIT SUISSE SECURITIES (USA)		2,127,691	2,129,000	0
125282-AL-7	CGDBB 2017-BIOC D - CMBS		11/15/2020	GOLDMAN, SACHS & CO.		3,663,583	4,310,098	2,483
12530M-AA-3	SORT 201 A1 - RMBS		07/14/2020	Various		3,999,447	4,000,000	0
12547W-AA-2	CIFC 2018-I E - CDO	C	11/19/2020	MORGAN STANLEY & CO. LLC		516,298	575,000	2,917
12550G-AG-8	CIFC 185 C - CDO	C	05/11/2020	Southwest Securities		305,375	350,000	1,148
12554X-AG-7	CIFC 195 C - CDO	C	05/08/2020	SG AMERICAS SECURITIES, LLC		634,375	700,000	2,635
12555X-AJ-0	CIFC 2019-VI D - CDO	C	06/05/2020	JP MORGAN SECURITIES INC.		1,370,483	1,375,000	10,964
12574Q-20-2	INVESTCORP CREDIT MANAGEMENT BDC INC		11/20/2020	Various		628,861	683,025	3,831
13034V-AD-6	CALIFORNIA INSTITUTE OF TECHNOLOGY		03/16/2020	Various		523,284	500,000	3,782
14066A-AA-7	CPMRK 2006-RILY A1 - CMBS		03/26/2020	WLTN-BERM - WILTON REINSURANCE BERM		1,132,085	932,323	12,099
14311Y-AA-8	CGMS 2018-1 D - CDO		12/09/2020	NOMURA SECURITIES INTL INC		1,027,294	1,125,000	9,699
14316D-AA-9	CGMS 191 D - CDO		08/20/2020	CITIGROUP GLOBAL MARKETS INC.		1,559,436	1,635,000	9,353
14316E-AJ-8	CGMS 192 C - CDO		09/23/2020	Various		1,200,750	1,250,000	5,068
144285-AL-7	CARPENTER TECHNOLOGY CORP		07/10/2020	BANK OF AMERICA SECURITIES		650,000	650,000	0
14686A-AG-4	CARVL 2 D - CDO		06/09/2020	Morgan Stanley		619,719	625,000	4,771
14686C-AA-3	CARVL 2 E - CDO		12/02/2020	BARCLAYS CAPITAL INC FIXED INC		887,220	900,000	7,839
14855J-AB-1	CLAST 161 A - ABS		09/30/2020	CREDIT SUISSE SECURITIES (USA)		993,979	1,089,587	494
14855J-AD-7	CLAST 161 C - ABS		12/15/2020	Direct		1,802	1,802	0
14856C-AA-7	CLAST 181 A - ABS		03/24/2020	BANK OF AMERICA SECURITIES		147,550	206,363	260
16163Y-AE-4	CHASE 16A M4 - CMO/RMBS		11/01/2020	Direct		0	0	0
166764-CA-6	CHEVRON CORP		05/07/2020	J.P. Morgan Securities LLC		750,000	750,000	0
16877P-AA-8	CHILDREN'S HOSPITAL OF PHILADELPHIA		10/06/2020	J.P. Morgan Securities LLC		500,000	500,000	0
17180Y-AA-9	CIFC 2018-2 D - CDO	C	11/10/2020	NOMURA SECURITIES/FIXED INCOME		420,818	450,000	1,821
20048J-AA-8	COMM 18HOME A - CMBS/CMO		08/06/2020	Various		3,492,759	3,106,000	2,238
2027A0-JN-0	COMMONWEALTH BANK OF AUSTRALIA	C	03/26/2020	WLTN-BERM - WILTON REINSURANCE BERM		2,142,266	2,300,000	18,438
20605P-AM-3	CONCHO RESOURCES INC		08/10/2020	MLPFS INC FIXED INCOME		997,610	1,000,000	0
21036P-BG-2	CONSTELLATION BRANDS INC		04/24/2020	Various		8,542,415	8,500,000	234
22170Q-AA-8	COTTAGE HEALTH CREDIT GROUP		01/21/2020	Morgan Stanley		250,000	250,000	0
225401-AL-2	CREDIT SUISSE GROUP AG	C	04/28/2020	BNP SECURITIES		390,920	400,000	4,888
225458-F7-8	CSFB 2005-7 2A4 - CMO/RMBS		04/01/2020	Direct		128	128	0
23166M-AA-1	CUSHMAN & WAKEFIELD US BORROWER LLC		05/19/2020	J.P. Morgan Securities LLC		5,500,000	5,500,000	0
233046-AL-5	DNKN 2019-1 A23 - ABS		04/06/2020	BARCLAYS CAPITAL INC		302,266	317,600	1,843
23306G-AE-7	DBGS 2018-BIOD C - CMBS		04/17/2020	J.P. MORGAN SECURITIES INC.		5,732,149	6,230,597	1,832
24703N-AD-1	DEFT 2020-1 B - ABS		04/21/2020	BARCLAYS CAPITAL INC FIXED INC		3,099,750	3,100,000	0
24703N-AE-9	DEFT 2020-1 C - ABS		04/21/2020	BARCLAYS CAPITAL INC FIXED INC		2,999,726	3,000,000	0
247361-ZX-9	DELTA AIR LINES INC		04/27/2020	J.P. Morgan Securities LLC		4,500,000	4,500,000	0
25257A-AG-9	DIMND 191 C - CDO	C	06/18/2020	WELLS FARGO SECURITIES LLC		244,688	250,000	1,786
25267T-AJ-0	SHINE 2020-1A B - ABS		06/25/2020	BARCLAYS CAPITAL INC		200,000	200,000	0
25267T-AL-5	SHINE 2020-1A C - ABS		06/25/2020	BARCLAYS CAPITAL INC		250,000	250,000	0
260543-DD-2	DOW CHEMICAL CO		08/17/2020	Various		6,451,761	6,500,000	0
26245T-AA-4	DRSLF 58 E - CDO		11/24/2020	CITIGROUP GLOBAL MARKETS INC.		1,701,813	1,825,000	11,008
26251M-AA-0	DRSLF 64 E - CDO	C	10/02/2020	Southwest Securities		525,666	600,000	7,829
29157T-AE-6	EMORY UNIVERSITY		05/13/2020	Morgan Stanley & Co. LLC		250,000	250,000	0
29250N-BC-8	ENBRIDGE INC	C	07/22/2020	Various		571,027	570,000	126
29359U-AB-5	ENSTAR GROUP LTD	C	11/19/2020	RAYMOND JAMES/FI		893,552	800,000	18,920
299808-AH-8	EVEREST REINSURANCE HOLDINGS INC		10/09/2020	WELLS FARGO SECURITIES LLC		6,202,732	6,250,000	681
30227X-AA-9	EXTNT 191 A2 - ABS		03/18/2020	Various		235,625	250,000	556
30231G-BF-8	EXXON MOBIL CORP		03/18/2020	Various		991,147	1,000,000	59
302635-AF-4	FSK 8.625 05/15/25		04/24/2020	Not Available		31,000,000	31,000,000	0
30313R-AA-7	FS KKR CAPITAL CORP II		11/13/2020	PERSHING LLC		3,771,128	3,954,000	43,412
30610G-AA-1	FLCON 2019-1 A - ABS	D	12/22/2020	Various		472,982	501,647	624
31428X-BZ-8	FEDEX CORP		04/03/2020	J.P. Morgan Securities LLC		249,395	250,000	0
31428X-CA-2	FEDEX CORP		05/05/2020	Various		19,790,548	19,750,000	4,740

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
31620R-AJ-4	FIDELITY NATIONAL FINANCIAL INC		06/12/2020	JEFFERIES LLC		253,640	250,000	94
316500-30-5	FIDUS INVESTMENT CORP		11/09/2020	Various		642,550	656,800	6,087
316500-40-4	FIDUS INVESTMENT CORP		09/29/2020	NATIONAL FINANCIAL SERVICES CO		111,689	116,225	1,041
31847R-AG-7	FIRST AMERICAN FINANCIAL CORP		05/08/2020	J.P. Morgan Securities LLC		2,987,760	3,000,000	0
33767J-AA-0	FKH 2020-SFR2 A - CMO/RMBS		10/02/2020	Morgan Stanley		499,996	500,000	0
34490B-AC-8	NFL TRUST 20-XI		07/17/2020	Not Provided		1,000,000	1,000,000	0
34490B-AE-4	SER 2020-XI-E TR CTF		07/17/2020	Not Provided		7,250,000	7,250,000	0
34490B-AF-1	SER 2020-XI-F TR CTF		07/17/2020	Not Available		6,879,000	6,879,000	0
34490B-AK-0	FOOTBALL CLUB SER 2020-XI-J TR CTF		07/17/2020	Not Available		2,871,000	2,871,000	0
346845-AK-6	FORT BENNING FAMILY CMNTYS LLC		03/26/2020	WLTN-BERM - WILTON REINSURANCE BERM		2,021,460	1,491,313	17,912
34961J-AS-3	FCO A1FR2 - CDO		08/04/2020	NATIXIS SECURITIES AMERICAS LLC		100,000	100,000	0
361448-BA-0	GATX CORP		06/23/2020	BAIRD, ROBERT W., & COMPANY IN		205,580	200,000	1,944
36259B-AC-1	GPMT 2019-FL2 AS - CDO		04/14/2020	CHASE SECURITIES		887,000	1,000,000	61
36259B-AE-7	GPMT 2019-FL2 B - CDO		07/23/2020	Morgan Stanley & Co. LLC		246,016	250,000	87
36259B-AG-2	GPMT 2019-FL2 C - CDO		07/23/2020	Various		1,023,534	1,050,000	524
36321P-AC-4	GALAXY PIPELINE ASSETS BIDCO LTD	C	10/27/2020	HSBC Securities (USA), Inc.		250,000	250,000	0
375414-AA-7	GILBT 1 E - CDO	C	12/11/2020	Various		2,643,500	3,370,000	39,263
38137P-AY-6	GLD10 10R DR - CDO	D	05/08/2020	Brownstone Investment Group LLC		388,125	450,000	1,151
38138L-AG-3	GLM 7 D - CDO	C	06/03/2020	CREDIT SUISSE SECURITIES		2,141,274	2,275,000	6,065
38148Y-AA-6	GOLDMAN SACHS GROUP INC		03/26/2020	WLTN-BERM - WILTON REINSURANCE BERM		3,491,202	3,900,000	63,536
38406J-AL-2	GRACE 20GRCE E - CMBS		11/10/2020	BOFA SECURITIES INC.		10,777,924	12,000,000	15,186
38522H-AC-5	GACM 20FL2 AS - CDO	C	05/29/2020	GOLDMAN, SACHS & CO.		100,000	100,000	0
39729R-AE-8	GRNPK 1 D - CDO		08/12/2020	Merril Lynch Pierce Fenner Smith		624,240	675,000	1,561
40438F-AE-4	HPEFS 2020-1 C - ABS		04/30/2020	GOLDMAN, SACHS & CO.		963,984	1,000,000	789
409322-AD-6	HAMPTON ROADS PPV LLC		09/30/2020	DUNCAN WILLIAMS INC.		3,504,900	3,000,000	59,037
41154X-AN-5	HARB 1 D - CDO		08/10/2020	CREDIT SUISSE SECURITIES		632,813	675,000	1,368
41652P-AB-5	HARTFORD HEALTHCARE CORP		07/16/2020	CHASE SECURITIES		1,023,155	775,000	13,483
42086P-AG-8	KING VIII C - CDO	C	08/12/2020	RBC CAPITAL MARKETS		1,409,363	1,475,000	2,225
42218S-AH-1	HEALTH CARE SERVICE CORP		05/28/2020	J.P. Morgan Securities LLC		495,515	500,000	0
42806D-BQ-1	HERTZ 2018-1 A - ABS		06/02/2020	BARCLAYS CAPITAL INC		2,054,431	2,108,460	1,734
42806D-CD-9	HERTZ 191 A - ABS		06/01/2020	BARCLAYS CAPITAL INC		133,110	137,227	113
42806D-CN-7	HERTZ 193 A - ABS		06/03/2020	Various		1,200,272	1,234,331	766
440405-AE-8	HORZN 181 A - ABS		12/01/2020	BARCLAYS CAPITAL INC FIXED INC		426,064	443,817	989
44107T-AZ-9	HOST HOTELS & RESORTS LP		08/11/2020	CHASE SECURITIES INC		305,976	310,000	0
44421M-AJ-9	HY 1955HY D - CMBS		04/08/2020	BOFA SECURITIES INC.		4,407,813	5,000,000	4,905
448579-AH-5	HYATT HOTELS CORP		09/30/2020	Morgan Stanley & Co. LLC		269,800	250,000	5,935
448579-AJ-1	HYATT HOTELS CORP		08/06/2020	Various		9,481,505	8,900,000	56,909
44974A-AY-3	IMTT 2017-APTS BFX - CMBS		04/15/2020	BMO CAPITAL MARKETS CORP		1,103,906	1,125,000	1,748
458140-AY-6	INTEL CORP		03/26/2020	WLTN-BERM - WILTON REINSURANCE BERM		518,865	500,000	7,688
458140-BQ-2	INTEL CORP		03/20/2020	J.P. MORGAN SECURITIES INC.		693,645	695,000	0
46284V-AL-5	IRON MOUNTAIN INC		06/18/2020	Various		15,745,313	15,750,000	0
464338-AA-6	CLOUD HQ 2019-1 A2 - ABS		01/01/2020	GOLDMAN, SACHS & CO.		(9,750,000)	(9,750,000)	0
464338-AA-6	CLOUD HQ 2019-1 A2 - ABS		08/03/2020	Direct		12,750,000	12,750,000	0
46651T-AB-7	HENDR 181 B - ABS		04/13/2020	BARCLAYS CAPITAL INC		43,203	50,000	0
477164-AA-5	JETBLUE AIRWAYS CORPORATION 2020-1 PASS		08/03/2020	Morgan Stanley & Co. LLC		3,570,000	3,570,000	0
478115-AD-0	JOHNS HOPKINS UNIVERSITY		03/26/2020	WLTN-BERM - WILTON REINSURANCE BERM		1,606,699	1,550,000	13,735
48244X-AA-0	KDAC 2017-1 A - ABS	C	10/13/2020	CREDIT SUISSE SECURITIES (USA)		99,985	114,269	0
48252M-AA-3	KKR GROUP FINANCE CO VIII LLC		08/18/2020	CITIGROUP GLOBAL MARKETS INC.		1,982,000	2,000,000	0
48253P-AA-5	KKR 26 E - CDO	C	03/11/2020	BARCLAYS CAPITAL INC FIXED INC		1,591,000	1,850,000	26,322
48259B-AN-9	KNDL 2019-KNSQ E - CMBS		04/06/2020	BOFA SECURITIES INC.		1,850,000	2,000,000	3,340
487836-BQ-0	KELLOGG CO		03/26/2020	WLTN-BERM - WILTON REINSURANCE BERM		637,596	600,000	13,125
49456B-AS-0	KINDER MORGAN INC		07/27/2020	JP MORGAN SECURITIES LLC		985,650	1,000,000	0
49549*-AA-3	KJ FDG SEC TL		07/01/2020	Various		(59,597,813)	(59,600,000)	(2,187)
49836M-AA-6	KREIGN 1 NTS - CMBS		03/26/2020	WLTN-BERM - WILTON REINSURANCE BERM		1,990,620	2,000,000	31,667
50077L-BG-0	KRAFT HEINZ FOODS CO		05/04/2020	J.P. Morgan Securities LLC		4,000,000	4,000,000	0
50184K-BA-5	LCM 13R ER - CDO	D	08/25/2020	NOMURA SECURITIES/FIXED INCOME		378,971	525,000	4,196
510757-AE-7	LSHR C - CDO		09/02/2020	CITIGROUP GLOBAL MARKETS INC.		500,000	500,000	0
52532X-AE-5	LEIDOS INC		05/07/2020	CITIGROUP GLOBAL MARKETS INC.		740,370	750,000	0
53079E-BK-9	LIBERTY MUTUAL GROUP INC		05/06/2020	Various		5,303,667	5,350,000	154
534187-BL-2	LINCOLN NATIONAL CORP		05/08/2020	CITIGROUP GLOBAL MARKETS INC.		8,122,846	8,130,000	0
538034-AV-1	LIVE NATION ENTERTAINMENT INC		05/13/2020	J.P. Morgan Securities LLC		3,000,000	3,000,000	0
53946J-AC-8	LNCR 2019-CRE2 AS - CMBS	C	04/14/2020	Various		5,332,000	6,000,000	370
53946J-AE-4	LNCR 2019-CRE2 B - CDO/CMBS	C	07/23/2020	Morgan Stanley & Co. LLC		731,797	750,000	404
53947D-AE-6	LNCR 19CRE3 B - CDO	C	07/27/2020	Morgan Stanley & Co. LLC		484,295	499,917	345
539830-BB-4	LOCKHEED MARTIN CORP		03/26/2020	WLTN-BERM - WILTON REINSURANCE BERM		425,620	400,000	4,567

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
55037L-AA-2	LUNRR 201 A - ABS	C	02/18/2020	DEUTSCHE BANK SECURITIES, INC.		1,249,987	1,250,000	0
55283L-AA-3	MAPSL 191 A - ABS	C	10/16/2020	BARCLAYS CAPITAL INC FIXED INC		122,019	130,852	81
55316P-AL-1	MKT 20525 E - CMBS		03/19/2020	BOFA SECURITIES INC.		11,767,781	16,200,000	34,184
55818T-AG-7	MDPK 14RR ER - CDO		11/16/2020	BARCLAYS CAPITAL INC.		1,140,193	1,295,674	5,846
55821T-AE-7	MDPK 30 C - CDO	C	08/12/2020	Southwest Securities		2,098,875	2,175,000	3,580
559080-AP-1	MAGELLAN MIDSTREAM PARTNERS LP		12/09/2020	Various		548,947	500,000	5,486
55953M-AW-2	MAGNE 15R DR - CDO	C	05/11/2020	Southwest Securities		387,000	450,000	748
55953T-AQ-0	MAGNE XVIII DR - CDO	C	05/08/2020	BOFA SECURITIES INC.		393,750	450,000	4,611
56564R-AA-8	MAPSL 2018-1 A - ABS	C	10/15/2020	BARCLAYS CAPITAL INC		76,172	81,576	38
56844Y-AG-2	MARNR 5 D - CDO	C	08/13/2020	PERSHING LLC		1,146,993	1,225,000	2,068
571748-BC-5	MARSH & MCLENNAN COMPANIES INC		03/26/2020	WLTN-BERM - WILTON REINSURANCE BERM		319,602	300,000	2,030
571903-BD-4	MARRIOTT INTERNATIONAL INC		04/15/2020	Various		2,056,049	2,000,000	319
586054-AD-0	MEMORIAL SLOAN-KETTERING CANCER CENTER		06/09/2020	GOLDMAN, SACHS & CO.		500,000	500,000	0
59156R-AP-3	METLIFE INC		04/03/2020	MLPFS INC FIXED INCOME		313,500	300,000	5,973
59156R-AY-4	METLIFE INC		03/26/2020	WLTN-BERM - WILTON REINSURANCE BERM		499,829	450,000	3,672
59156R-BG-2	METLIFE INC		03/26/2020	WLTN-BERM - WILTON REINSURANCE BERM		3,691,556	3,605,000	64,928
59801N-AA-4	MIDO 8 E - CDO		09/11/2020	MORGAN STANLEY & CO. LLC		647,438	750,000	3,311
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMPANY LLC		09/02/2020	Various		2,011,406	2,000,000	35,445
60871R-AD-2	MOLSON COORS BEVERAGE CO		07/29/2020	Various		1,117,413	1,000,000	12,396
60871R-AH-3	MOLSON COORS BEVERAGE CO		07/28/2020	Morgan Stanley & Co. LLC		1,288,663	1,250,000	2,188
610335-20-0	MONROE CAPITAL CORP		12/23/2020	LADENBURG THALMANN		399,425	401,625	2,562
62942Q-CW-1	NRZ ADVANCE RECEIVABLES TRUST 2015-ON1,		09/10/2020	BARCLAYS CAPITAL INC.		999,998	1,000,000	0
62952E-AE-7	NYU HOSPITALS CENTER		03/26/2020	WLTN-BERM - WILTON REINSURANCE BERM		2,078,895	2,100,000	21,658
637071-AM-3	NATIONAL OILWELL VARCO INC		10/14/2020	MHSCJPJT MIZUHO SEC LTD TOKYO		1,361,491	1,440,000	19,440
64130H-AQ-4	NEUB 24R CR - CDO	C	02/21/2020	WELLS FARGO SECURITIES LLC		500,000	500,000	0
647551-20-9	NEW MOUNTAIN FINANCE CORP		12/07/2020	Various		2,713,702	2,757,150	17,024
647551-AC-4	NEW MOUNTAIN FINANCE CORP		07/15/2020	Morgan Stanley		1,056,135	1,086,000	26,366
65120F-AE-4	NEWCREST FINANCE PTY LTD	C	05/07/2020	BANK OF AMERICA SECURITIES		18,900,440	19,000,000	0
65130P-AS-9	NEWFL 2016-1 CR - CDO	C	05/13/2020	BARCLAYS CAPITAL INC FIXED INC		1,746,750	1,875,000	4,082
65158N-AB-8	NEWMARK GROUP INC		07/14/2020	MARKETAXESS		100,250	100,000	1,038
66516X-AC-9	NORTHERN GROUP HSG LLC		10/21/2020	STIFEL NICOLAUS & COMPANY INC.		381,923	250,000	378
665228-H#-2	NICOR GAS		08/11/2020	Not Provided		500,000	500,000	0
666807-BS-0	NORTHROP GRUMMAN CORP		03/19/2020	J.P. MORGAN SECURITIES INC.		1,493,985	1,500,000	0
668444-AP-7	NORTHWESTERN UNIVERSITY		03/26/2020	WLTN-BERM - WILTON REINSURANCE BERM		3,610,492	3,550,000	43,229
67059T-AH-8	NUSTAR LOGISTICS LP		10/30/2020	Various		5,017,500	5,000,000	6,242
67103B-30-8	OFS CAPITAL CORP		12/30/2020	Various		1,123,693	1,227,625	10,403
67103B-40-7	OFS CAPITAL CORP		12/24/2020	Various		381,103	417,950	4,248
67103B-50-6	OFS CAPITAL CORP		12/31/2020	NATIONAL FINANCIAL SERVICES CO		2,941,749	3,343,750	26,848
67103B-60-5	OFS CAPITAL CORP		12/31/2020	Various		6,671,358	6,851,425	2,490
67107F-BG-1	OZLM VIII BRR - CDO		09/10/2020	Merril Lynch Pierce Fenner Smith		1,843,219	1,875,000	7,599
67108L-BA-0	OZLM 6RR B1S - CDO		07/29/2020	CITIGROUP GLOBAL MARKETS INC.		1,065,938	1,125,000	1,038
67110U-AS-8	OHALF 2016-1 DR - CDO		08/25/2020	CITIGROUP GLOBAL MARKETS INC.		421,875	450,000	1,554
674599-CC-7	OCCIDENTAL PETROLEUM CORP		05/06/2020	Various		2,401,200	2,610,000	19,484
67591J-AS-1	OCT29 29 DR - CDO	C	07/09/2020	Various		1,063,753	1,191,143	6,918
67777J-AK-4	OHIOHEALTH CORP		05/21/2020	BARCLAYS CAPITAL INC		250,000	250,000	0
68233J-BP-8	ONCOR ELECTRIC DELIVERY COMPANY LLC		02/11/2020	BNP SECURITIES		581,640	500,000	3,800
682441-AB-6	ONEAMERICA FINANCIAL PARTNERS INC		09/14/2020	Various		497,768	500,000	0
68269L-AA-4	OMFIT 2020-1 A - ABS		04/24/2020	RBC CAPITAL MARKETS, LLC		1,249,905	1,250,000	0
68389X-BH-7	ORACLE CORP		03/26/2020	WLTN-BERM - WILTON REINSURANCE BERM		406,384	390,000	2,961
691205-AA-6	OWL ROCK TECHNOLOGY FINANCE CORP.		06/09/2020	Pershing		19,700,000	20,000,000	0
69181V-30-5	OXFORD SQUARE CAPITAL CORP		12/21/2020	Various		1,351,541	1,426,875	11,217
69701H-AC-3	PLMRS 201 A2 - CDO	C	05/01/2020	BARCLAYS CAPITAL INC FIXED INC		796,000	800,000	0
70016A-AE-2	PAIA 161R DR - CDO		03/12/2020	BAIRD, ROBERT W., & COMPANY IN		825,000	1,100,000	4,834
70163Q-AC-2	PARLI B - CDO	C	07/16/2020	SG AMERICAS SECURITIES, LLC		1,250,000	1,250,000	0
70213B-AC-5	PARTNERRE FINANCE B LLC		09/17/2020	WELLS FARGO SECURITIES LLC		5,000,000	5,000,000	0
70213H-AD-0	PARTNERS HEALTHCARE SYSTEM INC		03/26/2020	WLTN-BERM - WILTON REINSURANCE BERM		2,574,558	2,700,000	24,002
70213H-AE-8	PARTNERS HEALTHCARE SYSTEM INC		01/22/2020	CHASE SECURITIES		250,000	250,000	0
717081-CY-7	PFIZER INC		03/26/2020	WLTN-BERM - WILTON REINSURANCE BERM		561,469	375,000	825
718546-AH-7	PHILLIPS 66		07/28/2020	Morgan Stanley & Co. LLC		915,096	650,000	9,441
73939V-AA-2	POWERTEAM SERVICES LLC		06/30/2020	UBS SECURITIES LLC		1,503,750	1,500,000	31,239
744320-AM-4	PRUDENTIAL FINANCIAL INC		04/17/2020	Various		277,623	280,000	5,214
74456Q-CE-4	PUBLIC SERVICE ELECTRIC AND GAS CO		08/04/2020	MITSUBISHI UFJ SECURITIES		496,005	500,000	0
74728G-AE-0	QBE INSURANCE GROUP LTD	C	05/12/2020	Various		11,400,493	11,300,000	653
74979V-AJ-2	RRAM 5 C - CDO	C	06/03/2020	NOMURA SECURITIES INTL INC		1,914,188	2,050,000	12,543
74992*-AG-0	RXR REALTY LLC		07/23/2020	Not Provided		5,748,240	6,000,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
75419T-AA-1	RATTLER MIDSTREAM LP		07/09/2020	GOLDMAN, SACHS & CO.		300,000	300,000	0
758464-AA-9	RESPK 2011 E - CDO	C	12/03/2020	Various		8,095,320	8,250,000	9,955
761136-AJ-9	RAST 2007-A1 A9 - CMO/RMBS		07/01/2020	Direct		561	561	0
761713-BB-1	REYNOLDS AMERICAN INC		08/04/2020	CITIGROUP GLOBAL MARKETS INC.		15,730,325	11,850,000	322,538
77341D-AJ-6	ROCKT 2017-3 D - CDO	C	09/10/2020	Various		869,263	925,000	2,865
77342H-AA-5	ROCKT 2018-1 E - CDO		12/17/2020	NOMURA SECURITIES/FIXED INCOME		1,346,416	1,625,000	7,663
77342K-AG-5	ROCKT 182 D - CDO		08/18/2020	Morgan Stanley		1,752,183	1,825,000	5,299
77342L-AA-6	ROCKT 182 E - CDO		03/11/2020	BROWNSTONE INVESTMENT GROUP LLC		490,800	600,000	6,777
77342N-AA-2	ROCKT 191 E - CDO	C	09/22/2020	MORGAN STANLEY & CO. LLC		5,119,479	5,475,000	46,462
780099-CK-1	ROYAL BANK OF SCOTLAND GROUP PLC	C	04/28/2020	UBS FINANCIAL SERVICES INC.		210,060	200,000	1,333
78485W-AG-4	STWD 2019-FL1 C - CDO		06/29/2020	Various		144,000	150,000	143
78520E-AA-4	SDCP 202 A2 - ABS		04/23/2020	GUGGENHEIM SECURITIES, LLC		2,482,526	2,500,000	0
78590A-40-6	SACHEM CAPITAL CORP		12/18/2020	NATIONAL FINANCIAL SERVICES CO		3,535,972	3,750,700	87,204
80349A-50-5	SARATOGA INVESTMENT CORP		07/30/2020	NATIONAL FINANCIAL SERVICES CO		442,352	462,275	4,671
80349B-AV-9	SARAT 2013-1 DR2 - CDO		09/16/2020	GOLDMAN SACHS & CO		1,305,081	1,375,000	9,217
81881Q-AW-6	SHACK 2013-III CR - CDO		07/29/2020	CREDIT SUISSE SECURITIES		767,085	825,000	816
819892-AL-4	SHARP HEALTHCARE		09/17/2020	CITIGROUP GLOBAL MARKETS INC.		500,000	500,000	0
822582-CH-3	SHELL INTERNATIONAL FINANCE BV	C	09/10/2020	RBC CAPITAL MARKETS, LLC		268,585	250,000	3,589
83370R-AA-6	SOCIETE GENERALE SA	C	11/12/2020	FTN Financial		1,200,000	1,200,000	0
85816M-AA-4	STCR 182 E - CDO	C	12/14/2020	BARCLAYS CAPITAL INC FIXED INC		403,750	475,000	2,372
86212V-AF-1	STR 2018-1 A3 - ABS		10/28/2020	CREDIT SUISSE SECURITIES		4,165,866	4,059,000	4,961
86212V-AG-9	STR 2018-1 A4 - ABS		10/28/2020	CREDIT SUISSE SECURITIES		5,229,791	4,950,000	6,518
866688-AA-8	SCA 2019-1 A		06/01/2020	GOLDMAN, SACHS & CO.		(123)	0	0
871829-BL-0	SYSCO CORP		03/30/2020	GOLDMAN, SACHS & CO.		11,476,080	11,500,000	0
871829-BM-8	SYSCO CORP		03/30/2020	GOLDMAN, SACHS & CO.		11,477,230	11,500,000	0
871829-BN-6	SYSCO CORP		07/09/2020	JEFFERIES LLC		7,874,680	5,500,000	101,842
87248K-AQ-7	TICP 161R DR - CDO	D	06/08/2020	Merril Lynch Pierce Fenner Smith		872,893	900,000	5,892
87249A-AE-5	TICP 9 C - CDO		08/27/2020	Various		2,812,109	2,875,000	7,217
87276V-AA-3	TRTX 19FL3 A - CDO		07/23/2020	J.P. Morgan Securities LLC		489,063	500,000	185
87342R-AD-6	BELL 181 A21 - ABS		03/19/2020	Various		4,443,750	4,937,500	16,582
87404L-AA-0	TLWND 2019-1 A - ABS	C	06/23/2020	Various		3,044,150	3,886,082	4,387
87612E-BA-3	TARGET CORP		03/26/2020	WLTN-BERM - WILTON REINSURANCE BERM		2,084,292	2,100,000	19,833
87974H-AU-5	TELOS 2013-4 BR - CDO		07/21/2020	RBC CAPITAL MARKETS		1,294,219	1,375,000	475
88104U-AC-7	TERRAFORM GLOBAL OPERATING LP		06/05/2020	RBC CAPITAL MARKETS, LLC		99,000	100,000	1,667
88315L-AC-2	TMCL 2019-1 A - ABS	C	04/09/2020	RBC CAPITAL MARKETS, LLC		836,317	926,667	2,446
88432M-AE-4	WINDR 2017-1 C - CDO	C	09/10/2020	Merril Lynch Pierce Fenner Smith		1,105,594	1,125,000	4,501
88433L-AA-3	WINDR 182 E - CDO	C	01/30/2020	GOLDMAN, SACHS & CO.		258,896	275,000	1,100
89172P-AE-9	TPMT 2016-2 B1 - CMO/RMBS		12/08/2020	Merril Lynch Pierce Fenner Smith		267,822	250,000	218
896442-AE-0	TRINITY CAPITAL INC.		12/04/2020	Stifel Nicolaus & Co.		14,999,799	15,404,000	0
90117P-AN-5	AOTA 2015-1211 D - CMBS		06/12/2020	J.P. MORGAN SECURITIES INC.		1,030,703	1,000,000	1,726
90139A-AA-0	CL-DAL 2020 A - ABS		08/20/2020	DIRECT LOAN FUND		47,250,000	47,250,000	0
90139A-AB-8	CL-DAL 2020 B - ABS		08/20/2020	Not Available		5,000,000	5,000,000	0
90187L-AL-3	PRKAV 2017-245P D - CMBS		09/23/2020	CHASE SECURITIES INC		1,112,676	1,100,000	2,772
90290M-AC-5	US FOODS INC		04/24/2020	CITIGROUP GLOBAL MARKETS INC.		2,500,000	2,500,000	0
911312-AN-6	UNITED PARCEL SERVICE INC		03/26/2020	WLTN-BERM - WILTON REINSURANCE BERM		1,120,500	1,000,000	17,740
911312-BY-1	UNITED PARCEL SERVICE INC		03/19/2020	BOFA SECURITIES INC.		996,230	1,000,000	0
911684-70-2	UNITED STATES CELLULAR CORP		08/25/2020	Various		580,528	580,000	0
911684-80-1	UNITED STATES CELLULAR CORP		11/30/2020	WELLS FARGO SECURITIES LLC		970,000	970,000	0
912909-AR-9	UNITED STATES STEEL CORP		05/21/2020	J.P. Morgan Securities LLC		11,596,463	12,250,000	0
91412N-BE-9	UNIVERSITY OF CHICAGO		08/26/2020	J.P. Morgan Securities LLC		1,000,000	1,000,000	0
91481C-AB-6	TRUSTEES OF THE UNIVERSITY OF PENNSYLVAN		03/17/2020	Cantor Fitzgerald		529,375	500,000	1,893
91823A-AJ-0	VBTOW 181 F - ABS		06/04/2020	BARCLAYS CAPITAL INC		30,028	30,000	101
91823A-AS-0	VBTOW 201 F - ABS		05/12/2020	BARCLAYS CAPITAL INC		5,250,000	5,250,000	0
91913Y-AL-4	VALERO ENERGY CORP		10/05/2020	Various		2,197,340	1,750,000	34,321
92211M-AE-3	VDC 182 A2 - ABS		03/19/2020	PERSHING LLC		474,060	493,333	0
92556H-AB-3	VIACOMCBS INC		03/27/2020	J.P. Morgan Securities LLC		12,009,410	12,250,000	0
92556H-AC-1	VIACOMCBS INC		05/12/2020	CITIGROUP GLOBAL MARKETS INC.		20,659,673	21,750,000	0
92915H-AS-2	VOYA 163R BR - CDO		07/29/2020	DEUTSCHE BANK ALEX BROWN		642,938	675,000	510
92916Y-AA-3	INGIM 2013-2 DR - CDO		08/27/2020	NOMURA SECURITIES/FIXED INCOME		515,531	675,000	3,835
92917A-AG-1	VOYA 181 C - CDO	C	08/27/2020	Morgan Stanley		830,250	900,000	3,015
92918K-AA-1	VOYA 2020-3 E - CDO	C	12/02/2020	Southwest Securities		1,972,500	2,000,000	10,075
92940P-AG-9	WRKCO INC		06/01/2020	WELLS FARGO SECURITIES LLC		99,764	100,000	0
931427-AT-5	WALGREENS BOOTS ALLIANCE INC		08/04/2020	U.S. BANCORP INVESTMENTS, INC.		158,271	150,000	1,896
94354K-AA-8	WAAV 191 A - ABS		06/17/2020	BANK OF AMERICA SECURITIES		1,304,618	1,433,646	573
951680-AJ-9	WSTC 131 C - CDO		06/04/2020	PERSHING LLC		1,888,906	1,925,000	6,175

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
95829T-AA-3	WESTERN GROUP HSG LP		05/13/2020	STIFEL NICOLAUS & COMPANY INC.		348,475	245,824	2,766
963320-AX-4	WHIRLPOOL CORP		05/12/2020	Various		9,638,294	9,700,000	1,137
98459H-AA-0	YALE NEW HAVEN HEALTH SERVICES CORP		08/11/2020	CITIGROUP GLOBAL MARKETS INC.		400,000	400,000	0
98625F-AA-3	YCLO 7 E - CDO	C	12/18/2020	Morgan Stanley		1,697,175	1,710,000	20,734
98625P-AA-1	YCLO 6 E - CDO	C	12/18/2020	MORGAN STANLEY & CO. LLC		1,602,656	1,625,000	20,034
BGH5ZA-HX-4	VICOF 2 TERM LOAN FUNDED - ABS		07/13/2020	Various		22,312,500	22,312,500	0
BGH6M6-92-2	FINS 2020-1 A1 - ABS		04/22/2020	MLPFS INC FIXED INCOME		2,000,000	2,000,000	0
BGH6P7-UB-3	PRICEWATERHOUSECOOPERS LLP		06/09/2020	U.S. BANCORP INVESTMENTS, INC.		2,000,000	2,000,000	0
BGH6PF-Y8-8	DYAL III ISSUER A		06/11/2020	Not Provided		11,113,695	11,113,695	0
BGH6PL-E9-5	DYAL III ISSUER B		06/11/2020	Not Provided		6,386,305	6,386,305	0
BGH6PL-YA-0	HYPERSCALE FUNDING COLLATERAL LOAN		07/08/2020	BARCLAYS CAPITAL INC FIXED INC		21,187,500	21,187,500	0
BGH6RD-8S-6	SER 2020-XI-D TR CTF		07/17/2020	BANK OF AMERICA SECURITIES		8,000,000	8,000,000	0
BGH6SG-XN-1	EXTELL - DEER VALLEY RESORT UPSIZE		12/10/2020	Not Available		4,700,000	4,700,000	0
BGH6SL-AJ-4	CHENIERE CORPUS CHRISTI HOLDINGS L		08/11/2020	Not Provided		27,000,000	27,000,000	0
BGH6UA-2X-3	AV-DAL 2020 A - ABS		10/08/2020	DIRECT LOAN FUND		8,000,000	8,000,000	0
BGH6UL-ZA-3	MIDCAP SPV SR SEC TERM LOAN		10/15/2020	Not Available		4,000,000	4,000,000	0
BGH6WC-F8-8	LMH FEE II		11/20/2020	DIRECT LOAN FUND		32,000,000	32,000,000	0
BGH6ZN-PS-6	HS WILDCAT LLC		12/22/2020	Not Available		1,000,000	1,000,000	0
BGH704-UL-3	LENDLEASE ARMY PRA TL		12/29/2020	DIRECT LOAN FUND		256,000	256,000	2,987
G1981*-AA-2	CTL - CAYMAN UNIVERSE HOLDINGS LLC	C	08/21/2020	Not Available		65,992,807	65,992,807	0
G7S8MZ-AA-7	PHOENIX GROUP HOLDINGS PLC	D	01/23/2020	Various		455,900	450,000	0
H42097-AA-5	UBS GROUP AG	D	04/27/2020	MERRILL LYNCH INTERNATIONAL LONDON		601,620	600,000	30,756
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,153,319,456	1,168,290,548	2,345,657
008252-84-3	AFFILIATED MANAGERS GROUP INC		09/17/2020	MLPFS INC FIXED INCOME		590,000	590,000	0
025932-87-2	AMERICAN FINANCIAL GROUP INC		05/21/2020	MLPFS INC FIXED INCOME		570,000	570,000	0
04621X-30-6	ASSURANT INC		11/16/2020	Various		700,400	700,000	0
055650-DV-7	BP CAPITAL MARKETS PLC	C	06/17/2020	Various		33,580,000	33,580,000	0
11271L-10-2	BROOKFIELD FINANCE INC	C	10/08/2020	JP MORGAN SECURITIES LLC		770,000	770,000	0
125896-85-2	CMS ENERGY CORP		03/20/2020	JEFFERIES LLC		52,963	63,625	0
125896-BU-3	CMS ENERGY CORP		05/19/2020	Various		1,103,865	1,094,000	0
12621E-30-1	CNO FINANCIAL GROUP INC		11/18/2020	MLPFS INC FIXED INCOME		440,000	440,000	0
29278N-AT-0	ENERGY TRANSFER OPERATING LP		01/07/2020	CITIGROUP GLOBAL MARKETS INC.		880,000	880,000	0
30767E-AD-1	FARM CREDIT BANK OF TEXAS		07/16/2020	Various		1,027,625	1,025,000	0
591560-AA-5	METLIFE CAPITAL TRUST IV		09/01/2020	Reclassification		3,595,163	3,455,000	0
65339K-BK-5	NEXTERA ENERGY CAPITAL HOLDINGS INC		04/24/2020	Various		145,900	150,000	3,739
76025L-AB-0	SCENTRE GROUP TRUST 2	C	09/16/2020	CITIGROUP GLOBAL MARKETS INC.		1,800,000	1,800,000	0
78397D-AA-6	SBL HOLDINGS INC		02/04/2020	RBC CAPITAL MARKETS		510,000	510,000	0
808513-BD-6	CHARLES SCHWAB CORP		07/09/2020	Various		7,847,500	7,810,000	5,450
816851-60-4	SEMPRA ENERGY		04/14/2020	JEFFERIES LLC		632,204	625,000	0
838518-20-7	SOUTH JERSEY INDUSTRIES INC		11/12/2020	Various		105,320	101,575	0
842587-80-0	SOUTHERN CO		01/06/2020	MLPFS INC FIXED INCOME		2,600,000	2,600,000	0
G16249-16-4	BROOKFIELD PROPERTY PARTNERS LP	C	02/10/2020	WELLS FARGO SECURITIES LLC		820,000	32,800	0
Q7787G-AE-0	QBE INSURANCE GROUP LTD	D	03/25/2020	JP MORGAN SEC LONDON		192,000	200,000	3,264
W9T10Z-ZQ-1	SVENSKA HANDELSBANKEN AB	D	09/29/2020	Morgan Stanley		400,000	400,000	0
4899999. Subtotal - Bonds - Hybrid Securities						58,362,941	57,397,000	12,452
24736C-BM-5	DELTA AIR LINES INC TERM LOAN (EFF 4/27/		08/10/2020	DIRECT		2,616,613	2,650,000	0
47714F-AL-8	JetBlue Airways Corporation T/L (6/20)		06/26/2020	DIRECT		832,847	850,000	0
49549*-AA-3	KJ FDG SEC TL		07/01/2020	Various		59,600,000	59,600,000	0
81104B-AC-4	Term Loan B : HealthChannels Inc		07/16/2020	DIRECT		859,497	1,000,000	0
BGH6MC-PS-4	US FOODS INC 1L TLB APRIL 2020 CL		05/01/2020	DIRECT		15,577,500	16,750,000	0
BGH6W2-6Y-3	SUTHERLAND GLOBAL INC 1L TL CTP		10/22/2020	DIRECT		12,835,550	13,000,000	0
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						92,322,006	93,850,000	0
8399997. Total - Bonds - Part 3						1,472,493,745	1,479,009,868	3,457,965
8399998. Total - Bonds - Part 5						145,833,172	147,989,135	606,746
8399999. Total - Bonds						1,618,326,917	1,626,999,003	4,064,711
000000-00-0	ASSURED, INC.		01/16/2020	Unknown	813,074.000	3,999,999	0.00	0
G63801-10-7	NASSAU FINANCIAL GROUP, L.P.	C	12/22/2020	DIRECT	500.000	50,000,000	0.00	0
020002-83-8	ALLSTATE CORP		03/20/2020	Various	19,400.000	387,819	0.00	0
064058-AH-3	BANK OF NEW YORK MELLON CORP		05/12/2020	CREDIT SUISSE SECURITIES (USA)	1,000,000.000	1,000,000	0.00	0
064058-AJ-9	BANK OF NEW YORK MELLON CORP		10/26/2020	GOLDMAN, SACHS & CO.	250,000.000	250,000	0.00	0
10922N-70-7	BRIGHTHOUSE FINANCIAL INC		11/10/2020	Morgan Stanley	48,800.000	1,220,000	0.00	0
174610-AU-9	CITIZENS FINANCIAL GROUP INC		05/28/2020	Morgan Stanley	340,000.000	340,000	0.00	0
200340-AU-1	COMERICA INC		05/20/2020	Various	510,000.000	512,108	0.00	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
25432G-20-8	DIME COMMUNITY BANCSHARES INC		06/03/2020	Various	35,300.000	812,316	0.00	0
29452E-20-0	EQUITABLE HOLDINGS INC		06/30/2020	J.P. MORGAN SECURITIES LLC	18,636.000	427,215	0.00	0
29452E-AA-9	EQUITABLE HOLDINGS INC		08/06/2020	WELLS FARGO SECURITIES LLC	7,000,000.000	7,000,000	0.00	0
319626-30-5	FIRST CITIZENS BANCSHARES INC (DELAWARE)		03/05/2020	KEYBANC CAPITAL MARKETS INC	68,800.000	1,720,000	0.00	0
33616C-76-1	FIRST REPUBLIC BANK		09/09/2020	BANK OF AMERICA SECURITIES	10,000.000	250,000	0.00	0
33616C-78-7	FIRST REPUBLIC BANK		03/23/2020	JEFFERIES LLC	9,029.000	164,769	0.00	0
360271-30-8	FULTON FINANCIAL CORP		10/22/2020	STIFEL NICOLAUS & COMPANY INC.	32,800.000	820,000	0.00	0
37045X-DB-9	GENERAL MOTORS FINANCIAL COMPANY INC		11/09/2020	Various	680,000.000	700,654	0.00	0
404280-60-4	HSBC HOLDINGS PLC	C	04/17/2020	JEFFERIES LLC	42,000.000	1,025,852	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	5,100,000.000	5,100,000	0.00	0
74460W-48-7	PUBLIC STORAGE		11/09/2020	Morgan Stanley & Co. LLC	20,000.000	500,000	0.00	0
74460W-53-7	PUBLIC STORAGE		08/11/2020	BANK OF AMERICA SECURITIES	30,000.000	750,000	0.00	0
74460W-55-2	PUBLIC STORAGE		06/08/2020	Morgan Stanley	10,000.000	250,000	0.00	0
74460W-77-6	PUBLIC STORAGE		03/24/2020	JEFFERIES LLC	10,506.000	238,635	0.00	0
7591EP-AR-1	REGIONS FINANCIAL CORP		06/02/2020	GOLDMAN, SACHS & CO.	340,000.000	340,000	0.00	0
76169C-20-9	REXFORD INDUSTRIAL REALTY INC		11/12/2020	WELLS FARGO SECURITIES LLC	18,000.000	462,240	0.00	0
808513-40-2	CHARLES SCHWAB CORP		06/30/2020	J.P. MORGAN SECURITIES LLC	15,900.000	405,396	0.00	0
89832Q-69-5	TRUIST FINANCIAL CORP		08/03/2020	Various	49,600.000	1,240,468	0.00	0
89832Q-74-5	TRUIST FINANCIAL CORP		05/20/2020	Various	21,800.000	544,692	0.00	0
89832Q-AE-9	TRUIST FINANCIAL CORP		05/28/2020	Various	1,112,000.000	1,115,081	0.00	0
89832Q-AF-6	TRUIST FINANCIAL CORP		06/16/2020	Various	1,050,000.000	1,050,861	0.00	0
949746-55-6	WELLS FARGO & CO		02/28/2020	JEFFERIES LLC	21,740.000	582,426	0.00	0
95082P-30-3	WESCO INTERNATIONAL INC		11/17/2020	Various	20,000.000	595,949	0.00	0
G16252-26-7	BROOKFIELD INFRASTRUCTURE PARTNERS LP	C	09/14/2020	Morgan Stanley	45,600.000	1,140,000	0.00	0
G68603-13-6	PARTNERRE LTD	C	04/15/2020	JEFFERIES LLC	14,338.000	350,237	0.00	0
G68603-14-4	PARTNERRE LTD	C	03/25/2020	Various	27,500.000	651,428	0.00	0
G68603-15-1	PRTNRRE 5.875 NON CUM REDM SRS I PRF	C	04/27/2020	JEFFERIES LLC	7,050.000	171,574	0.00	0
G7293H-11-4	PRUDENTIAL PLC	D	04/01/2020	JEFFERIES LLC	22,000.000	534,877	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						86,916,192	XXX	0
416518-50-4	HARTFORD FINANCIAL SERVICES GROUP INC		03/26/2020	JEFFERIES LLC	11,995.000	283,199	0.00	0
69352P-20-2	PPL CAPITAL FUNDING INC		07/01/2020	Various	10,128.000	257,707	0.00	0
744320-88-8	PRUDENTIAL FINANCIAL INC		08/18/2020	WELLS FARGO SECURITIES LLC	51,200.000	1,280,000	0.00	0
816851-BK-4	SEMPRA ENERGY		06/10/2020	CITIGROUP GLOBAL MARKETS INC.	920,000.000	920,000	0.00	0
896442-40-7	TRINITY CAPITAL INC		12/14/2020	Various	287,255.000	7,196,762	0.00	1
G16258-23-1	BROOKFIELD RENEWABLE PARTNERS LP	C	02/19/2020	WELLS FARGO SECURITIES LLC	12,800.000	320,000	0.00	0
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						10,257,669	XXX	1
8999997. Total - Preferred Stocks - Part 3						97,173,860	XXX	1
8999998. Total - Preferred Stocks - Part 5						5,996,215	XXX	0
8999999. Total - Preferred Stocks						103,170,075	XXX	1
96MSCF-VD-5	FITZCARRALDO EQUITY FUNDED		08/11/2020	BARCLAYS CAPITAL INC FIXED INC	384,463.510	384,464		0
96MSCF-VC-7	MOLLY AIDA EQUITY FUNDED		08/11/2020	BARCLAYS CAPITAL INC FIXED INC	1,803,100.640	1,803,101		0
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						2,187,564	XXX	0
000000-00-0	REDDING REASURANCE COMPANY 3		12/31/2020	Direct		9,279,209		0
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						9,279,209	XXX	0
BGH6PL-YB-8	HYPERSCALE FUNDING RESIDUAL EQUITY		07/08/2020	BARCLAYS CAPITAL INC FIXED INC	7,062,500.000	7,062,500		0
9499999. Subtotal - Common Stocks - Mutual Funds						7,062,500	XXX	0
9799997. Total - Common Stocks - Part 3						18,529,273	XXX	0
9799998. Total - Common Stocks - Part 5						31,271,834	XXX	0
9799999. Total - Common Stocks						49,801,107	XXX	0
9899999. Total - Preferred and Common Stocks						152,971,182	XXX	1
9999999 - Totals						1,771,298,099	XXX	4,064,712

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3620A7-T5-4	G2 721572 - RMBS		07/20/2020	Paydown		4,598	4,598	4,671	4,648	0	(51)	0	(51)	0	4,598	0	0	0	145	12/20/2059
38373M-4H-0	GNR 2008-090 Z - CMBS		12/01/2020	Paydown		210,804	210,804	161,494	190,457	0	20,347	0	20,347	0	210,804	0	0	0	2,872	12/16/2050
38373M-5Q-9	GNR 2009-004 Z - CMBS		12/01/2020	Paydown		84,538	84,538	79,694	81,232	0	3,307	0	3,307	0	84,538	0	0	0	2,534	01/16/2049
38373M-6D-7	GNR 2009-027 Z - CMBS		12/01/2020	Paydown		1,103	1,103	1,103	1,103	0	0	0	0	0	1,103	0	0	0	38	01/16/2051
38373M-AD-2	GNR 2001-12 Z - CMBS		12/01/2020	Paydown		7,639	7,639	8,593	8,255	0	(616)	0	(616)	0	7,639	0	0	0	323	07/16/2040
38373M-CA-6	GNR 2002-35 Z - CMBS		12/01/2020	Paydown		3,498	3,498	4,006	3,827	0	(329)	0	(329)	0	3,498	0	0	0	139	03/16/2042
38373M-HM-5	GNR 2003-83 Z - CMBS		12/01/2020	Paydown		129,113	129,113	147,518	141,559	0	(12,446)	0	(12,446)	0	129,113	0	0	0	5,899	09/16/2044
38373M-KL-3	GNR 2003-109 Z - CMBS		12/01/2020	Paydown		808,364	808,364	932,127	893,177	0	(84,813)	0	(84,813)	0	808,364	0	0	0	36,808	11/16/2043
38373M-R6-9	GNR 2008-014 Z - CMBS		12/01/2020	Paydown		62,830	62,830	50,946	58,860	0	3,971	0	3,971	0	62,830	0	0	0	1,546	03/16/2049
38373M-WW-6	GNR 2007-013 Z - CMBS		12/01/2020	Paydown		9,262	9,262	8,855	8,993	0	269	0	269	0	9,262	0	0	0	303	09/16/2048
38373V-T8-3	GNR 2002-83 Z - CMBS		12/01/2020	Paydown		54,446	54,446	61,880	59,818	0	(5,373)	0	(5,373)	0	54,446	0	0	0	2,755	10/16/2042
38374F-P6-5	GNR 0418B Z - CMO/RMBS		12/01/2020	Paydown		217,117	217,117	249,074	238,279	0	(21,162)	0	(21,162)	0	217,117	0	0	0	5,280	03/16/2034
38374F-PZ-1	GNR 2004-011 ZH - CMO/RMBS		12/01/2020	Paydown		116,833	116,832	127,544	123,937	0	(7,105)	0	(7,105)	0	116,832	0	0	0	2,794	02/16/2034
38374L-Q5-3	GNR 2005-067 Z - CMBS		12/01/2020	Paydown		84,978	84,978	81,581	82,604	0	2,374	0	2,374	0	84,978	0	0	0	2,161	08/16/2045
38374T-Q9-8	GNR 2009-035 ZN - CMO/RMBS		12/01/2020	Paydown		315,202	315,202	325,422	316,801	0	(1,599)	0	(1,599)	0	315,202	0	0	0	8,761	05/16/2039
38374V-VT-3	GNR 2009-053 ZB - CMO/RMBS		12/01/2020	Paydown		137,944	137,944	143,404	139,139	0	(1,195)	0	(1,195)	0	137,944	0	0	0	7,572	07/16/2039
38376G-UP-3	GNR 2010-100 Z - CMBS		12/01/2020	Various		987,195	960,405	877,806	896,233	0	18,534	0	18,534	0	914,767	0	72,428	72,428	8,342	10/16/2052
38376G-VS-6	GNR 2010-123 Z - CMBS		12/01/2020	Paydown		182,583	182,583	152,445	157,882	0	24,700	0	24,700	0	182,583	0	0	0	795	10/16/2052
38376G-Y7-9	GNR 2011-095 Z - CMBS		06/08/2020	FHN FINANCIAL SECURITIES CORP		4,358,405	3,891,433	3,200,496	3,334,961	0	10,797	0	10,797	0	3,345,758	0	1,012,648	1,012,648	79,243	04/16/2051
38378N-DV-2	GNR 2013-145 AH - CMBS		11/16/2020	Paydown		73,733	73,733	71,282	72,535	0	1,198	0	1,198	0	73,733	0	0	0	1,329	09/16/2044
3837H1-U9-0	GNR 994 ZB - CMO/RMBS		12/01/2020	Paydown		20,461	20,461	20,756	20,591	0	(130)	0	(130)	0	20,461	0	0	0	675	02/20/2029
38380K-AQ-8	GNR 2017-174 HZ - CMO/RMBS		05/20/2020	WELLS FARGO SECURITIES LLC		9,552,671	9,107,269	8,577,823	8,641,788	0	33,004	0	33,004	0	8,674,792	0	877,879	877,879	131,965	11/20/2047
38380K-DT-9	GNR 2017-176 BZ - CMO/RMBS		08/26/2020	Various		15,222,645	13,941,196	13,909,117	13,910,455	0	683	0	683	0	13,911,138	0	1,311,507	1,311,507	260,511	11/20/2047
83162C-PK-3	SBAP 2005-20 B A - ABS		09/01/2020	Paydown		62,401	62,401	65,956	65,358	0	(2,957)	0	(2,957)	0	62,401	0	0	0	2,124	03/01/2025
83162C-SD-6	SBAP 2008-20K A - ABS		11/01/2020	Paydown		281,028	281,028	281,028	281,028	0	0	0	0	0	281,028	0	0	0	13,179	11/01/2028
83162C-SE-4	SBAP 2008-20L A - ABS		12/01/2020	Paydown		340,237	340,237	340,237	340,237	0	0	0	0	0	340,237	0	0	0	38,877	12/01/2028
911760-GZ-3	VENDE 1995-3 2 - CMO/RMBS		12/01/2020	Paydown		1,329	1,329	1,549	1,467	0	(138)	0	(138)	0	1,329	0	0	0	67	07/15/2025
912803-DS-9	UNITED STATES TREASURY		01/09/2020	GOLDMAN SACHS & CO		56,524,800	92,000,000	43,984,740	49,462,077	0	49,051	0	49,051	0	49,511,127	0	7,013,673	7,013,673	0	05/15/2041
912803-DT-7	UNITED STATES TREASURY		01/09/2020	BANK OF AMERICA SECURITIES		6,703,290	11,000,000	5,201,636	5,670,848	0	4,284	0	4,284	0	5,675,132	0	1,028,158	1,028,158	0	08/15/2041
912828-B6-6	UNITED STATES TREASURY		03/18/2020	WELLS FARGO SECURITIES LLC		235,846	220,000	226,369	223,921	0	(194)	0	(194)	0	223,728	0	12,118	12,118	3,573	02/15/2024
912828-N4-8	UNITED STATES TREASURY		02/06/2020	NOMURA SECURITIES INTL INC		1,702,850	1,700,000	1,722,119	1,704,605	0	(468)	0	(468)	0	1,704,137	0	(1,287)	(1,287)	3,106	12/31/2020
912828-Q3-7	UNITED STATES TREASURY		02/07/2020	HSBC SECURITIES		99,707	100,000	100,422	100,119	0	(10)	0	(10)	0	100,108	0	(402)	(402)	454	03/31/2021
912828-VP-2	UNITED STATES TREASURY		07/31/2020	Maturity @ 100.00		1,130,000	1,130,000	1,126,915	1,129,726	0	274	0	274	0	1,130,000	0	0	0	22,600	07/31/2020
0599999. Subtotal - Bonds - U.S. Governments						99,727,449	137,260,343	82,248,607	88,366,520	0	34,207	0	34,207	0	88,400,727	0	11,326,722	11,326,722	646,770	XXX
279158-AJ-8	ECOPETROL SA	C	05/29/2020	BANK OF AMERICA SECURITIES		4,888,000	4,700,000	4,277,000	4,293,691	0	2,674	0	2,674	0	4,296,365	0	591,635	591,635	141,131	05/28/2045
44985G-AD-3	IPIC GMTN LTD	C	03/31/2020	Mizuho Securities USA, Inc.		1,401,469	1,350,000	1,346,531	1,349,107	0	98	0	98	0	1,349,206	0	52,263	52,263	43,519	03/01/2022
45905U-R7-1	INTERNATIONAL BANK FOR RECONSTRUCTION AN	C	08/26/2020	RBC CAPITAL MARKETS, LLC		1,043,750	1,000,000	934,500	939,396	0	1,659	0	1,659	0	941,055	0	102,695	102,695	17,925	12/28/2037
91086Q-AS-7	MEXICO (UNITED MEXICAN STATES)	C	03/26/2020	J.P. Morgan Securities LLC		6,656,650	4,900,000	6,121,668	5,988,540	0	(12,627)	0	(12,627)	0	5,975,913	0	680,737	680,737	168,131	09/27/2034
1099999. Subtotal - Bonds - All Other Governments						13,989,869	11,950,000	12,679,699	12,570,734	0	(8,196)	0	(8,196)	0	12,562,539	0	1,427,330	1,427,330	370,706	XXX
13063A-5E-0	CALIFORNIA ST		01/06/2020	CITIGROUP GLOBAL MARKETS INC.		2,511,553	1,645,000	2,062,398	1,988,277	0	(330)	0	(330)	0	1,987,946	0	523,607	523,607	33,243	04/01/2034
13063B-FV-9	CALIFORNIA ST		01/23/2020	Morgan Stanley		503,720	500,000	620,635	504,167	0	(1,806)	0	(1,806)	0	502,361	0	1,359	1,359	16,121	03/01/2036
13063B-JB-9	CALIFORNIA ST		09/15/2020	Morgan Stanley		3,049,841	3,015,000	3,279,455	3,051,558	0	(19,288)	0	(19,288)	0	3,032,270	0	17,570	17,570	171,210	11/01/2030
373384-PA-8	GEORGIA ST		12/16/2020	BARCLAYS CAPITAL INC		3,354,453	2,700,000	2,971,296	2,862,451	0	(20,211)	0	(20,211)	0	2,842,240	0	512,213	512,213	151,526	11/01/2026
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						9,419,567	7,860,000	8,933,784	8,406,453	0	(41,635)	0	(41,635)	0	8,364,818	0	1,054,749	1,054,749	372,099	XXX
249164-LJ-1	DENVER COLO CITY & CNTY		12/03/2020	Call @ 100.00		4,750,000	4,750,000	5,166,955	4,792,289	0	(42,289)	0	(42,289)	0	4,750,000	0	0	0	359,323	08/01/2030
346845-AG-5	FORT BENNING FAMILY CMNTYS LLC		07/15/2020	Paydown		15,987	15,987	16,387	16,383	0	(396)	0	(396)	0	15,987	0	0	0	734	01/15/2051

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
417123-FU-5	HARTNELL CALIF CMNTY COLLEGE DIST		03/26/2020	JP MORGAN SECURITIES LLC		541,085	500,000	521,700	517,878	0	(506)	0	(506)	0	517,372	0	23,713	23,713	13,278	08/01/2047
445638-AA-3	HUNT MH BORROWER LLC FEE		12/21/2020	Paydown		55,877	52,670	52,870	52,823	0	(153)	0	(153)	0	52,670	0	3,207	3,207	2,602	12/21/2048
50207#-AA-0	LMH FEE		12/21/2020	Paydown		51,796	51,796	52,035	51,970	0	(174)	0	(174)	0	51,796	0	0	0	2,328	06/21/2048
514014-MB-2	LANCASTER CNTY NEB SCH DIST NO 001		07/15/2020	Call @ 100.00		510,000	510,000	510,000	510,000	0	0	0	0	0	510,000	0	0	0	30,600	01/15/2028
542433-NC-7	LONG BEACH CALIF UNI SCH DIST		05/12/2020	WELLS FARGO SECURITIES LLC		770,333	750,000	750,000	750,000	0	0	0	0	0	750,000	0	20,333	20,333	31,330	08/01/2021
542433-ND-5	LONG BEACH CALIF UNI SCH DIST		05/12/2020	WELLS FARGO SECURITIES LLC		1,038,213	900,000	917,645	908,455	0	(486)	0	(486)	0	907,970	0	130,243	130,243	41,842	08/01/2025
54438C-NZ-1	LOS ANGELES CALIF CMNTY COLLEGE DIST		05/12/2020	CROSS TRADE		2,209,256	1,400,000	1,571,444	1,549,228	0	(1,211)	0	(1,211)	0	1,548,017	0	661,239	661,239	72,637	08/01/2042
544646-XZ-0	LOS ANGELES CALIF UNI SCH DIST		05/12/2020	CROSS TRADE		1,839,782	1,400,000	1,422,484	1,417,157	0	(288)	0	(288)	0	1,416,869	0	422,913	422,913	69,990	07/01/2034
575158-GP-9	MASON CNTY WASH PUB HOSP DIST NO 001		12/01/2020	Call @ 100.00		865,000	865,000	865,000	865,000	0	0	0	0	0	865,000	0	0	0	54,469	12/01/2030
575158-GQ-7	MASON CNTY WASH PUB HOSP DIST NO 001		12/01/2020	Call @ 100.00		620,000	620,000	620,000	620,000	0	0	0	0	0	620,000	0	0	0	39,661	12/01/2035
625506-HN-3	MULTNOMAH CNTY ORE		06/01/2020	Maturity @ 100.00		870,000	870,000	399,078	845,174	0	24,826	0	24,826	0	870,000	0	0	0	0	06/01/2020
718814-ZZ-2	PHOENIX ARIZ		04/16/2020	KEYBANC CAPITAL MARKETS INC		1,238,170	1,000,000	1,115,950	1,110,431	0	(1,689)	0	(1,689)	0	1,108,741	0	129,429	129,429	42,298	07/01/2034
736688-FN-7	PORTLAND ORE CMNTY COLLEGE DIST		06/01/2020	Call @ 100.00		60,000	60,000	63,417	62,983	0	(145)	0	(145)	0	62,838	0	(2,838)	(2,838)	1,443	06/01/2027
797355-L7-7	SAN DIEGO CALIF UNI SCH DIST		05/12/2020	STIFEL NICOLAUS & COMPANY INC.		1,209,700	1,000,000	943,440	968,099	0	1,273	0	1,273	0	969,371	0	240,329	240,329	45,733	07/01/2027
83412P-CN-0	SOLANO CALIF CMNTY COLLEGE DIST		03/26/2020	KEYBANC CAPITAL MARKETS INC		564,360	500,000	500,000	500,000	0	0	0	0	0	500,000	0	64,360	64,360	18,257	08/01/2040
861419-SV-2	STOCKTON CALIF UNI SCH DIST		03/26/2020	Morgan Stanley		374,770	350,000	357,928	352,624	0	(245)	0	(245)	0	352,379	0	22,391	22,391	13,076	01/01/2029
899096-AY-7	TULARE CALIF JT UN HIGH SCH DIST		03/26/2020	MERRILL LYNCH,PIERCE,FENNER & SMITH		435,520	515,000	205,619	330,631	0	4,811	0	4,811	0	335,443	0	100,077	100,077	0	08/01/2027
899096-AZ-4	TULARE CALIF JT UN HIGH SCH DIST		03/26/2020	MERRILL LYNCH,PIERCE,FENNER & SMITH		1,029,800	1,250,000	583,533	812,516	0	10,144	0	10,144	0	822,660	0	207,140	207,140	0	08/01/2028
899096-BW-0	TULARE CALIF JT UN HIGH SCH DIST		01/06/2020	STIFEL NICOLAUS & COMPANY INC.		914,634	1,020,000	425,105	710,431	0	759	0	759	0	711,190	0	203,444	203,444	0	08/01/2026
937440-FJ-9	WASHINGTON CLACKAMAS & YAMHILL CNTYS ORE		03/26/2020	KEYBANC CAPITAL MARKETS INC		183,320	500,000	154,385	166,926	0	1,720	0	1,720	0	168,646	0	14,674	14,674	0	06/15/2046
937440-FK-6	WASHINGTON CLACKAMAS & YAMHILL CNTYS ORE		03/26/2020	UMB BANK, INVESTMENT DIVISION		172,245	500,000	147,690	159,716	0	1,650	0	1,650	0	161,366	0	10,879	10,879	0	06/15/2047
937440-FL-4	WASHINGTON CLACKAMAS & YAMHILL CNTYS ORE		03/26/2020	KEYBANC CAPITAL MARKETS INC		334,960	1,000,000	282,510	305,571	0	3,164	0	3,164	0	308,734	0	26,226	26,226	0	06/15/2048
969275-PQ-3	WM S HART CALIF UN HIGH SCH DIST		03/26/2020	Citigroup Global Markets, Inc.		425,700	500,000	245,975	350,176	0	4,045	0	4,045	0	354,221	0	71,479	71,479	0	09/01/2027
969275-QS-8	WM S HART CALIF UN HIGH SCH DIST		03/26/2020	UMB BANK, INVESTMENT DIVISION		500,888	750,000	257,393	373,933	0	4,767	0	4,767	0	378,700	0	122,187	122,187	0	08/01/2033
983068-2B-2	WYLIE TEX INDPT SCH DIST		08/12/2020	Unknown		164,408	475,000	148,267	160,337	0	4,072	0	4,072	0	164,408	0	0	0	0	08/15/2046
983068-Z2-6	WYLIE TEX INDPT SCH DIST		08/12/2020	Adjustment		512,563	1,000,000	476,520	500,346	0	12,216	0	12,216	0	512,563	0	0	0	0	08/15/2037
983068-Z8-3	WYLIE TEX INDPT SCH DIST		08/12/2020	Unknown		78,904	200,000	71,232	76,966	0	1,939	0	1,939	0	78,904	0	0	0	0	08/15/2043
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						22,337,271	23,305,453	18,844,560	19,838,042	0	27,804	0	27,804	0	19,865,846	0	2,471,425	2,471,425	839,601	XXX
00164T-AD-0	AMCEST 2007 A A2 - ABS		07/15/2020	Paydown		4,522	4,522	4,969	4,955	0	(433)	0	(433)	0	4,522	0	0	0	204	01/15/2053
02765U-DB-7	AMERICAN MUN PWR OHIO INC REV		02/18/2020	Call @ 100.00		880,000	880,000	880,000	880,000	0	0	0	0	0	880,000	0	0	0	28,849	02/15/2029
02765U-DV-3	AMERICAN MUN PWR OHIO INC REV		01/06/2020	CROSS TRADE		3,922,225	2,500,000	3,436,075	3,440,287	0	(254)	0	(254)	0	3,440,033	0	482,192	482,192	74,469	02/15/2050
033177-XV-3	ANCHORAGE ALASKA ELEC UTIL REV		10/30/2020	Call @ 100.00		1,910,000	1,910,000	1,934,353	1,910,000	0	0	0	0	0	1,910,000	0	0	0	114,472	12/01/2039
153476-DC-7	CENTRAL FLA EXPWY AUTH SR LIEN REV		03/17/2020	Morgan Stanley		1,058,240	1,000,000	1,039,790	1,032,757	0	(827)	0	(827)	0	1,031,930	0	26,310	26,310	28,667	07/01/2041
167593-YL-0	CHICAGO ILL O HARE INTL ARPT REV		03/26/2020	MERRILL LYNCH,PIERCE,FENNER & SMITH		544,730	500,000	517,870	513,363	0	(402)	0	(402)	0	512,961	0	31,769	31,769	18,681	01/01/2042
196479-6V-6	COLORADO HSG & FIN AUTH		05/01/2020	Call @ 100.00		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	178	05/01/2037
196479-C3-1	COLORADO HSG & FIN AUTH		12/01/2020	Call @ 100.00		312,279	312,279	312,279	312,279	0	0	0	0	0	312,279	0	0	0	4,903	09/01/2047
20775C-U7-7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		12/15/2020	Call @ 100.00		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	662	11/15/2039
3128MJ-ZP-8	FH G08749 - RMBS		12/01/2020	Paydown		672,831	672,831	705,053	702,838	0	(30,008)	0	(30,008)	0	672,831	0	0	0	15,217	02/01/2047
312902-VN-6	FEDERAL HOME LOAN MORTGAGE CORPORATION		05/11/2020	BREAN CAPITAL, LLC		774,026	832,000	322,392	562,692	0	11,543	0	11,543	0	574,235	0	199,791	199,791	0	01/04/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31293L-WX-8	FH C23362 - RMBS		12/01/2020	Paydown		9,421	9,421	10,480	10,198	0	(777)	0	(777)	0	9,421	0	0	0	336	03/01/2029
3130A0-7B-0	FEDERAL HOME LOAN BANKS		03/25/2020	MORGAN STANLEY DW INC/ALGO/SOFT		352,089	300,000	299,734	299,838	0	4	0	4	0	299,841	0	52,248	52,248	6,833	09/01/2028
3130A8-GX-5	FEDERAL HOME LOAN BANKS		03/23/2020	Various		31,375,000	31,375,000	27,854,578	28,005,432	0	27,363	0	27,363	0	28,032,796	0	3,342,204	3,342,204	216,720	06/16/2036
3130A8-X7-3	FEDERAL HOME LOAN BANKS		06/22/2020	Call @ 100.00		6,570,000	6,570,000	5,539,905	5,594,087	0	21,649	0	21,649	0	5,615,736	0	954,264	954,264	153,738	08/10/2035
3130A9-2N-0	FEDERAL HOME LOAN BANKS		05/28/2020	Call @ 100.00		1,430,000	1,430,000	1,195,693	1,207,069	0	3,804	0	3,804	0	1,210,873	0	219,127	219,127	28,958	08/28/2036
3130A9-BM-2	FEDERAL HOME LOAN BANKS		06/01/2020	Call @ 100.00		4,500,000	4,500,000	3,799,080	3,832,733	0	11,888	0	11,888	0	3,844,621	0	655,379	655,379	91,460	09/02/2036
3130A9-J5-1	FEDERAL HOME LOAN BANKS		03/28/2020	Call @ 100.00		1,000,000	1,000,000	921,334	932,238	0	1,410	0	1,410	0	933,648	0	66,352	66,352	12,500	09/28/2029
3130AD-SA-1	FEDERAL HOME LOAN BANKS		03/23/2020	Call @ 100.00		3,400,000	3,400,000	3,394,900	3,395,209	0	41	0	41	0	3,395,250	0	4,750	4,750	66,980	03/23/2038
3130AD-SM-5	FEDERAL HOME LOAN BANKS		03/20/2020	Call @ 100.00		300,000	300,000	299,850	299,862	0	1	0	1	0	299,863	0	137	137	5,805	03/20/2035
3130AE-R8-5	FEDERAL HOME LOAN BANKS		08/17/2020	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	127,500	08/17/2038
3130AE-V3-1	FEDERAL HOME LOAN BANKS		09/10/2020	Call @ 100.00		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	61,350	09/10/2038
3130AE-W3-0	FEDERAL HOME LOAN BANKS		10/01/2020	RBC CAPITAL MARKETS, LLC		1,034,400	1,000,000	999,500	999,522	0	13	0	13	0	999,535	0	34,865	34,865	42,848	09/13/2038
3130AE-XL-9	FEDERAL HOME LOAN BANKS		09/25/2020	Call @ 100.00		6,000,000	6,000,000	5,979,000	5,979,631	0	367	0	367	0	5,979,998	0	20,002	20,002	258,000	09/25/2043
3130AE-Y2-0	FEDERAL HOME LOAN BANKS		09/21/2020	Call @ 100.00		8,670,000	8,670,000	8,609,310	8,612,955	0	2,264	0	2,264	0	8,615,219	0	54,781	54,781	351,135	09/21/2033
3130AE-YE-4	FEDERAL HOME LOAN BANKS		11/19/2020	J.V.B. Financial Group, LLC		1,100,770	1,000,000	999,000	999,053	0	39	0	39	0	999,092	0	101,678	101,678	46,233	09/27/2035
3130AE-YL-8	FEDERAL HOME LOAN BANKS		09/21/2020	J.V.B. Financial Group, LLC		1,035,210	1,000,000	999,500	999,553	0	32	0	32	0	999,585	0	35,625	35,625	37,760	09/28/2028
3130AE-YW-4	FEDERAL HOME LOAN BANKS		09/09/2020	TD SECURITIES (USA) LLC		1,002,038	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	2,038	2,038	39,710	09/28/2035
3130AF-4V-6	FEDERAL HOME LOAN BANKS		10/23/2020	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	40,000	10/23/2028
3130AF-EQ-6	FEDERAL HOME LOAN BANKS		11/19/2020	Various		5,746,650	5,740,000	5,740,000	5,740,000	0	0	0	0	0	5,740,000	0	6,650	6,650	229,785	11/19/2030
3130AF-NX-1	FEDERAL HOME LOAN BANKS		12/17/2020	Various		6,560,920	6,500,000	6,496,750	6,496,880	0	187	0	187	0	6,497,067	0	63,853	63,853	339,781	01/15/2036
3130AF-YE-1	FEDERAL HOME LOAN BANKS		03/04/2020	Call @ 100.00		6,250,000	6,250,000	6,250,000	6,250,000	0	0	0	0	0	6,250,000	0	0	0	125,938	03/04/2039
3130AH-DM-2	FEDERAL HOME LOAN BANKS		05/01/2020	Cantor Fitzgerald		858,041	850,000	850,000	850,000	0	0	0	0	0	850,000	0	8,041	8,041	13,899	10/21/2044
3132XC-R4-9	FH G67707 - RMBS		03/25/2020	Various		258,776	244,195	244,157	244,129	0	2	0	2	0	244,131	0	14,645	14,645	2,691	01/01/2048
3132Y7-GN-9	FH WE2005 - CMBS/RMBS		12/01/2020	Paydown		167,615	167,615	158,409	159,395	0	8,220	0	8,220	0	167,615	0	0	0	2,603	09/01/2033
31339W-NA-0	FHR 2439A LH - CMO/RMBS		12/01/2020	Paydown		70,663	70,663	80,103	80,614	0	(9,951)	0	(9,951)	0	70,663	0	0	0	2,573	04/15/2032
3133AB-QY-9	FH QB4971 - RMBS		12/01/2020	Paydown		5,075	5,075	5,244	0	0	(170)	0	(170)	0	5,075	0	0	0	8	11/01/2050
3133EG-YV-1	FEDERAL FARM CREDIT BANKS FUNDING CORP		03/10/2020	Call @ 100.00		700,000	700,000	645,442	652,977	0	769	0	769	0	653,746	0	46,254	46,254	6,799	10/19/2029
3133EJ-AF-6	FEDERAL FARM CREDIT BANKS FUNDING CORP		12/17/2020	CITIGROUP GLOBAL MARKETS INC.		5,198,877	5,150,000	4,898,886	4,911,212	0	7,253	0	7,253	0	4,918,465	0	280,412	280,412	220,655	01/25/2038
3133EK-MR-4	FEDERAL FARM CREDIT BANKS FUNDING CORP		06/05/2020	Call @ 100.00		250,000	250,000	249,750	249,757	0	6	0	6	0	249,763	0	237	237	4,463	06/05/2034
3133EK-VA-1	FEDERAL FARM CREDIT BANKS FUNDING CORP		05/27/2020	VINING SPARKS		523,045	500,000	499,400	499,415	0	13	0	13	0	499,428	0	23,617	23,617	12,874	07/18/2034
3133MA-WE-5	FEDERAL HOME LOAN BANKS		01/06/2020	BREAN CAPITAL, LLC		722,375	500,000	629,860	579,859	0	(98)	0	(98)	0	579,761	0	142,614	142,614	14,052	02/15/2030
3133TH-K8-9	FHR 2103 PS - CMO/RMBS		12/01/2020	Paydown		52,781	52,781	58,991	57,933	0	(5,152)	0	(5,152)	0	52,781	0	0	0	1,973	12/15/2028
3133TH-TM-9	FHR 2116 ZA - CMO/RMBS		12/01/2020	Paydown		10,541	10,541	10,713	10,648	0	(107)	0	(107)	0	10,541	0	0	0	328	01/15/2029
3133TJ-DF-7	FHR 2122 ZE - CMO/RMBS		12/01/2020	Paydown		8,762	8,762	8,880	8,806	0	(44)	0	(44)	0	8,762	0	0	0	273	02/15/2029
3133TL-K5-6	FHR 2175 TH - CMO/RMBS		12/01/2020	Paydown		11,958	11,958	12,141	12,055	0	(98)	0	(98)	0	11,958	0	0	0	393	07/15/2029
3133XF-J4-9	FEDERAL HOME LOAN BANKS		01/06/2020	TD SECURITIES (USA) LLC		3,981,432	2,800,000	3,015,852	2,962,510	0	(107)	0	(107)	0	2,962,403	0	1,019,029	1,019,029	49,438	03/14/2036
3134A3-U5-3	FEDERAL HOME LOAN MORTGAGE CORPORATION		01/06/2020	NOMURA SECURITIES INTL INC		4,302,256	5,350,000	2,097,040	3,265,138	0	2,770	0	2,770	0	3,267,908	0	1,034,348	1,034,348	0	09/15/2029
3134A4-AB-0	FEDERAL HOME LOAN MORTGAGE CORPORATION		01/06/2020	Deutsche Bank		2,904,032	3,758,000	1,335,335	2,106,353	0	1,797	0	1,797	0	2,108,150	0	795,882	795,882	0	03/15/2031
3134A4-CG-7	FEDERAL HOME LOAN MORTGAGE CORPORATION		05/11/2020	J.P. Morgan Securities LLC		2,076,953	2,250,000	859,815	1,475,439	0	29,695	0	29,695	0	1,505,134	0	571,819	571,819	0	09/15/2027
3134A4-CH-5	FEDERAL HOME LOAN MORTGAGE CORPORATIONS		05/11/2020	J.P. Morgan Securities LLC		1,222,884	1,350,000	541,013	886,584	0	16,687	0	16,687	0	903,271	0	319,613	319,613	0	03/15/2028
3134A4-CN-2	FEDERAL HOME LOAN MORTGAGE CORPORATION -		03/25/2020	MORGAN STANLEY DW INC/ALGO/SOFT		409,195	500,000	281,096	353,318	0	2,716	0	2,716	0	356,034	0	53,161	53,161	0	09/15/2030
3134A4-NR-1	FEDERAL HOME LOAN MORTGAGE CORP		03/30/2020	BREAN CAPITAL, LLC		2,145,010	2,530,000	886,856	1,468,258	0	18,862	0	18,862	0	1,487,119	0	657,890	657,890	0	07/15/2030
31358C-7X-8	FEDERAL NATIONAL MORTGAGE ASSOCIATION		06/08/2020	NOMURA SECURITIES/FIXED INCOME		1,487,730	1,500,000	751,788	1,321,892	0	31,278	0	31,278	0	1,353,170	0	134,560	134,560	0	05/15/2022
31358D-DG-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION		05/04/2020	BREAN CAPITAL, LLC		1,219,554	1,400,000	939,876	999,211	0	11,630	0	11,630	0	1,010,841	0	208,713	208,713	0	01/15/2030
313637-VQ-0	FN 109623 - CMBS/RMBS		12/01/2020	Paydown		5,347	5,347	5,537	5,526	0	(179)	0	(179)	0	5,347	0	0	0	129	09/01/2048

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31364E-AV-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION		05/11/2020	RBC CAPITAL MARKETS, LLC		1,843,820	2,000,000	738,542	1,312,059	0	26,162	0	26,162	0	1,338,222	0	505,598	505,598	0	10/08/2027
31364E-BA-1	FEDERAL NATIONAL MORTGAGE ASSOCIATION		05/11/2020	BREAN CAPITAL, LLC		2,018,440	2,230,000	834,723	1,552,086	0	29,789	0	29,789	0	1,581,874	0	436,566	436,566	0	03/23/2028
3136A4-DT-3	FNR 2012-24 HZ - CMO/RMBS		10/01/2020	Paydown		30,686	30,686	30,524	30,373	0	313	0	313	0	30,686	0	0	0	873	03/25/2042
3136AC-VY-4	FNR 2013-20 YZ - CMO/RMBS		05/19/2020	WELLS FARGO SECURITIES LLC		203,596	201,580	199,333	199,456	0	260	0	260	0	199,716	0	3,880	3,880	2,854	03/25/2043
3136AD-CC-1	FNR 2013-23 ZL - CMO/RMBS		05/18/2020	WELLS FARGO SECURITIES LLC		441,266	433,543	426,548	429,500	0	156	0	156	0	429,657	0	11,609	11,609	6,101	03/25/2043
3136AD-PF-0	FNR 2013-34 GZ - CMO/RMBS		12/01/2020	Paydown		486,909	486,909	476,865	475,977	0	10,932	0	10,932	0	486,909	0	0	0	10,242	04/25/2043
3136AE-N2-9	FNR 2013-52 ZA - CMO/RMBS		12/01/2020	Paydown		167,881	167,881	162,713	164,173	0	3,708	0	3,708	0	167,881	0	0	0	4,120	06/25/2043
3136AL-L3-3	FNR 2014-82 LZ - CMO/RMBS		04/02/2020	CREDIT SUISSE AG NY BRANCH		6,382,226	6,028,076	5,862,300	5,884,802	0	6,884	0	6,884	0	5,891,686	0	490,539	490,539	60,911	12/25/2044
3136AT-Q4-9	FNR 2016-68 AL - CMO/RMBS		05/08/2020	TD SECURITIES (USA) LLC		215,023	200,000	195,750	196,198	0	112	0	112	0	196,309	0	18,714	18,714	2,700	10/25/2046
3136AV-JB-6	FNR 2017-4 ZC - CMO/RMBS		04/28/2020	Mizuho Securities USA, Inc.		20,801,039	19,295,814	19,272,709	19,271,953	0	(345)	0	(345)	0	19,271,608	0	1,529,431	1,529,431	277,889	02/25/2047
3136AW-5S-2	FNR 2017-52 KZ - CMO/RMBS		09/21/2020	BANK OF AMERICA SECURITIES		480,218	448,115	439,822	440,615	0	469	0	469	0	441,084	0	39,134	39,134	12,595	07/25/2047
3136AY-BW-2	FNR 2017-66 JC - CMO/RMBS		08/26/2020	WELLS FARGO SECURITIES LLC		9,086,417	8,081,305	7,761,841	7,786,393	0	8,328	0	8,328	0	7,794,721	0	1,291,697	1,291,697	181,829	09/25/2057
3136AY-CB-7	FNR 2017-66 QZ - CMO/RMBS		05/20/2020	WELLS FARGO SECURITIES LLC		11,432,353	10,858,869	10,208,869	10,284,652	0	15,138	0	15,138	0	10,299,789	0	1,132,564	1,132,564	157,346	09/25/2047
3136AY-MD-2	FNR 2017-84 ZK - CMO/RMBS		12/17/2020	PERFORMANCE TRUST CAPITAL PARTNERS		11,803,436	9,889,637	9,867,568	9,867,879	0	77	0	77	0	9,867,956	0	1,935,480	1,935,480	359,855	10/25/2057
3136AY-YZ-0	FNR 2017-90 ZD - CMO/RMBS		05/20/2020	Stephens Inc.		3,158,277	2,955,113	2,946,675	2,946,986	0	98	0	98	0	2,947,084	0	211,193	211,193	49,903	11/25/2047
3136B0-EN-2	FNR 2017-102 PZ - CMO/RMBS		09/21/2020	NOMURA SECURITIES INTL INC		2,319,350	2,097,773	2,092,711	2,092,791	0	76	0	76	0	2,092,867	0	226,483	226,483	58,963	12/25/2047
3136B0-FT-8	FNR 2017-100 ZE - CMO/RMBS		08/26/2020	CITIGROUP GLOBAL MARKETS INC.		9,633,937	9,082,260	8,953,999	8,968,350	0	24,033	0	24,033	0	8,992,384	0	641,553	641,553	235,655	12/25/2047
3136B0-K3-9	FNR 2018-010 BZ - CMO/RMBS		05/11/2020	J.P. Morgan Securities LLC		21,151,782	18,933,726	18,922,819	18,919,149	0	(287)	0	(287)	0	18,918,862	0	2,232,920	2,232,920	293,966	02/25/2048
3136B0-VY-9	FNR 2018-8 DZ - CMO/RMBS		09/21/2020	WELLS FARGO SECURITIES LLC		9,956,476	9,330,267	9,165,580	9,181,876	0	34,683	0	34,683	0	9,216,559	0	739,917	739,917	260,520	02/25/2048
3136B0-ZZ-2	FNR 2018-2 CZ - CMO/RMBS		08/26/2020	CITIGROUP GLOBAL MARKETS INC.		465,174	437,795	434,654	434,902	0	467	0	467	0	435,369	0	29,805	29,805	11,359	02/25/2048
3136B1-HM-9	FNR 2018-15 ZG - CMO/RMBS		08/26/2020	Cantor Fitzgerald		9,926,929	9,330,643	9,197,049	9,209,906	0	27,995	0	27,995	0	9,237,901	0	689,028	689,028	242,099	03/25/2048
3136FC-WG-7	FNS 361 PO - CMO/RMBS		12/01/2020	Paydown		22,295	22,295	19,164	19,665	0	2,630	0	2,630	0	22,295	0	0	0	0	09/25/2035
3137A0-3H-6	FHR 3680 ZA - CMO/RMBS		12/01/2020	Paydown		45,502	45,502	44,719	44,908	0	594	0	594	0	45,502	0	0	0	1,162	06/15/2040
3137A5-P2-4	FHR 3795 VZ - CMO/RMBS		12/01/2020	Paydown		932,215	932,215	830,284	897,476	0	34,740	0	34,740	0	932,215	0	0	0	22,788	01/15/2041
3137AM-ZG-5	FHR 4011F PL - CMO/RMBS		03/26/2020	SUNTRUST ROBINSON HUMPHREY INC		1,481,133	1,406,000	1,434,120	1,424,571	0	(318)	0	(318)	0	1,424,253	0	56,880	56,880	16,403	03/15/2042
3137AN-GA-7	FHR 4013E GL - CMO/RMBS		03/26/2020	SUNTRUST ROBINSON HUMPHREY INC		1,026,406	1,000,000	1,015,000	1,009,469	0	(160)	0	(160)	0	1,009,308	0	17,098	17,098	11,667	03/15/2042
3137AY-FG-1	FHR 4171 Z - CMO/RMBS		05/18/2020	CREDIT SUISSE AG NY BRANCH		302,737	298,631	292,409	293,470	0	270	0	270	0	293,740	0	8,997	8,997	4,203	02/15/2043
3137B7-MZ-9	FHMS K036 A2 - CMBS		01/23/2020	WELLS FARGO SECURITIES LLC		1,319,678	1,250,000	1,300,391	1,270,633	0	(440)	0	(440)	0	1,270,193	0	49,484	49,484	6,981	10/25/2023
3137BG-LN-7	FHR 4438 ZP - CMO/RMBS		05/11/2020	WELLS FARGO SECURITIES LLC		5,717,542	5,230,830	5,231,766	5,230,773	0	(193)	0	(193)	0	5,230,580	0	486,963	486,963	81,214	02/15/2045
3137BT-YC-9	FHR 4649 AZ - CMO/RMBS		04/02/2020	CREDIT SUISSE AG NY BRANCH		9,063,191	8,331,575	8,402,941	8,391,104	0	(2,791)	0	(2,791)	0	8,388,313	0	674,879	674,879	98,117	05/15/2046
3137BU-XJ-2	FHR 4653 PZ - CMO/RMBS		08/26/2020	Various		18,945,629	17,288,046	17,288,046	17,288,046	0	0	0	0	0	17,288,046	0	1,657,583	1,657,583	318,126	02/15/2047
3137BW-KN-3	FHR 4667 LZ - CMO/RMBS		09/17/2020	NOMURA SECURITIES INTL INC		2,864,477	2,599,270	2,532,371	2,541,137	0	8,204	0	8,204	0	2,549,341	0	315,137	315,137	72,553	03/15/2047
3137BW-QR-8	FHR 4664 KZ - CMO/RMBS		05/07/2020	Various		20,634,729	18,881,732	19,054,220	19,024,667	0	(8,459)	0	(8,459)	0	19,016,208	0	1,618,521	1,618,521	229,485	02/15/2047
3137BX-FZ-0	FHR 4673 WZ - CMO/RMBS		05/05/2020	GOLDMAN, SACHS & CO.		19,921,564	18,043,235	18,108,538	18,096,695	0	(5,213)	0	(5,213)	0	18,091,482	0	1,830,082	1,830,082	269,615	04/15/2047
3137BX-N4-0	FHR 4675 EZ - CMO/RMBS		09/21/2020	INTERNATIONAL FCSTONE PARTNERS		1,648,334	1,464,880	1,433,325	1,437,446	0	2,051	0	2,051	0	1,439,497	0	208,837	208,837	41,174	04/15/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3137BX-ZD-7	FHR 4682 KZ - CMO/RMBS		04/02/2020	CREDIT SUISSE AG NY BRANCH		10,249,593	9,384,463	9,446,090	9,435,757	0	(2,444)	0	(2,444)	0	9,433,313	0	816,280	816,280	110,516	09/15/2046
3137BY-2F-6	FHR 4686 LZ - CMO/RMBS		05/07/2020	Various		58,707,616	53,258,336	53,419,607	53,393,284	0	(11,158)	0	(11,158)	0	53,382,125	0	5,325,491	5,325,491	801,170	05/15/2047
3137BY-6K-1	FHR 4680 GZ - CMO/RMBS		09/21/2020	AMHERST PIERPONT SECURITIES		18,730,452	16,516,244	16,442,099	16,449,008	0	5,754	0	5,754	0	16,454,762	0	2,275,690	2,275,690	464,228	03/15/2047
3137F1-SB-5	FHR 4700 KZ - CMO/RMBS		05/11/2020	Cantor Fitzgerald		20,587,734	18,659,137	18,696,214	18,688,768	0	(2,764)	0	(2,764)	0	18,686,004	0	1,901,730	1,901,730	289,702	07/15/2047
3137F2-XU-5	FHR 4713 DZ - CMO/RMBS		05/20/2020	WELLS FARGO SECURITIES LLC		35,984,920	32,966,431	32,961,752	32,956,891	0	(2,482)	0	(2,482)	0	32,954,409	0	3,030,511	3,030,511	556,709	08/15/2047
3137FB-NL-6	FHR 4732 QZ - CMO/RMBS		05/20/2020	WELLS FARGO SECURITIES LLC		1,119,139	1,080,478	985,478	995,303	0	2,806	0	2,806	0	998,108	0	121,030	121,030	15,656	11/15/2047
3137FC-BP-8	FHR 4741 GY - CMO/RMBS		04/28/2020	KEYBANC CAPITAL MARKETS INC		2,705,273	2,500,000	2,418,652	2,425,377	0	1,289	0	1,289	0	2,426,667	0	278,607	278,607	31,042	12/15/2047
3137FC-WR-1	FHR 4749 ZG - CMO/RMBS		05/07/2020	J.P. Morgan Securities LLC		11,270,426	10,199,347	10,274,620	10,265,523	0	(2,293)	0	(2,293)	0	10,263,230	0	1,007,196	1,007,196	122,837	11/15/2047
3137FC-WS-9	FHR 4749 ZL - CMO/RMBS		08/26/2020	Various		32,283,356	29,485,972	29,758,011	29,715,193	0	(12,614)	0	(12,614)	0	29,702,578	0	2,580,778	2,580,778	356,674	12/15/2047
3137FD-DG-4	FHR 4750 KZ - CMO/RMBS		05/20/2020	WELLS FARGO SECURITIES LLC		1,526,850	1,414,568	1,413,350	1,413,294	0	(20)	0	(20)	0	1,413,274	0	113,576	113,576	23,888	01/15/2048
31388J-TR-6	FN 606360 - RMBS		12/01/2020	Paydown		254	254	283	277	0	(23)	0	(23)	0	254	0	0	0	10	10/01/2031
3138L6-PW-2	FN AM5836 - CMBS/RMBS		12/01/2020	Paydown		4,453	4,453	4,503	4,544	0	(92)	0	(92)	0	4,453	0	0	0	100	04/01/2032
3138L7-JC-1	FN AM6558 - CMBS/RMBS		12/01/2020	Paydown		92,570	92,570	90,495	91,105	0	1,465	0	1,465	0	92,570	0	0	0	1,697	09/01/2034
3138LC-QA-6	FN AN0448 - CMBS/RMBS		12/01/2020	Paydown		3,403	3,403	3,474	3,485	0	(81)	0	(81)	0	3,403	0	0	0	73	01/01/2046
3138LL-5Q-4	FN AN8054 - CMBS/RMBS		04/02/2020	BANK OF AMERICA SECURITIES		398,111	350,000	353,350	353,844	0	847	0	847	0	354,691	0	43,420	43,420	3,870	01/01/2033
3138LL-EC-5	FN AN7330 - CMBS/RMBS		09/21/2020	Morgan Stanley & Co. LLC		6,570,137	5,500,000	5,502,578	5,524,913	0	34,147	0	34,147	0	5,559,059	0	1,011,077	1,011,077	148,421	12/01/2037
3138LL-Q8-1	FN AN7678 - CMBS/RMBS		08/26/2020	CITIGROUP GLOBAL MARKETS INC.		345,516	300,000	300,188	300,836	0	1,237	0	1,237	0	302,073	0	43,443	43,443	7,033	02/01/2033
3138LM-B3-6	FN AN8157 - CMBS/RMBS		04/02/2020	BANK OF AMERICA SECURITIES		338,578	300,000	300,188	300,923	0	784	0	784	0	301,707	0	36,871	36,871	3,203	01/01/2033
3138LM-K6-9	FN AN8416 - CMBS/RMBS		12/01/2020	Paydown		7,254	7,254	7,254	7,261	0	(7)	0	(7)	0	7,254	0	0	0	151	02/01/2048
3138LN-RL-7	FN AN9490 - CMBS/RMBS		12/01/2020	Paydown		3,404	3,404	3,440	3,436	0	(32)	0	(32)	0	3,404	0	0	0	77	09/01/2048
3138WG-EZ-3	FN AS6451 - RMBS		12/01/2020	Paydown		175,805	175,805	181,574	180,402	0	(4,597)	0	(4,597)	0	175,805	0	0	0	3,710	01/01/2046
313921-6F-0	FNW 2001-W3 A - CMO/RMBS		12/01/2020	Paydown		17,938	17,937	18,274	18,118	0	(181)	0	(181)	0	17,937	0	0	0	569	09/25/2041
31392D-BS-0	FNR 2002-33 Z - CMO/RMBS		12/01/2020	Paydown		35,994	35,994	36,983	36,494	0	(500)	0	(500)	0	35,994	0	0	0	1,460	06/25/2032
31392T-W5-2	FHR 2478B EJ - CMO/RMBS		12/01/2020	Paydown		51,318	51,318	56,860	57,534	0	(6,216)	0	(6,216)	0	51,318	0	0	0	1,945	08/15/2032
31392U-XE-9	FHR 2500B MC - CMO/RMBS		12/01/2020	Paydown		14,186	14,186	15,719	16,232	0	(2,046)	0	(2,046)	0	14,186	0	0	0	566	09/15/2032
31392W-7B-0	FSPC T-051 1A - CMO/RMBS		12/01/2020	Paydown		10,906	10,906	11,070	11,025	0	(119)	0	(119)	0	10,906	0	0	0	415	09/25/2043
31393D-DR-9	FNR 0358C PG - CMO/RMBS		12/01/2020	Paydown		137,951	137,951	149,382	149,464	0	(11,513)	0	(11,513)	0	137,951	0	0	0	3,867	07/25/2033
31393P-FY-5	FHR 2595 TG - CMO/RMBS		12/01/2020	Paydown		131,403	131,403	146,985	136,781	0	(5,378)	0	(5,378)	0	131,403	0	0	0	4,065	04/15/2023
31393R-CX-6	FHR 2617J ZU - CMO/RMBS		12/01/2020	Paydown		169,506	169,506	190,527	190,440	0	(20,934)	0	(20,934)	0	169,506	0	0	0	4,639	05/15/2033
31393U-A6-0	FNW 2003-W19 A7 - CMO/RMBS		12/01/2020	Paydown		152,426	152,426	170,231	164,260	0	(11,834)	0	(11,834)	0	152,426	0	0	0	4,491	11/25/2043
31393W-3S-6	FHR 2650A PB - CMO/RMBS		12/01/2020	Paydown		319,840	319,840	369,574	343,495	0	(23,655)	0	(23,655)	0	319,840	0	0	0	9,420	07/15/2033
31393X-7A-9	FNGT 2004-T2 A1 - CMO/RMBS		12/01/2020	Paydown		16,440	16,440	16,563	16,533	0	(94)	0	(94)	0	16,440	0	0	0	499	11/25/2043
31393X-GH-4	FNW 2004-W2 1A - CMO/RMBS		12/01/2020	Paydown		8,645	8,645	8,709	8,684	0	(40)	0	(40)	0	8,645	0	0	0	281	02/25/2044
31394A-LV-6	FNW 2004-W10 A6 - CMO/RMBS		12/01/2020	Paydown		210,649	210,649	235,737	231,527	0	(20,879)	0	(20,879)	0	210,649	0	0	0	6,516	08/25/2034
31394C-2J-0	FNR 0523A ZC - CMO/RMBS		12/01/2020	Paydown		51,150	51,150	51,712	51,346	0	(196)	0	(196)	0	51,150	0	0	0	1,548	04/25/2035
31394C-A2-8	FNR 2005-14 MG - CMO/RMBS		12/01/2020	Paydown		163,097	163,097	178,041	174,334	0	(11,237)	0	(11,237)	0	163,097	0	0	0	4,921	03/25/2035
31394E-F2-9	FNR 2005-67 HG - CMO/RMBS		07/27/2020	Paydown		48,556	48,556	53,818	48,933	0	(376)	0	(376)	0	48,556	0	0	0	730	01/25/2035
31394H-FZ-9	FHR 2660 PE - CMO/RMBS		09/21/2020	Various		494,693	443,101	481,406	486,272	0	(6,481)	0	(6,481)	0	479,791	0	14,902	14,902	17,022	08/15/2033
31394J-Y2-7	FSPC T058 1A4 - CMO/RMBS		12/01/2020	Paydown		182,987	182,987	175,210	177,673	0	5,314	0	5,314	0	182,987	0	0	0	4,604	09/25/2043
31394L-EG-3	FHR 2691 MG - CMO/RMBS		12/01/2020	Paydown		144,985	144,985	157,666	155,345	0	(10,360)	0	(10,360)	0	144,985	0	0	0	3,982	10/15/2033
31394L-J9-4	FHR 2691G ZH - CMO/RMBS		12/01/2020	Paydown		132,271	132,271	155,055	142,219	0	(9,948)	0	(9,948)	0	132,271	0	0	0	3,866	10/15/2033
31394N-ZK-7	FHR 2737B YE - CMO/RMBS		12/01/2020	Paydown		139,618	139,618	152,055	152,865	0	(13,247)	0	(13,247)	0	139,618	0	0	0	3,982	01/15/2034
31394P-DZ-3	FHR 2738 QG - CMO/RMBS		12/01/2020	Paydown		201,601	201,601	219,207	221,140	0	(19,539)	0	(19,539)	0	201,601	0	0	0	5,746	01/15/2034
31394R-HL-6	FHR 2750 ZN - CMO/RMBS		12/01/2020	Paydown		127,356	127,356	151,120	139,256	0	(11,900)	0	(11,900)	0	127,356	0	0	0	3,850	02/15/2034
31394R-LX-5	FHR 2752 GZ - CMO/RMBS		12/01/2020	Paydown		178,725	178,725	216,283	193,712	0	(14,987)	0	(14,987)	0	178,725	0	0	0	5,092	02/15/2034
31394V-YH-7	FNR 2006-4 ME - CMO/RMBS		12/01/2020	Paydown		116,379	116,379	139,143	128,166	0	(11,787)	0	(11,787)	0	116,379	0	0	0	4,080	02/25/2036
31395B-XZ-1	FNR 2006-25 B - CMO/RMBS		12/01/2020	Paydown		335,840	335,840	374,575	350,966	0	(15,125)	0	(15,125)	0	335,840	0	0	0	10,152	04/25/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31395C-QX-2	FHR 2825 PZ - CMO/RMBS		12/01/2020	Paydown		112,600	112,600	113,741	112,899	0	(298)	0	(298)	0	112,600	0	0	0	3,495	07/15/2034
31395C-XH-9	FHR 2827 PG - CMO/RMBS		12/01/2020	Paydown		114,888	114,888	135,728	124,689	0	(9,801)	0	(9,801)	0	114,888	0	0	0	3,389	07/15/2034
31395E-6F-9	FHR 2847 PG - CMO/RMBS		12/01/2020	Paydown		116,492	116,492	135,804	131,905	0	(15,413)	0	(15,413)	0	116,492	0	0	0	2,828	08/15/2034
31395F-2F-0	FHR 2835 NZ - CMO/RMBS		12/01/2020	Paydown		56,421	56,421	56,992	56,551	0	(129)	0	(129)	0	56,421	0	0	0	1,556	08/15/2034
31395H-WC-0	FHR 2893 PE - CMO/RMBS		12/01/2020	Paydown		113,862	113,862	124,648	124,647	0	(10,785)	0	(10,785)	0	113,862	0	0	0	3,192	11/15/2034
31395R-G9-3	FHR 2966A NE - CMO/RMBS		12/01/2020	Paydown		215,929	215,929	234,674	236,997	0	(21,068)	0	(21,068)	0	215,929	0	0	0	6,183	04/15/2035
31395U-KP-5	FHR 2978 JG - CMO/RMBS		12/01/2020	Paydown		70,748	70,748	69,750	70,165	0	582	0	582	0	70,748	0	0	0	2,153	05/15/2035
31396G-K4-2	FHR 3104 QE - CMO/RMBS		12/01/2020	Paydown		179,227	179,227	195,349	195,293	0	(16,066)	0	(16,066)	0	179,227	0	0	0	5,470	01/15/2036
31396H-MW-6	FHR 3110 HE - CMO/RMBS		12/01/2020	Paydown		71,124	71,124	82,527	77,941	0	(6,817)	0	(6,817)	0	71,124	0	0	0	2,218	02/15/2036
31396J-ND-3	FHR 3131 ME - CMO/RMBS		12/01/2020	Paydown		118,937	118,937	132,010	128,390	0	(9,452)	0	(9,452)	0	118,937	0	0	0	3,825	03/15/2036
31396W-G9-1	FNR 2007-65B GZ - CMO/RMBS		12/01/2020	Paydown		132,877	132,877	117,874	127,139	0	5,737	0	5,737	0	132,877	0	0	0	3,744	07/25/2037
31397B-CM-1	FHR 3212 PE - CMO/RMBS		12/01/2020	Paydown		178,260	178,260	196,689	201,544	0	(23,284)	0	(23,284)	0	178,260	0	0	0	6,392	09/15/2036
31397C-WG-0	FHR 3239 ZE - CMO/RMBS		12/01/2020	Paydown		44,471	44,471	44,822	44,684	0	(213)	0	(213)	0	44,471	0	0	0	1,563	11/15/2036
31397E-VT-9	FHRR R010 ZA - CMO/RMBS		12/01/2020	Paydown		80,707	80,707	81,486	80,984	0	(277)	0	(277)	0	80,707	0	0	0	2,746	02/15/2037
31397N-WX-9	FNR 2009-30 Z - CMO/RMBS		12/01/2020	Paydown		46,476	46,476	46,408	46,348	0	128	0	128	0	46,476	0	0	0	1,994	05/25/2039
31397S-G9-9	FNR 2011-46 Z - CMO/RMBS		12/01/2020	Paydown		945,067	945,067	861,170	921,184	0	23,882	0	23,882	0	945,067	0	0	0	27,360	05/25/2041
31398F-5A-5	FNR 2009-99 HZ - CMO/RMBS		12/01/2020	Paydown		14,670	14,670	14,382	14,424	0	247	0	247	0	14,670	0	0	0	339	12/25/2039
31398F-VY-4	FNR 2009-95 PZ - CMO/RMBS		06/08/2020	KEYBANC CAPITAL MARKETS INC		1,158,560	946,730	983,266	959,985	0	(1,801)	0	(1,801)	0	958,184	0	200,376	200,376	29,489	11/25/2039
31398F-YE-5	FNR 2009-93 VZ - CMO/RMBS		12/01/2020	Paydown		70,501	70,501	65,055	66,879	0	3,622	0	3,622	0	70,501	0	0	0	1,975	11/25/2039
31398G-BZ-1	FNR 2009-102 EZ - CMO/RMBS		12/01/2020	Paydown		10,803	10,803	10,584	10,598	0	205	0	205	0	10,803	0	0	0	257	12/25/2039
31398G-MM-8	FNR 2009-115 HZ - CMO/RMBS		12/01/2020	Paydown		15,415	15,415	15,098	15,140	0	276	0	276	0	15,415	0	0	0	406	01/25/2040
31398G-TW-9	FNR 2009-109 LZ - CMO/RMBS		12/01/2020	Paydown		71,967	71,967	68,966	69,735	0	2,231	0	2,231	0	71,967	0	0	0	1,814	01/25/2040
31398G-U7-2	FNR 2010-4 GZ - CMO/RMBS		12/01/2020	Paydown		59,654	59,654	58,356	58,736	0	919	0	919	0	59,654	0	0	0	907	02/25/2040
31398G-Y4-5	FNR 2010-10 BZ - CMO/RMBS		12/01/2020	Paydown		48,470	48,470	47,412	47,924	0	546	0	546	0	48,470	0	0	0	1,241	02/25/2040
31398L-YL-6	FHR 3623 CZ - CMO/RMBS		12/01/2020	Various		689,470	620,174	604,819	613,198	0	930	0	930	0	614,128	0	75,342	75,342	15,710	01/15/2040
31398L-ZZ-4	FHR 3621 HZ - CMO/RMBS		12/01/2020	Paydown		110,768	110,768	109,157	109,872	0	896	0	896	0	110,768	0	0	0	2,924	01/15/2040
31398M-YC-4	FNR 2010-19 Z - CMO/RMBS		12/01/2020	Paydown		44,306	44,306	43,621	43,895	0	411	0	411	0	44,306	0	0	0	1,307	03/25/2040
31398M-ZX-7	FNR 2010-23 LZ - CMO/RMBS		12/01/2020	Paydown		64,418	64,418	63,590	63,963	0	455	0	455	0	64,418	0	0	0	1,865	03/25/2040
31398S-RV-7	FNR 10143G BG - CMO/RMBS		01/06/2020	INTERNATIONAL FCSTONE PARTNERS		2,400,205	2,250,000	2,095,313	2,171,731	0	231	0	231	0	2,171,962	0	228,243	228,243	9,500	12/25/2040
31402C-V5-8	FN 725236 - RMBS		12/01/2020	Paydown		716	716	772	768	0	(52)	0	(52)	0	716	0	0	0	19	03/01/2034
3140FX-EC-2	FN BF0130 - RMBS		12/01/2020	Paydown		28,874	28,874	28,720	28,722	0	152	0	152	0	28,874	0	0	0	560	08/01/2056
3140HR-N2-5	FN BL0408 - CMBS/RMBS		12/01/2020	Paydown		14,674	14,674	14,830	14,812	0	(138)	0	(138)	0	14,674	0	0	0	250	11/01/2038
3140HR-PV-9	FN BL0435 - CMBS/RMBS		12/01/2020	Paydown		58,254	58,254	58,582	58,563	0	(309)	0	(309)	0	58,254	0	0	0	1,343	06/01/2044
3140HR-WX-7	FN BL0661 - CMBS/RMBS		12/01/2020	Paydown		148,703	148,703	149,052	148,935	0	(231)	0	(231)	0	148,703	0	0	0	2,915	11/01/2033
3140HR-YH-0	FN BL0711 - CMBS/RMBS		12/01/2020	Paydown		14,262	14,261	14,621	14,591	0	(330)	0	(330)	0	14,261	0	0	0	254	11/01/2038
3140HS-CK-5	FN BL0973 - CMBS/RMBS		12/01/2020	Paydown		15,123	15,123	15,255	15,239	0	(116)	0	(116)	0	15,123	0	0	0	359	12/01/2033
3140HS-L3-3	FN BL1245 - CMBS/RMBS		07/01/2020	Paydown		2,000,000	2,000,000	2,001,250	2,000,045	0	(45)	0	(45)	0	2,000,000	0	0	0	128,398	01/01/2031
3140HS-U4-1	FN BL1502 - CMBS/RMBS		12/01/2020	Paydown		95,009	95,009	96,732	96,678	0	(1,668)	0	(1,668)	0	95,009	0	0	0	1,841	02/01/2049
3140HS-X6-3	FN BL1600 - CMBS/RMBS		09/21/2020	BMO Capital Markets Corp.		1,203,516	1,000,000	1,008,438	1,007,532	0	(834)	0	(834)	0	1,006,698	0	196,817	196,817	30,297	03/01/2031
3140HS-YQ-8	FN BL1618 - CMBS/RMBS		12/17/2020	CROSS TRADE		2,119,209	1,750,000	1,752,734	1,751,885	0	(1,023)	0	(1,023)	0	1,750,862	0	368,347	368,347	70,912	03/01/2034
3140HT-F2-0	FN BL1984 - CMBS/RMBS		12/17/2020	CROSS TRADE		3,586,289	3,000,000	3,001,875	3,000,937	0	(1,567)	0	(1,567)	0	2,999,369	0	586,920	586,920	116,376	05/01/2034
3140HT-F3-8	FN BL1985 - CMBS/RMBS		12/17/2020	CROSS TRADE		3,765,604	3,150,000	3,151,969	3,150,984	0	(1,646)	0	(1,646)	0	3,149,338	0	616,266	616,266	122,195	05/01/2034
3140HT-F4-6	FN BL1986 - CMBS/RMBS		12/17/2020	CROSS TRADE		3,287,432	2,750,000	2,751,719	2,750,859	0	(1,437)	0	(1,437)	0	2,749,422	0	538,010	538,010	106,678	05/01/2034
3140HT-FX-2	FN BL1981 - CMBS/RMBS		12/17/2020	CROSS TRADE		5,163,919	4,320,000	4,322,700	4,321,349	0	(2,257)	0	(2,257)	0	4,319,092	0	844,827	844,827	167,581	05/01/2034
3140HU-B7-0	FN BL2761 - CMBS/RMBS		12/17/2020	Various		1,900,435	1,589,486	1,622,269	1,621,416	0	(2,221)	0	(2,221)	0	1,619,196	0	281,239	281,239	67,045	06/01/2049
3140HU-B9-6	FN BL2763 - CMBS/RMBS		12/01/2020	Paydown		15,600	15,600	16,000	15,989	0	(389)	0	(389)	0	15,600	0	0	0	303	06/01/2049
3140HV-C9-3	FN BL3695 - CMBS/RMBS		12/01/2020	Paydown		7,804	7,804	7,886	7,885	0	(81)	0	(81)	0	7,804	0	0	0	150	08/01/2049
3140KL-JF-0	FN BQ1161 - RMBS		12/01/2020	Paydown		7,245	7,245	7,640	0	0	(395)	0	(395)	0	7,245	0	0	0	36	08/01/2050
31403D-DP-5	FN CA1909 - RMBS		12/01/2020	Paydown		16,162,584	16,162,584	16,583,064	16,560,631	0	(398,047)	0	(398,047)	0	16,162,584	0	0	0	403,060	06/01/2048
31410C-VS-8	FN 885425 - RMBS		12/01/2020	Paydown		82	82	92	93	0	(11)	0	(11)	0	82	0	0	0	3	06/01/2036
31411A-2E-4	FN 902673 - RMBS		12/01/2020	Paydown		10,377	10,377	10,295	10,200	0	177	0	177	0	10,377	0	0	0	396	12/01/2036
31411D-A3-3	FN 904626 - RMBS		12/01/2020	Paydown		11,940	11,940	12,346	12,496	0	(556)	0	(556)	0	11,940	0	0	0	216	12/01/2036
31411G-UY-6	FN 907899 - RMBS		12/01/2020	Paydown		13,334	13,334	13,681	13,569	0	(235)	0	(235)	0	13,334	0	0	0	234	01/01/2037
31418C-3J-1	FN MA3500 - RMBS		12/01/2020	Paydown		3,379,135	3,379,135	3,361,183	3,360,136	0	18,999	0	18,999	0	3,379,135	0	0	0	65,946	10/01/2048
31418C-DL-5	FN MA2806 - RMBS		03/23/2020	Various		23,692,867	22,918,294	21,716,874	21,737,069	0	43,881	0	43,881	0	21,780,950	0	1,911,917	1,911,917	212,339	11/01/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31418C-TP-9	FN MA3257 - RMBS		12/01/2020	Paydown		103,032	103,032	104,996	104,711	0	(1,679)	0	(1,679)	0	103,032	0	0	0	2,055	01/01/2048
31418D-SH-6	FN MA4119 - RMBS		12/01/2020	Paydown		18,640	18,640	19,240	0	0	(600)	0	(600)	0	18,640	0	0	0	65	09/01/2050
31419H-QD-7	FN AE6751 - RMBS		12/01/2020	Paydown		40,462	40,462	43,566	44,221	0	(3,759)	0	(3,759)	0	40,462	0	0	0	1,148	10/01/2040
35563C-AA-6	FMMHR 2015-R1 1A - CMBS		12/25/2020	Paydown		197,667	197,667	213,697	193,830	0	(15,786)	0	(15,786)	0	197,667	0	0	0	4,311	11/26/2055
35563C-AB-4	FMMHR 15R1 1XA - ABS		01/25/2020	Paydown		(12,806)	0	188	(1,025)	0	(11,781)	0	(11,781)	0	(12,806)	0	0	0	(21)	11/26/2055
35563C-AD-0	FMMHR 2015-R1 1B - CMBS		12/25/2020	Paydown		259,169	259,169	291,726	255,861	0	(30,889)	0	(30,889)	0	259,169	0	0	0	5,488	11/26/2055
35563C-AJ-7	FMMHR 2015-R1 2A - CMBS		12/25/2020	Paydown		121,607	121,607	129,449	101,486	0	(7,814)	0	(7,814)	0	121,607	0	0	0	2,772	10/25/2052
35563C-AM-0	FMMHR 2015-R1 2B - CMBS		12/25/2020	Paydown		36,427	36,427	39,202	35,176	0	(2,608)	0	(2,608)	0	36,427	0	0	0	736	10/25/2052
35563C-AS-7	FMMHR 2015-R1 3A - CMBS		12/25/2020	Paydown		9,855	9,855	11,129	5,050	0	(1,274)	0	(1,274)	0	9,855	0	0	0	188	11/25/2052
35563C-AV-0	FMMHR 2015-R1 3B - CMBS		12/25/2020	Paydown		83,312	83,312	90,489	81,421	0	(6,821)	0	(6,821)	0	83,312	0	0	0	1,856	11/25/2052
35563C-AY-4	FMMHR 2015-R1 3C - CMBS		12/25/2020	Paydown		9,754	9,060	9,060	9,060	0	0	0	0	0	9,060	0	694	694	280	11/25/2052
35563P-BD-0	SCRT 2017-2 MB - CMO		09/10/2020	CITIGROUP GLOBAL MARKETS INC.		32,251,547	28,200,000	26,447,415	26,654,458	0	314,790	0	314,790	0	26,969,248	0	5,282,298	5,282,298	665,050	08/25/2056
35563P-DT-3	SCRT 2018-1 HT - CMO/RMBS		12/01/2020	Paydown		29,388	28,214	26,764	27,358	0	857	0	857	0	28,214	0	1,174	1,174	394	05/25/2057
35563P-DY-2	SCRT 2018-1 MT - CMO/RMBS		12/01/2020	Paydown		30,827	29,622	28,377	28,732	0	890	0	890	0	29,622	0	1,205	1,205	478	05/25/2057
373283-CA-6	GEORGIA MUN ASSN INC CTFS PARTN		05/12/2020	STIFEL NICOLAUS & COMPANY INC.		1,519,154	1,400,000	1,336,748	1,380,008	0	2,332	0	2,332	0	1,382,339	0	136,815	136,815	33,026	12/01/2022
412493-AG-3	HARFORD CNTY MD ECONOMIC DEV REV		12/15/2020	Call @ 100.00		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	3,566	12/15/2039
413890-EQ-3	HARRIS CNTY-HOUSTON TEX SPORTS AUTH REV		01/06/2020	CROSS TRADE		877,339	2,315,000	614,679	731,209	0	634	0	634	0	731,843	0	145,496	145,496	0	11/15/2045
44372B-CP-6	HUDSON CNTY N J IMPT AUTH FAC LEASE REV		12/01/2020	Call @ 100.00		70,000	70,000	72,925	71,333	0	(172)	0	(172)	0	71,161	0	(1,161)	(1,161)	5,610	12/01/2025
45201Y-3P-0	ILLINOIS HSG DEV AUTH REV		10/01/2020	Call @ 100.00		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	4,800	10/01/2039
45201Y-3Q-8	ILLINOIS HSG DEV AUTH REV		10/01/2020	Call @ 100.00		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	13,756	10/01/2041
494787-DF-8	KING CNTY WASH PUB HOSP DIST NO 001 HOSP		06/15/2020	Call @ 100.00		1,650,000	1,650,000	1,663,647	1,651,036	0	(1,036)	0	(1,036)	0	1,650,000	0	0	0	66,000	06/15/2040
510849-FM-9	LAKE STEVENS SWR DIST WASH SWR REV		05/12/2020	JANNEY MONTGOMERY SCOTT INC		1,401,705	1,365,000	1,533,100	1,375,982	0	(4,785)	0	(4,785)	0	1,371,197	0	30,507	30,507	48,035	11/01/2030
544495-VX-9	LOS ANGELES CALIF DEPT WTR & PWR REV		01/06/2020	D.A. DAVIDSON & CO.		1,355,200	1,120,000	1,120,000	1,120,000	0	0	0	0	0	1,120,000	0	235,200	235,200	32,091	07/01/2027
544495-VY-7	LOS ANGELES CALIF DEPT WTR & PWR REV		01/06/2020	CROSS TRADE		1,599,840	1,000,000	1,303,440	1,280,166	0	(112)	0	(112)	0	1,280,054	0	319,786	319,786	34,148	07/01/2045
57419R-D7-7	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		08/31/2020	Call @ 100.00		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	1,441	03/01/2039
57419R-L7-8	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		08/31/2020	Call @ 100.00		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	848	09/01/2037
57586E-NA-5	MASSACHUSETTS ST HEALTH & EDL FACS AUTH		07/01/2020	Maturity @ 100.00		115,000	115,000	115,578	115,032	0	(32)	0	(32)	0	115,000	0	0	0	7,449	07/01/2020
57586N-3A-7	MASSACHUSETTS ST HSG FIN AGY		02/14/2020	Call @ 100.00		335,000	335,000	335,000	335,000	0	0	0	0	0	335,000	0	0	0	625	12/01/2033
57586N-YV-7	MASSACHUSETTS ST HSG FIN AGY		11/02/2020	Call @ 100.00		920,566	890,000	890,000	890,000	0	0	0	0	0	890,000	0	30,566	30,566	5,001	12/01/2053
57587A-TG-3	MASSACHUSETTS ST HSG FIN AGY HSG REV		03/26/2020	KEYBANC CAPITAL MARKETS INC		1,000,692	990,000	990,000	990,000	0	0	0	0	0	990,000	0	10,692	10,692	13,745	06/01/2046
575896-JX-4	MASSACHUSETTS ST PORT AUTH REV		03/26/2020	UBS FINANCIAL SERVICES INC.		158,159	150,000	166,106	154,620	0	(435)	0	(435)	0	154,184	0	3,974	3,974	5,604	07/01/2030
575896-RS-6	MASSACHUSETTS ST PORT AUTH REV		03/26/2020	BARCLAYS CAPITAL INC.		1,796,200	1,750,000	1,666,000	1,670,732	0	400	0	400	0	1,671,132	0	125,068	125,068	52,306	07/01/2046
584556-EB-6	MEDICAL CTR EDL BLDG CORP MISS REV		11/02/2020	Call @ 100.00		510,000	510,000	510,000	510,000	0	0	0	0	0	510,000	0	0	0	32,083	06/01/2035
59259N-ZH-9	METROPOLITAN TRANSN AUTH N Y DEDICATED T		03/30/2020	WELLS FARGO SECURITIES LLC		1,435,490	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	435,490	435,490	27,714	11/15/2039
59259Y-BF-5	METROPOLITAN TRANSN AUTH N Y REV		04/02/2020	MERRILL LYNCH PIERCE FENNER SMITH INC		1,488,298	1,400,000	1,370,950	1,375,500	0	172	0	172	0	1,375,671	0	112,627	112,627	32,193	11/15/2039
59259Y-BZ-1	METROPOLITAN TRANSN AUTH N Y REV		11/12/2020	MARKETAXESS CORPORATION		614,080	500,000	665,070	652,193	0	(4,311)	0	(4,311)	0	647,882	0	(33,802)	(33,802)	33,332	11/15/2039
59259Y-CA-5	METROPOLITAN TRANSN AUTH N Y REV		03/27/2020	WELLS FARGO SECURITIES LLC		1,444,440	1,200,000	1,203,048	1,202,234	0	(31)	0	(31)	0	1,202,203	0	242,237	242,237	29,684	11/15/2031
59259Y-DK-2	METROPOLITAN TRANSN AUTH N Y REV		07/08/2020	Various		172,272	155,000	155,000	155,000	0	0	0	0	0	155,000	0	17,272	17,272	5,996	11/15/2026
59333N-NP-4	MIAMI-DADE CNTY FLA SPL OBLIG		03/26/2020	RBC CAPITAL MARKETS, LLC		655,200	1,500,000	337,560	437,584	0	5,418	0	5,418	0	443,002	0	212,198	212,198	0	10/01/2044
59334D-GU-2	MIAMI-DADE CNTY FLA WTR & SWR REV		10/01/2020	Call @ 100.00		350,000	350,000	362,450	351,223	0	(1,223)	0	(1,223)	0	350,000	0	0	0	17,500	10/01/2034
59447P-ZG-9	MICHIGAN FIN AUTH REV		03/26/2020	HILLTOP SECURITIES INC.		277,848	250,000	277,643	263,888	0	(701)	0	(701)	0	263,187	0	14,660	14,660	9,340	07/01/2025
59447P-ZH-7	MICHIGAN FIN AUTH REV		03/26/2020	KEYBANC CAPITAL MARKETS INC		277,860	250,000	273,105	261,667	0	(587)	0	(587)	0	261,080	0	16,780	16,780	9,340	07/01/2026
59524E-AC-6	MIDATL 2005 3 - ABS		08/01/2020	Paydown		35,557	35,557	34,606	34,899	0	658	0	658	0	35,557	0	0	0	1,380	08/01/2050
60416S-PZ-7	MINNESOTA ST HSG FIN AGY		12/01/2020	Call @ 100.00		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	3,449	07/01/2037
60534R-V6-3	MISSISSIPPI DEV BK SPL OBLIG		10/19/2020	NORTHERN TRUST COMPANY-TRUST		1,016,890	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	16,890	16,890	66,840	10/01/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
60534R-V7-1	MISSISSIPPI DEV BK SPL OBLIG		10/19/2020	BROWN BROTHERS HARRIMAN & CO		407,672	400,000	388,972	391,963	0	379	0	379	0	392,342	0	15,330	15,330	27,806	10/01/2031
60637B-VC-1	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		11/01/2020	Call @ 100.00		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	1,288	11/01/2044
60637B-VD-9	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		11/01/2020	Call @ 100.00		20,000	20,000	20,182	20,174	0	(9)	0	(9)	0	20,165	0	(165)	(165)	420	11/01/2049
641279-MS-0	NEVADA HSG DIV SINGLE FAMILY MTG REV		10/01/2020	Call @ 100.00		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	2,723	10/01/2044
641279-MU-5	NEVADA HSG DIV SINGLE FAMILY MTG REV		10/01/2020	Call @ 100.00		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	2,805	10/01/2049
641279-NV-2	NEVADA HSG DIV SINGLE FAMILY MTG REV		10/01/2020	Call @ 100.00		520,000	520,000	520,000	520,000	0	0	0	0	0	520,000	0	0	0	17,420	10/01/2049
645913-AY-0	NEW JERSEY ECONOMIC DEV AUTH ST PENSION		01/08/2020	Morgan Stanley		1,996,460	2,000,000	1,538,160	1,991,323	0	1,772	0	1,772	0	1,993,095	0	3,365	3,365	0	02/15/2020
646136-WV-9	NEW JERSEY ST TRANSN TR FD AUTH		01/22/2020	Call @ 100.00		250,000	250,000	251,919	247,663	0	3	0	3	0	247,667	0	2,333	2,333	1,766	12/15/2039
647201-HB-1	NEW MEXICO MTG FIN AUTH		01/01/2020	Call @ 100.00		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	63	07/01/2049
64971W-MG-2	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		02/27/2020	STIFEL NICOLAUS & COMPANY INC.		969,993	900,000	899,361	899,597	0	9	0	9	0	899,606	0	70,387	70,387	17,619	08/01/2026
649902-T4-5	NEW YORK STATE DORMITORY AUTHORITY		06/08/2020	KEYBANC CAPITAL MARKETS INC		434,872	365,000	365,000	365,000	0	0	0	0	0	365,000	0	69,872	69,872	13,571	09/15/2027
658909-VA-1	NORTH DAKOTA ST HSG FIN AGY		11/01/2020	Call @ 100.00		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	2,596	07/01/2042
664754-Q8-4	NORTHERN ARIZ UNIV REVS		06/01/2020	Call @ 100.00		900,000	900,000	916,920	901,109	0	(1,109)	0	(1,109)	0	900,000	0	0	0	30,092	06/01/2039
668068-AT-6	NORTHWESTERN CONS SCH BLDG CORP		06/08/2020	KEYBANC CAPITAL MARKETS INC		485,640	400,000	400,000	400,000	0	0	0	0	0	400,000	0	85,640	85,640	20,258	01/15/2027
677560-ZT-7	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		12/01/2020	Call @ 100.00		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,670	09/01/2039
677560-ZU-4	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		12/01/2020	Call @ 100.00		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	2,795	09/01/2044
67886M-RY-7	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R		12/01/2020	Call @ 100.00		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,521	09/01/2039
684906-HL-7	ORANGE CNTY FLA HSG FIN AUTH MULTIFAMILY		12/29/2020	Call @ 100.00		22,291	22,291	22,291	22,291	0	0	0	0	0	22,291	0	0	0	496	01/01/2035
686053-HD-4	OREGON SCH BRDS ASSN		06/30/2020	Call @ 100.00		101,033	101,033	93,961	96,910	0	186	0	186	0	97,095	0	3,938	3,938	2,838	06/30/2028
752111-ME-1	RANCHO CALIF WTR DIST FING AUTH REV		08/01/2020	Call @ 100.00		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	317	08/01/2040
752111-MF-8	RANCHO CALIF WTR DIST FING AUTH REV		08/01/2020	Call @ 100.00		330,000	330,000	330,000	330,000	0	0	0	0	0	330,000	0	0	0	20,912	08/01/2040
786005-PM-4	SACRAMENTO CALIF MUN UTIL DIST ELEC REV		04/07/2020	RBC CAPITAL MARKETS, LLC		2,975,226	2,175,000	2,388,827	2,349,393	0	(1,905)	0	(1,905)	0	2,347,489	0	627,737	627,737	55,001	05/15/2036
797398-EJ-9	SAN DIEGO CNTY CALIF PENSION OBLIG		08/15/2020	Call @ 100.00		80,000	80,000	77,160	78,557	0	111	0	111	0	78,669	0	1,331	1,331	4,823	08/15/2026
88059F-BG-5	TENNESSEE		05/06/2020	J.P. Morgan Securities LLC		1,929,173	2,250,000	1,544,355	1,588,341	0	18,846	0	18,846	0	1,607,187	0	321,986	321,986	0	05/01/2030
88213A-PS-8	TEXAS A & M UNIV REVS		04/03/2020	WELLS FARGO BANK, N.A./SIG		1,546,635	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	46,635	46,635	19,703	05/15/2039
882750-PH-9	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE		12/01/2020	Call @ 100.00		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	667	07/01/2039
882750-PJ-5	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE		12/01/2020	Call @ 100.00		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	684	07/01/2044
882750-PL-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE		12/01/2020	Call @ 100.00		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	1,189	01/01/2050
887440-BF-1	TIMPANOGOS SPL SVC DIST UTAH SWR REV		06/01/2020	Call @ 100.00		550,000	550,000	561,956	550,645	0	(645)	0	(645)	0	550,000	0	0	0	17,875	06/01/2030
958638-TN-8	WESTERN MICH UNIV REVS		03/26/2020	US Bank		334,695	300,000	327,987	312,145	0	(712)	0	(712)	0	311,433	0	23,262	23,262	5,906	11/15/2025
958792-CE-1	WESTERN NASSAU CNTY N Y WTR AUTH WTR SYS		01/06/2020	SAMUEL A . RAMIREZ & CO. INC.		1,903,155	1,500,000	1,706,475	1,687,676	0	(271)	0	(271)	0	1,687,405	0	215,750	215,750	26,073	04/01/2030
3199999. Subtotal - Bonds - U.S. Special Revenues						686,861,014	641,218,584	616,266,907	622,688,083	0	(7,993)	0	(7,993)	0	622,812,618	0	64,048,396	64,048,396	12,583,307	XXX
000367-AA-0	AASET 2018-1 A - ABS		06/12/2020	Various		338,412	374,375	368,554	371,379	0	1,891	0	1,891	0	373,270	0	(34,858)	(34,858)	6,146	01/16/2038
000367-AB-8	AASET 2018-1 B - ABS		05/11/2020	Various		481,923	711,312	594,587	717,592	0	14,271	122,502	(108,232)	0	609,361	0	(127,438)	(127,438)	14,674	01/16/2038
00037U-AA-8	AASET 2018-3 A - ABS	D	10/15/2020	Paydown		4,594,103	4,540,096	4,540,096	4,540,096	0	0	0	0	0	4,540,096	0	54,007	54,007	(6,838)	12/15/2038
00037U-AC-4	AASET 2018-3 C - ABS	D	08/15/2020	Paydown		64,202	64,202	64,202	64,202	0	0	0	0	0	64,202	0	0	0	357	12/15/2038
00038R-AA-4	AASET 2019-2 A - ABS		12/16/2020	Paydown		9,753	9,753	8,830	0	0	923	0	923	0	9,753	0	0	0	86	10/16/2039
00038R-AB-2	AASET 192 B - ABS		03/16/2020	Paydown		65,248	65,248	65,247	65,684	0	(436)	0	(436)	0	65,248	0	0	0	485	10/16/2039
00083Y-AA-3	ACC GROUP HSG LLC		07/15/2020	Paydown		12,113	12,113	14,642	14,472	0	(2,360)	0	(2,360)	0	12,113	0	0	0	580	07/15/2054
001406-AA-5	DCAL 2015 A1 - ABS	D	12/15/2020	Various		758,970	752,782	752,181	752,341	0	565	123	441	0	752,782	0	6,188	6,188	2,423	02/15/2040
001406-AB-3	DCAL 2015 B1 - ABS	D	06/02/2020	Various		385,043	1,255,227	1,037,916	1,241,796	0	4,010	204,856	(200,846)	0	1,040,950	0	(655,906)	(655,906)	28,721	02/15/2040
00206R-40-9	AT&T INC		04/29/2020	Jefferies		396,805	371,250	369,442	366,909	0	6	0	6	0	366,915	0	29,890	29,890	9,159	08/01/2067
002218-AA-9	CTL - ARKANSAS STATE UNIVERSITY		12/20/2020	Paydown		24,234	24,912	25,160	25,148	0	(237)	0	(237)	0	24,912	0	(678)	(678)	569	08/20/2043
00255U-AA-3	AASET 2020-1 A - ABS		12/15/2020	Paydown		23,063	23,063	22,850	0	0	37	0	37	0	23,063	0	0	0	199	01/17/2040
00289L-AA-3	ABY TRANSMISION SUR SA	C	10/30/2020	Paydown		63,232	63,232	70,061	69,801	0	(6,569)	0	(6,569)	0	63,232	0	0	0	2,174	04/30/2043
004375-AQ-4	ACCR 2003-2 A3 - RMBS		12/28/2020	Paydown		11,355	11,355	9,295	9,295	0	2,060	0	2,060	0	11,355	0	0	0	113	10/25/2033
00442E-AF-2	ACE 2006-NC3 A2B - RMBS		12/28/2020	Paydown		21,578	21,578	5,245	5,246	0	16,332	0	16,332	0	21,578	0	0	0	263	12/25/2036
006346-AS-9	ADMSO 181 A - ABS		12/15/2020	Paydown		164,261	164,261	164,256	164,088	0	172	0	172	0	164,261	0	0	0	4,421	11/16/2048
00791A-AA-8	AECORN LLC - ABS		12/19/2020	Redemption @ 100.00		82,442	82,442	82,442	82,442	0	0	0	0	0	82,442	0	0	0	517	12/19/2065

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00802#-AA-4	AEROSTAR HOLDINGS LLC		09/22/2020	Paydown		185,255	185,256	156,830	158,261	0	26,995	0	26,995	0	185,256	0	(1)	(1)	7,971	03/22/2035
008474-A@-7	AGNICO EAGLE MINES LIMITED	A	04/07/2020	Maturity @ 100.00		335,000	335,000	335,000	335,000	0	0	0	0	0	335,000	0	0	0	11,172	04/07/2020
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED		12/10/2020	Paydown		451,935	446,371	446,371	446,371	0	0	0	0	0	446,371	0	5,564	5,564	5,298	11/10/2039
009349-AX-9	ALS 2016-1 AR - ABS	D	12/15/2020	Paydown		957,151	957,151	957,151	957,151	0	0	0	0	0	957,151	0	0	0	17,574	05/15/2034
015271-AD-1	ALEXANDRIA REAL ESTATE EQUITIES INC		01/27/2020	SUNTRUST ROBINSON HUMPHREY INC		475,704	450,000	448,704	449,511	0	10	0	10	0	449,522	0	26,183	26,183	2,145	06/15/2023
01877K-AD-5	ALLIANCE PIPELINE LP (MINNESOTA)		12/31/2020	Paydown		1,650	1,650	1,657	1,657	0	(7)	0	(7)	0	1,650	0	0	0	66	12/31/2025
02149C-AD-3	CWALT 2006-41CB 1A4 - CMO/RMBS		12/01/2020	Paydown		289,040	296,539	257,909	263,780	0	37,976	5,218	32,759	0	296,539	0	(7,499)	(7,499)	8,725	01/25/2037
023765-AA-8	AMERICAN AIRLINES 2016-2 PASS THROUGH TR		12/15/2020	Paydown		33,750	33,750	31,725	0	0	2,025	0	2,025	0	33,750	0	0	0	540	12/15/2029
023767-AA-4	AMERICAN AIRLINES 2011-1 PASS THROUGH TR		12/15/2020	Various		607,391	612,362	594,758	608,693	0	3,305	0	3,305	0	611,997	0	(4,606)	(4,606)	40,530	07/31/2022
02376X-AA-7	AMERICAN AIRLINES PASS THROUGH TRUST SER		10/01/2020	Paydown		47,400	47,400	47,400	47,400	0	0	0	0	0	47,400	0	0	0	1,548	04/01/2024
023771-R9-1	AMERICAN AIRLINES 2016-3 PASS THROUGH TR		10/15/2020	Paydown		75,006	75,006	75,006	75,006	0	0	0	0	0	75,006	0	0	0	1,687	04/15/2030
02378A-AA-5	AMERICAN AIRLINES INC - ABS		08/15/2020	Paydown		71,250	71,250	71,250	71,250	0	0	0	0	0	71,250	0	0	0	2,138	08/15/2030
02665U-AB-1	AH4R 14SFR2 B - ABS		03/26/2020	WELLS FARGO SECURITIES LLC		2,082,741	2,130,000	2,129,886	2,128,032	0	(96)	0	(96)	0	2,127,935	0	(45,195)	(45,195)	30,205	10/17/2036
03027W-AJ-1	AMTT 132A 2A - ABS		01/23/2020	CREDIT SUISSE SECURITIES (USA)		1,928,424	1,900,000	1,900,000	1,900,000	0	0	0	0	0	1,900,000	0	28,424	28,424	6,805	03/15/2048
037411-AW-5	APACHE CORP		04/06/2020	J.P. Morgan Securities LLC		1,858,070	3,930,000	1,735,953	3,927,653	0	30	2,191,730	(2,191,700)	0	1,735,953	0	122,117	122,117	120,569	09/01/2040
037411-AY-1	APACHE CORP		04/03/2020	J.P. Morgan Securities LLC		546,000	1,200,000	545,068	1,238,114	0	(236)	692,810	(693,046)	0	545,068	0	932	932	43,050	02/01/2042
03766#-AA-2	AASET 2014-1 AR - ABS		12/15/2020	Paydown		335,447	335,447	335,447	335,447	0	0	0	0	0	335,447	0	0	0	3,238	01/15/2043
03766#-AB-0	AASET 2014-1 CR - ABS		10/15/2020	Paydown		10,545	10,545	10,545	10,545	0	0	0	0	0	10,545	0	0	0	85	01/15/2043
03766E-AB-3	AASET 162 A - ABS		02/15/2020	Paydown		1,118,467	1,118,467	1,120,657	1,119,881	0	(1,414)	0	(1,414)	0	1,118,467	0	0	0	8,206	11/15/2041
03766G-AG-7	APID 26 B - CDO		01/06/2020	BARCLAYS CAPITAL INC		871,938	875,000	875,000	875,000	0	0	0	0	0	875,000	0	(3,063)	(3,063)	8,776	07/18/2029
03789X-AD-0	DIN 2019-1 A21 - RMBS		12/05/2020	Paydown		2,500	2,500	2,433	0	0	67	0	67	0	2,500	0	0	0	26	06/07/2049
03789X-AE-8	DIN 2019-1 A22 - RMBS		12/05/2020	Paydown		30,500	30,500	30,483	30,000	0	17	0	17	0	30,500	0	0	0	1,157	06/07/2049
040104-PB-1	ARSI 2005-W3 A2D - RMBS		12/28/2020	Paydown		50,109	50,109	45,724	49,598	0	511	0	511	0	50,109	0	0	0	486	11/25/2035
04015C-AA-6	ARES FINANCE CO LLC		01/06/2020	CROSS TRADE		497,155	500,000	475,945	485,525	0	89	0	89	0	485,614	0	11,541	11,541	5,278	10/08/2024
04248N-AA-1	ARMYHW 2005 1A - RMBS		12/15/2020	Paydown		20,067	20,067	21,511	21,470	0	(1,403)	0	(1,403)	0	20,067	0	0	0	581	06/15/2050
04250G-AB-9	ARMY HAWAII FMLY HSING TRST III-B		12/15/2020	Call @ 100.00		5,000	5,000	5,274	5,267	0	(7)	0	(7)	0	5,260	0	(260)	(260)	288	06/15/2050
04301Y-AA-1	ARTEMIS 2018-1 CN - ABS		12/17/2020	Paydown		179,438	177,000	177,000	177,000	0	0	0	0	0	177,000	0	2,438	2,438	385	12/17/2068
04541G-MN-9	ABSHE 2004-HE8 M1 - RMBS		12/28/2020	Paydown		56,255	56,255	42,191	48,388	0	7,868	0	7,868	0	56,255	0	0	0	527	12/25/2034
04546K-AA-6	AASET 2018-2 A - ABS		12/16/2020	Paydown		1,100,703	1,100,703	1,100,971	1,100,485	0	217	0	217	0	1,100,703	0	0	0	15,129	11/18/2038
04650U-AA-6	AT FDG NT ISSUER LLC - ABS		12/23/2020	Paydown		559,483	559,483	559,726	559,679	0	(195)	0	(195)	0	559,483	0	0	0	14,324	09/23/2027
048677-AC-2	ATLANTIC MARINE CORPS CMNTYS LLC		12/01/2020	Paydown		4,688	4,688	5,227	5,190	0	(503)	0	(503)	0	4,688	0	0	0	194	12/01/2050
048677-AD-0	ATLANTIC MARINE CORPS CMNTYS LLC		12/01/2020	Paydown		26,786	26,786	26,605	26,611	0	175	0	175	0	26,786	0	0	0	1,117	12/01/2050
048677-AE-8	ATLANTIC MARINE CORPS CMNTYS LLC		12/01/2020	Paydown		10,870	10,870	9,450	9,610	0	1,259	0	1,259	0	10,870	0	0	0	462	12/01/2051
04942T-AA-7	ATCLO 12 E - CDO		01/22/2020	BARCLAYS CAPITAL INC FIXED INC		2,099,463	2,300,000	2,254,000	2,245,786	0	214	0	214	0	2,246,000	0	(146,537)	(146,537)	46,352	10/24/2031
04973P-AB-5	ATTN 3 A1B - CDO		10/13/2020	Paydown		22,081	22,081	7,618	20,025	0	2,056	0	2,056	0	22,081	0	0	0	333	10/11/2042
05178T-AA-9	AURMIL 2011A I1 - ABS		07/15/2020	Paydown		26,578	26,578	26,578	26,578	0	0	0	0	0	26,578	0	0	0	1,251	07/15/2034
05363U-AW-3	AVERY 4R CR - CDO	C	01/06/2020	CROSS TRADE		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	7,340	04/27/2026
05377R-CK-8	AESOP 162 A - ABS		02/26/2020	BARCLAYS CAP/FIXED INCOME, NEW YORK		1,776,182	1,750,000	1,749,780	1,749,926	0	6	0	6	0	1,749,933	0	26,249	26,249	8,991	11/21/2022
05400E-AB-0	AVOLON AEROSPACE FDG 10 LTD - ABS	C	12/15/2020	Redemption @ 100.00		520,409	520,409	520,409	520,409	0	0	0	0	0	520,409	0	0	0	9,624	03/31/2022
05492G-AJ-7	BBCMS 19CLP C - CMBS		12/15/2020	Paydown		202,737	202,737	200,776	200,424	0	2,312	0	2,312	0	202,737	0	0	0	2,629	12/15/2031
05580N-AA-4	BRAD 2014-1 A - ABS		12/10/2020	Paydown		305,127	305,127	305,127	305,127	0	0	0	0	0	305,127	0	0	0	4,824	03/12/2026
056054-AJ-8	BX 19XL F - CMBS		07/15/2020	Paydown		397,634	397,634	395,098	354,915	0	2,536	0	2,536	0	397,634	0	0	0	3,009	10/15/2036
056059-AN-8	BX 18IND E - CMBS		01/01/2020	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	6	11/15/2035
056059-AQ-1	BX 18IND F - CMBS		01/01/2020	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	4	11/15/2035
05946X-S6-1	BAFC 2005-7 3A1 - CMO/RMBS		12/01/2020	Paydown		826,280	826,280	867,384	865,499	0	(39,219)	0	(39,219)	0	826,280	0	0	0	28,467	11/25/2035
05946X-XQ-1	BAFC 2005-E 4A1 - CMO/RMBS		12/01/2020	Paydown		5,069	5,069	4,972	5,071	0	(3)	0	(3)	0	5,069	0	0	0	149	03/20/2035
05946X-Z3-0	BAFC 2005-8 3A3 - CMO/RMBS		12/01/2020	Paydown		12,935	12,935	13,441	13,076	0	(141)	0	(141)	0	12,935	0	0	0	386	01/25/2036
05949T-AX-7	BAFC 2006-1 123 - CMO/RMBS		12/01/2020	Paydown		84,811	84,811	79,988	79,636	0	5,175	0	5,175	0	84,811	0	0	0	3,111	01/25/2036
05952H-CD-9	BOAMS 2007-1 217 - CMO/RMBS		12/01/2020	Paydown		68,564	73,235	67,638	61,730	0	11,506	0	11,506	0	73,235	0	(4,671)	(4,671)	2,353	01/25/2037
06760M-AA-6	BMM 171 RSS - CDO		10/15/2020	Paydown		2,773,399	2,773,399	2,746,785	2,752,494	0	20,905	0	20,905	0	2,773,399	0	0	0	0	01/15/2030
06761N-AE-5	BMM 181 COM - CDO	C	12/31/2020	Direct		51,145,269	55,000,000	55,000,000	54,405,978	0	(3,854,731)	0	(3,854,731)	0	51,145,269	0	0	0	5,208,885	01/15/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
06761U-AF-6	BMM 191 C01 - CDO	C	12/31/2020	Direct		42,000,000	42,000,000	42,000,000	42,000,000	0	0	0	0	0	42,000,000	0	0	0	1,774,421	10/15/2031
070101-D*-8	BASIN ELECTRIC POWER COOPERATIVE I		12/17/2020	Redemption @ 100.00		1,224,444	1,224,444	1,518,834	1,509,230	0	(7,938)	0	(7,938)	0	1,501,292	0	(276,847)	(276,847)	100,404	12/17/2038
07274N-BA-0	BAYER US FINANCE II LLC		02/26/2020	RBC CAPITAL MARKETS, LLC		763,589	605,000	669,677	663,132	0	(407)	0	(407)	0	662,725	0	100,864	100,864	19,226	07/30/2035
07274N-BC-6	BAYER US FINANCE II LLC		02/26/2020	RBC CAPITAL MARKETS, LLC		5,313,655	4,220,000	4,897,745	4,842,494	0	(3,441)	0	(3,441)	0	4,839,053	0	474,602	474,602	91,595	04/15/2038
07274N-BF-9	BAYER US FINANCE II LLC		02/26/2020	RBC CAPITAL MARKETS, LLC		5,507,900	5,000,000	4,859,670	4,867,655	0	471	0	471	0	4,868,126	0	639,774	639,774	136,278	07/15/2044
08161C-AL-5	BMARK 2018-B2 C - CMBS		04/21/2020	CITIGROUP GLOBAL MARKETS INC.		6,210,938	8,000,000	7,964,800	7,975,692	0	2,589	0	2,589	0	7,978,281	0	(1,767,343)	(1,767,343)	134,419	02/17/2051
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABLES LTD - A	C	01/06/2020	CROSS TRADE		776,243	750,000	750,000	750,000	0	0	0	0	0	750,000	0	26,243	26,243	7,905	04/07/2027
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABLES LTD - A	C	01/06/2020	CROSS TRADE		1,359,787	1,300,000	1,300,000	1,300,000	0	0	0	0	0	1,300,000	0	59,787	59,787	14,038	04/07/2028
08949L-AA-8	BIG RIVER STEEL LLC		09/18/2020	Call @ 103.62		569,938	550,000	550,000	550,000	0	0	0	0	0	550,000	0	19,938	19,938	41,758	09/01/2025
095766-AG-6	BLUEM 154R ER - CDO	C	01/15/2020	NOMURA SECURITIES/FIXED INCOME		2,440,095	2,550,000	2,550,000	2,550,000	0	0	0	0	0	2,550,000	0	(109,905)	(109,905)	49,342	04/22/2030
09951#-AG-1	BORAL USA		04/16/2020	Maturity @ 100.00		15,000,000	15,000,000	16,437,789	15,143,766	0	(143,766)	0	(143,766)	0	15,000,000	0	0	0	541,500	04/16/2020
103557-AA-2	BOYNE USA INC		03/11/2020	WELLS FARGO SECURITIES LLC		4,220	4,000	4,000	4,000	0	0	0	0	0	4,000	0	220	220	106	05/01/2025
11271R-AA-7	BROOKFIELD FINANCE LLC		12/16/2020	BANK OF AMERICA SECURITIES		1,646,370	1,500,000	1,496,130	1,497,566	0	585	0	585	0	1,498,151	0	148,219	148,219	73,144	04/01/2024
12328M-AN-1	BLX 2005-A A - ABS		12/28/2020	Paydown		12,076	12,076	8,170	9,577	0	2,500	0	2,500	0	12,076	0	0	0	88	09/25/2038
12464Y-AA-7	CBASS 2007-CB5 A1 - RMBS		12/28/2020	Paydown		17,689	17,689	10,665	10,956	0	6,732	0	6,732	0	17,689	0	0	0	93	04/25/2037
12479M-AH-1	CBCI 2016-1 A - ABS		10/15/2020	Paydown		123,375	123,375	123,375	123,375	0	0	0	0	0	123,375	0	0	0	3,495	07/15/2046
12479R-AB-3	CAUTO 2014-1 A - ABS		12/15/2020	Paydown		16,861	16,861	16,851	16,858	0	3	0	3	0	16,861	0	0	0	450	10/17/2044
12479R-AD-9	CAUTO 2017-1 A1 - ABS		12/15/2020	Paydown		13,509	13,509	13,492	13,500	0	10	0	10	0	13,509	0	0	0	295	04/15/2047
12479R-AE-7	CAUTO 2017-1 A2 - ABS		12/15/2020	Paydown		26,489	26,489	26,485	26,486	0	2	0	2	0	26,489	0	0	0	859	04/15/2047
12479R-AF-4	CAUTO 2017-1 A3 - ABS		12/15/2020	Paydown		327,952	327,952	327,952	327,952	0	0	0	0	0	327,952	0	0	0	7,687	04/15/2047
12502Y-AP-8	CCRIN 2012 C - ABS	C	12/10/2020	Paydown		161,429	161,429	161,429	161,429	0	0	0	0	0	161,429	0	0	0	4,213	07/11/2022
12505#-AA-9	CCHM PROPERTY HOLDINGS LP		12/31/2020	Paydown		476,923	239,136	261,025	259,590	0	(20,454)	0	(20,454)	0	239,136	0	237,786	237,786	23,645	09/30/2031
12510H-AF-7	CAUTO 2020-1 A6 - ABS		12/15/2020	Paydown		887	887	887	0	0	0	0	0	0	887	0	0	0	25	02/15/2050
12530M-AA-3	SORT 2020-1 A1 - ABS		12/15/2020	Paydown		182,485	182,485	182,459	0	0	25	0	25	0	182,485	0	0	0	983	07/15/2060
12531W-BH-4	CFCRE 16C3 C - CMBS		01/06/2020	J.P. Morgan Securities LLC		533,887	500,000	466,654	477,289	0	64	0	64	0	477,353	0	56,533	56,533	2,510	01/10/2048
12543P-AC-7	CWHL 2006-21 A3 - CMO/RMBS		12/01/2020	Paydown		483,506	487,340	407,552	430,428	0	79,604	22,692	56,912	0	487,340	0	(3,834)	(3,834)	16,865	02/25/2037
12544D-AX-7	CWHL 2007-14 A22 - CMO/RMBS		12/01/2020	Paydown		377,114	369,521	314,501	325,773	0	54,347	10,599	43,748	0	369,521	0	7,593	7,593	12,761	09/25/2037
12553X-AD-5	CIM 2018-INV1 A4 - CMO/RMBS		12/01/2020	Paydown		5,887,422	5,887,422	5,852,036	5,851,153	0	36,269	0	36,269	0	5,887,422	0	0	0	133,324	08/25/2048
125634-AJ-4	CLIF 2013-2 NTS - RMBS		10/19/2020	Various		863,499	862,750	862,431	862,608	0	51	0	51	0	862,659	0	840	840	18,996	06/19/2028
125634-AN-5	CLIF 2014-1 NTS - RMBS		10/19/2020	Paydown		114,132	114,132	114,085	114,110	0	22	0	22	0	114,132	0	0	0	2,828	06/18/2029
12563L-AL-1	CLIF 191 A - RMBS		12/18/2020	Paydown		41,787	41,787	41,786	41,786	0	1	0	1	0	41,787	0	0	0	460	05/18/2044
12567A-AG-2	CMALT 2007-A3 1A7 - CMO/RMBS		12/01/2020	Paydown		402,855	438,677	420,286	420,934	0	17,743	0	17,743	0	438,677	0	(35,822)	(35,822)	14,918	03/25/2037
12574Q-20-2	INVESTCORP CREDIT MANAGEMENT BDC INC		10/23/2020	LADENBURG THALMANN		41,435	45,275	41,370	0	0	1	0	1	0	41,371	0	64	64	200	07/01/2023
12592G-BF-9	COMM 2014-CCRE19 AM - CMBS		06/16/2020	United States Treasury Note/Bond		3,245,742	3,000,000	3,089,756	3,044,118	0	(4,393)	0	(4,393)	0	3,039,725	0	206,017	206,017	66,980	08/12/2047
12592T-AN-5	COMM 2015-3BP E - CMBS		11/10/2020	BOFA SECURITIES INC.		6,499,746	6,500,000	6,130,059	6,296,759	0	(41,920)	0	(41,920)	0	6,254,839	0	244,907	244,907	203,479	02/12/2035
12593Q-BJ-8	COMM 15CC26 C - CMBS		01/06/2020	BMO Capital Markets Corp.		583,902	550,000	516,398	527,622	0	68	0	68	0	527,690	0	56,212	56,212	2,603	10/13/2048
12625C-AC-7	COMM 13WP A2 - CMBS		03/24/2020	BARCLAYS CAPITAL INC.		1,011,250	1,000,000	1,028,073	1,008,460	0	(724)	0	(724)	0	1,007,736	0	3,514	3,514	10,939	03/12/2031
12627H-AK-6	CSAB 2006-2 A6A - RMBS		12/01/2020	Paydown		474,064	474,064	267,778	274,871	0	199,193	0	199,193	0	474,064	0	0	0	6,444	09/25/2036
12635X-AA-3	CSCN 1 A - CDO		11/27/2020	Paydown		60,319	60,319	56,298	57,638	0	2,681	0	2,681	0	60,319	0	0	0	548	04/01/2056
12635X-AB-1	CSCN 1 B - CDO		11/27/2020	Paydown		35,888	35,888	35,888	35,888	0	0	0	0	0	35,888	0	0	0	346	04/01/2056
126378-AE-8	CSMC 2007-1 A2A - CMO/RMBS		12/01/2020	Paydown		335,380	335,380	154,945	154,945	0	180,434	0	180,434	0	335,380	0	0	0	4,636	02/25/2037
12654P-AA-6	CSMC 2018-RPL9 A1 - CMO/RMBS		12/01/2020	Paydown		262,517	262,517	262,886	263,458	0	(941)	0	(941)	0	262,517	0	0	0	5,575	09/25/2057
126650-BS-8	CVSPAS 2009-B CFT - ABS		12/10/2020	Paydown		271,754	271,754	318,060	311,667	0	(39,913)	0	(39,913)	0	271,754	0	0	0	11,184	01/10/2032
126673-QR-6	CWHEL 2004-S A - RMBS		12/15/2020	Paydown		54,288	54,288	32,980	45,213	0	9,075	0	9,075	0	54,288	0	0	0	368	02/15/2030
126673-Y8-9	CWL 2005-7 AF5 - RMBS		12/01/2020	Paydown		1,712,194	1,712,194	1,699,379	1,710,007	0	2,186	0	2,186	0	1,712,194	0	0	0	44,914	10/25/2035
126673-ZU-9	CWL 2005-3 AF6 - RMBS		12/01/2020	Paydown		26,953	26,953	26,970	26,978	0	(24)	0	(24)	0	26,953	0	0	0	631	07/25/2035
12667G-JJ-3	CWALT 2005-11CB 2A6 - CMO/RMBS		12/01/2020	Paydown		705,966	735,315	737,166	711,491	0	23,824	0	23,824	0	735,315	0	(29,349)	(29,349)	22,102	06/25/2025
126685-AD-8	CWHEL 2005-C 2A - RMBS		12/15/2020	Paydown		26,098	26,098	20,655	23,249	0	2,848	0	2,848	0	26,098	0	0	0	167	07/15/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
126685-AF-3	CWHEL 2005-D 2A - RMBS		12/15/2020	Paydown		17,547	17,547	14,037	15,539	0	2,007	0	2,007	0	17,547	0	0	0	100	11/15/2035
12668A-2M-6	CWALT 2005-70CB A3 - CMO/RMBS		12/01/2020	Paydown		528,315	615,129	558,236	567,133	0	55,529	7,533	47,996	0	615,129	0	(86,814)	(86,814)	17,923	12/25/2035
12668A-Z3-2	CWALT 2005-65CB 2A3 - CMO/RMBS		12/01/2020	Paydown		392,223	395,338	373,397	374,295	0	21,043	0	21,043	0	395,338	0	(3,115)	(3,115)	13,074	12/25/2035
126694-TX-6	CWHL 2005-30 A8 - CMO/RMBS		12/01/2020	Paydown		53,725	53,505	50,763	46,570	0	6,935	0	6,935	0	53,505	0	220	220	1,507	01/25/2036
126698-AC-3	CWL 2007-13 2A1 - RMBS		12/28/2020	Paydown		48,063	48,063	40,178	43,379	0	4,684	0	4,684	0	48,063	0	0	0	528	02/25/2036
12702*-AA-4	CVS LEASE PASS THROUGH TRUST		12/10/2020	Paydown		319,560	327,437	327,437	327,437	0	0	0	0	0	327,437	0	(7,877)	(7,877)	6,192	10/10/2039
12717@-AA-5	CVS PASS-THROUGH TRUST		12/10/2020	Paydown		1,119,140	1,115,728	1,115,728	1,115,728	0	0	0	0	0	1,115,728	0	3,412	3,412	5,745	11/10/2041
12805P-AJ-5	CAI 182 A - RMBS	C	10/26/2020	Paydown		18,156,250	18,156,250	18,160,190	18,159,832	0	(3,582)	0	(3,582)	0	18,156,250	0	0	0	628,509	09/25/2043
134011-AE-5	CAMP PENDLETON & QUANTICO HSG LLC		01/06/2020	CROSS TRADE		2,025,680	1,600,000	1,988,208	1,968,344	0	(205)	0	(205)	0	1,968,140	0	57,540	57,540	25,323	10/01/2049
139859-AB-8	ABC INC		08/26/2020	BANK OF AMERICA SECURITIES		4,383,176	4,060,000	5,007,645	4,426,184	0	(146,265)	0	(146,265)	0	4,279,919	0	103,258	103,258	368,078	08/15/2021
14066A-AA-7	CPMRK 2006-RILY A1 - CMBS		07/10/2020	Paydown		43,186	43,186	50,284	44,395	0	(7,061)	0	(7,061)	0	43,186	0	0	0	1,929	07/10/2051
14069B-AA-2	CPMRK 2007A A1 - CMBS/RMBS		12/10/2020	Paydown		9,366	9,366	8,973	8,982	0	383	0	383	0	9,366	0	0	0	294	02/10/2052
14070A-AA-1	CPMRK 2007-AET2 A - CMBS		12/10/2020	Paydown		17,229	17,229	16,998	17,013	0	216	0	216	0	17,229	0	0	0	571	10/10/2052
14070E-AA-3	CAPMARK MILITARY HSG TR XXXIX - CMBS		12/10/2020	Paydown		16,923	16,924	21,658	21,382	0	(4,458)	0	(4,458)	0	16,924	0	0	0	639	07/10/2055
14070E-AC-9	CPMRK 2009-AMCW A1A - CMBS		12/10/2020	Paydown		1,663	1,663	1,917	1,889	0	(226)	0	(226)	0	1,663	0	0	0	73	07/10/2055
14311V-AE-6	CGMS 164R DR - CDO	C	01/22/2020	J.P. MORGAN SECURITIES INC.		2,490,444	2,700,000	2,700,000	2,700,000	0	0	0	0	0	2,700,000	0	(209,556)	(209,556)	51,907	10/20/2027
14365B-AH-5	CARNIVAL CORPORATION		03/30/2020	Various		1,406,525	1,610,000	1,590,036	1,598,277	0	262	0	262	0	1,598,539	0	(192,014)	(192,014)	74,732	01/15/2028
144539-AB-9	CARR 2006-NC5 A2 - RMBS		12/28/2020	Paydown		255,887	255,887	172,954	172,954	0	82,933	0	82,933	0	255,887	0	0	0	1,419	03/25/2036
14855J-AB-1	CLAST 161 A - ABS		12/15/2020	Paydown		499,747	499,747	490,367	394,099	0	9,331	0	9,331	0	499,747	0	0	0	10,348	08/15/2041
14855J-AC-9	CLAST 161 B - ABS		12/15/2020	Paydown		189,619	189,619	189,489	189,539	0	80	0	80	0	189,619	0	0	0	6,117	08/15/2041
14855J-AD-7	CLAST 161 C - ABS		06/15/2020	Paydown		218,656	218,656	217,070	218,455	0	201	0	201	0	218,656	0	0	0	3,820	08/15/2041
14855L-AB-6	CLAST 171 A - ABS		12/15/2020	Paydown		494,785	494,785	494,764	494,770	0	15	0	15	0	494,785	0	0	0	9,014	07/15/2042
14855M-AA-6	CLAST 2019-1 A - ABS		12/15/2020	Paydown		30,109	30,109	30,109	30,109	0	0	0	0	0	30,109	0	0	0	451	04/15/2039
14856C-AA-7	CLAST 2018-1 A - ABS		12/15/2020	Paydown		999,472	999,472	990,219	973,569	0	8,993	0	8,993	0	999,472	0	0	0	28,004	06/15/2043
14856E-AA-3	CLAST 151R A - ABS		12/15/2020	Paydown		6,590,502	6,590,502	6,560,713	6,566,404	0	24,098	0	24,098	0	6,590,502	0	0	0	110,694	03/15/2034
149123-AZ-4	CATERPILLAR INC		07/28/2020	WELLS FARGO SECURITIES LLC		10,112,052	9,572,000	11,639,150	10,230,892	0	(311,914)	0	(311,914)	0	9,918,978	0	193,074	193,074	785,203	03/15/2021
15673B-AA-7	CERB 17 A - CDO		12/16/2020	Paydown		1,750,000	1,750,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	0	0	77,023	01/18/2028
161546-FV-3	CFAB 2003-4 1A5 - RMBS		12/01/2020	Paydown		201,925	201,925	204,404	204,678	0	(2,752)	0	(2,752)	0	201,925	0	0	0	5,582	07/25/2036
16163Y-AE-4	CHASE 16A M4 - CMO/RMBS		10/01/2020	Paydown		744,995	744,995	713,282	714,746	0	30,250	0	30,250	0	744,995	0	0	0	12,916	03/26/2046
166430-AA-6	CHEST 1412 N - ABS		09/15/2020	Paydown		145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	3,713	12/15/2034
170255-AN-3	CWHL 2007-1 A4 - CMO/RMBS		12/01/2020	Paydown		549,031	562,188	450,141	475,930	0	112,816	26,558	86,258	0	562,188	0	(13,157)	(13,157)	22,942	03/25/2037
17309A-AA-7	CMALT 2006-A1 1A1 - CMO/RMBS		12/01/2020	Paydown		40,570	46,568	40,398	39,056	0	7,512	0	7,512	0	46,568	0	(5,998)	(5,998)	1,313	04/25/2036
17309A-AD-1	CMALT 2006-A1 1A4 - CMO/RMBS		12/01/2020	Paydown		356,155	408,808	399,185	399,533	0	9,274	0	9,274	0	408,808	0	(52,653)	(52,653)	11,370	04/25/2036
17324D-AX-2	CGCMT 2015-P1 B - CMBS		04/03/2020	Morgan Stanley & Co. LLC		212,500	250,000	257,482	254,546	0	(190)	0	(190)	0	254,356	0	(41,856)	(41,856)	3,828	09/17/2048
205887-AR-3	CONAGRA, INC.		01/06/2020	BAIRD, ROBERT W., & COMPANY IN		1,907,205	1,500,000	1,657,017	1,595,229	0	(159)	0	(159)	0	1,595,070	0	312,135	312,135	28,292	10/01/2028
210518-DB-9	CONSUMERS ENERGY CO		03/27/2020	MLPFS INC FIXED INCOME		2,837,050	2,500,000	2,474,275	2,475,139	0	116	0	116	0	2,475,255	0	361,795	361,795	38,250	05/15/2048
210518-DD-5	CONSUMERS ENERGY CO		04/07/2020	WELLS FARGO SECURITIES LLC		1,211,070	1,000,000	996,180	996,240	0	17	0	17	0	996,257	0	214,813	214,813	21,025	04/15/2049
210795-QB-9	UNITED AIRLINES INC - ABS		10/29/2020	Paydown		14,725	14,725	14,725	14,725	0	0	0	0	0	14,725	0	0	0	440	04/29/2026
210795-QC-7	UNITED AIRLINES INC - ABS		10/29/2020	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/29/2022
21079N-AA-9	UAL 2007-1 A - ABS		10/19/2020	Paydown		131,644	131,644	144,809	137,115	0	(5,471)	0	(5,471)	0	131,644	0	0	0	6,648	10/19/2023
21079R-AA-0	UAL 2007-1 B - ABS		10/19/2020	Paydown		325,992	325,992	340,254	334,565	0	(8,573)	0	(8,573)	0	325,992	0	0	0	16,491	10/19/2023
221018-AA-8	CORVIAS MGMT FEE BORROWER LLC		07/01/2020	Paydown		105,950	105,950	105,950	105,950	0	0	0	0	0	105,950	0	0	0	4,992	01/01/2044
225458-5R-5	CSFB 2005-9 2A1 - CMO/RMBS		12/01/2020	Paydown		722,807	722,807	594,929	601,665	0	127,879	6,736	121,143	0	722,807	0	0	0	17,107	10/25/2035
225458-F7-8	CSFB 2005-7 2A4 - CMO/RMBS		12/01/2020	Paydown		156,853	197,472	149,775	152,879	0	47,697	3,104	44,593	0	197,472	0	(40,619)	(40,619)	6,523	08/25/2035
227170-AE-7	CRNN 2013-1 NTS - RMBS	C	10/23/2020	Paydown		5,866,667	5,866,667	5,739,143	5,768,236	0	98,430	0	98,430	0	5,866,667	0	0	0	133,638	04/18/2028
227170-AF-4	CRNN 2014-1 NTS - RMBS	C	10/19/2020	Paydown		6,028,038	6,028,037	5,880,398	5,912,155	0	115,882	0	115,882	0	6,028,037	0	0	0	136,729	08/20/2029
23204G-AC-4	CUSTOMERS BANCORP INC		09/29/2020	Various		110,255	109,000	108,755	108,872	0	30	0	30	0	108,902	0	1,353	1,353	2,650	06/30/2022
233046-AF-8	DNKN 2017-1 A II - RMBS		11/20/2020	Paydown		154,500	154,500	154,500	154,500	0	0	0	0	0	154,500	0	0	0	3,758	11/20/2047
233046-AL-5	DNKN 2019-1 A23 - RMBS		11/20/2020	Paydown		16,008	16,008	15,930	14,408	0	77	0	77	0	16,008	0	0	0	416	05/20/2049
23306P-AG-2	DBWF 2018-AMXP D - CMBS		12/10/2020	WELLS FARGO SECURITIES LLC		3,412,500	3,500,000	3,418,104	3,442,119	0	15,070	0	15,070	0	3,457,189	0	(44,689)	(44,689)	139,669	05/07/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
246688-AF-2	DELHAIZE AMERICA, INC.		01/06/2020	BANK OF AMERICA SECURITIES		1,642,905	1,100,000	1,338,689	1,298,172	0	(227)	0	(227)	0	1,297,945	0	344,960	344,960	22,825	04/15/2031
24736Y-AA-4	DELTA AIR LINES 2015-1 PASS THROUGH TRUS		11/01/2020	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/30/2029
25466A-AP-6	DISCOVER BANK		04/17/2020	WELLS FARGO SECURITIES LLC		5,431,506	5,150,000	5,142,275	5,143,092	0	197	0	197	0	5,143,288	0	288,218	288,218	144,803	09/13/2028
25470X-AJ-4	DISH DBS CORP		02/19/2020	J.P. Morgan Securities LLC		14,945	14,000	14,709	14,363	0	(19)	0	(19)	0	14,344	0	601	601	494	07/15/2022
25654#-AB-8	DODGER TICKETS LLC		03/31/2020	Paydown		407,794	407,794	453,246	450,261	0	(42,467)	0	(42,467)	0	407,794	0	1	1	24,753	03/31/2032
25755T-AE-0	DPABS 2015-1 A2 - RMBS		10/25/2020	Paydown		27,500	27,500	27,499	27,499	0	1	0	1	0	27,500	0	0	0	769	10/25/2045
25755T-AH-3	DPABS 2017-1 A23 - RMBS		10/25/2020	Paydown		29,400	29,400	29,500	29,488	0	(88)	0	(88)	0	29,400	0	0	0	519	07/25/2047
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	07/27/2048
25755T-AL-4	DPABS 2019-1 A2 - RMBS		10/25/2020	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	102	10/25/2049
260543-BJ-1	DOW CHEMICAL CO		08/24/2020	Various		14,168,980	10,000,000	12,491,080	12,265,977	0	(105,067)	0	(105,067)	0	12,160,910	0	2,008,070	2,008,070	540,628	11/01/2029
26249B-AY-7	DRSLF 30R ER - CDO		01/22/2020	NOMURA SECURITIES/FIXED INCOME		3,548,520	3,600,000	3,555,000	3,540,071	0	435	0	435	0	3,540,506	0	8,014	8,014	53,619	11/15/2028
26252G-AA-2	DRSLF 71 E - CDO	C	02/13/2020	Redemption @ 100.00		3,300,000	3,300,000	3,168,000	3,169,790	0	1,917	0	1,917	0	3,171,707	0	128,293	128,293	90,386	01/15/2029
26443C-AA-1	DUKE UNIVERSITY HEALTH SYSTEM INC		03/26/2020	Morgan Stanley		540,100	500,000	499,375	499,438	0	3	0	3	0	499,441	0	40,659	40,659	6,479	06/01/2047
26875P-AG-6	EOG RESOURCES INC		01/27/2020	GOLDMAN, SACHS & CO.		2,327,098	2,275,000	2,404,090	2,292,271	0	(1,184)	0	(1,184)	0	2,291,087	0	36,011	36,011	46,119	02/01/2021
26875P-AQ-4	EOG RESOURCES INC		04/09/2020	JEFFERIES LLC		5,346,000	5,000,000	5,385,280	5,345,624	0	(4,455)	0	(4,455)	0	5,341,169	0	4,831	4,831	190,542	01/15/2036
26884U-A@-8	EPR PROPERTIES		05/08/2020	PACIFIC INVESTMENT MANAGEMENT COMPA		880,000	1,100,000	954,461	1,100,000	0	0	145,539	(145,539)	0	954,461	0	(74,461)	(74,461)	39,431	08/22/2026
27034M-AB-0	EARN 2016-D A2 - ABS		12/25/2020	Various		53,455	53,284	53,268	53,265	0	2	0	2	0	53,266	0	189	189	175	01/25/2041
290408-AB-9	ELWOOD ENERGY LLC		07/05/2020	Paydown		26,722	29,411	32,941	31,869	0	(2,457)	0	(2,457)	0	29,411	0	(2,690)	(2,690)	1,270	07/05/2026
29226R-AA-5	EMPLOYERS MUTUAL CASUALTY COMPANY		06/01/2020	Adjustment		13,875,000	(13,875,000)	13,875,000	13,875,000	0	0	0	0	0	13,875,000	0	0	0	0	08/20/2039
292554-A#-9	ENCORE CAPITAL GROUP INC.		11/11/2020	Paydown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	8,008	08/11/2024
29364D-AR-1	ENTERGY ARKANSAS LLC		06/16/2020	KEYBANC CAPITAL MARKETS INC		789,953	750,000	746,160	748,572	0	184	0	184	0	748,757	0	41,196	41,196	12,518	06/01/2023
30605Y-AB-7	FLCCN 171 A - ABS		12/15/2020	Paydown		502,572	502,572	504,336	504,038	0	(1,467)	0	(1,467)	0	502,572	0	0	0	5,907	02/15/2042
30605Y-AD-3	FLCCN 171 B - ABS		12/15/2020	Paydown		86,600	86,600	86,479	86,514	0	86	0	86	0	86,600	0	0	0	1,358	02/15/2042
30610G-AA-1	FLCCN 2019-1 A - ABS	D	12/15/2020	Paydown		213,380	213,380	208,375	166,791	0	5,091	0	5,091	0	213,380	0	0	0	4,357	09/15/2039
309588-AC-5	FARMERS EXCHANGE CAPITAL		06/30/2020	CROSS TRADE		15,662,936	(11,635,000)	16,168,107	15,596,152	0	(109,224)	0	(109,224)	0	15,486,927	0	176,009	176,009	472,850	07/15/2028
30958Q-AA-9	FARMERS EXCHANGE CAPITAL III		06/30/2020	Reclassification		10,942,248	(11,000,000)	10,941,029	10,941,956	0	292	0	292	0	10,942,248	0	0	0	299,970	10/15/2054
309601-AA-0	FARMERS INSURANCE EXCHANGE		06/30/2020	Reclassification		5,682,656	(5,040,000)	6,167,446	5,757,461	0	(74,805)	0	(74,805)	0	5,682,656	0	0	0	217,350	05/01/2024
316500-30-5	FIDUS INVESTMENT CORP		12/28/2020	Various		289,907	289,300	282,572	0	0	(1,274)	0	(1,274)	0	281,298	0	8,609	8,609	5,887	02/15/2024
316500-40-4	FIDUS INVESTMENT CORP		12/31/2020	LADENBURG THALMANN		96,099	95,525	91,797	0	0	(600)	0	(600)	0	91,197	0	4,902	4,902	2,305	11/01/2024
31846L-BW-5	FAMLT 1998-2 2F - RMBS		06/01/2020	Paydown		1,951	1,951	1,929	1,942	0	9	0	9	0	1,951	0	0	0	26	09/20/2029
32028P-AF-2	FFML 2006-FF11 2A4 - RMBS		12/28/2020	Paydown		1,747,672	1,747,672	1,493,902	1,460,123	0	287,549	0	287,549	0	1,747,672	0	0	0	15,147	08/25/2036
341081-FA-0	FLORIDA POWER & LIGHT CO		03/02/2020	KEYBANC CAPITAL MARKETS INC		737,490	500,000	491,195	493,093	0	37	0	37	0	493,129	0	244,361	244,361	17,602	02/01/2038
34417M-AB-3	FOCUS 2017-1 A22 - RMBS		10/30/2020	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	796	04/30/2047
345370-83-7	FORD MOTOR CO		05/21/2020	Various		397,351	565,000	565,637	565,625	0	(63)	0	(63)	0	565,561	0	(168,211)	(168,211)	9,953	12/01/2059
345370-84-5	FORD MOTOR CO		04/30/2020	Various		343,696	473,925	473,121	473,106	0	(9)	0	(9)	0	473,097	0	(129,401)	(129,401)	7,346	06/01/2059
346845-AK-6	FORT BENNING FAMILY CMNTYS LLC		07/15/2020	Paydown		13,702	13,702	17,421	6,001	0	(3,649)	0	(3,649)	0	13,702	0	0	0	499	01/15/2051
347469-AA-6	FORT JACKSON HSG LLC - ABS		11/15/2020	Paydown		6,375	6,375	6,375	6,375	0	0	0	0	0	6,375	0	0	0	339	11/15/2055
347508-AA-1	FORT KNOX MILITARY HOUSING PRIVATIZATION		12/15/2020	Paydown		13,269	13,269	12,039	12,183	0	1,085	0	1,085	0	13,269	0	0	0	422	02/15/2052
347508-AC-7	FORT KNOX MILITARY HOUSING PRIVATIZATION		12/15/2020	Paydown		9,914	9,914	9,190	9,274	0	639	0	639	0	9,914	0	0	0	321	02/15/2052
36173M-AA-4	GPIM 1 A - CDO		10/15/2020	Paydown		920,239	920,239	920,239	920,239	0	0	0	0	0	920,239	0	0	0	7,142	12/15/2060
36173M-AB-2	GPIM 1 B - CDO		04/15/2020	Paydown		329,987	329,982	329,982	329,982	0	0	0	0	0	329,982	0	5	5	1,577	12/15/2060
36186E-AA-7	GMACN 2003A CTF - RMBS		12/10/2020	Paydown		55,461	55,461	64,530	63,702	0	(8,241)	0	(8,241)	0	55,461	0	0	0	1,894	10/10/2041
36186Y-AF-2	GMACN 2007A CTF - CMBS/RMBS		12/10/2020	Paydown		4,623	4,623	5,103	5,100	0	(477)	0	(477)	0	4,623	0	0	0	154	08/10/2052
36188A-AA-3	GMACN 2008-LEWS A - CMBS		12/10/2020	Paydown		9,523	9,523	9,519	9,520	0	4	0	4	0	9,523	0	0	0	379	04/10/2047
36197V-AA-6	GSMS 2013-PEMB A - CMBS		11/19/2020	WELLS FARGO SECURITIES LLC		10,587,500	11,000,000	10,612,422	10,705,171	0	51,118	0	51,118	0	10,756,290	0	(168,790)	(168,790)	388,273	03/07/2033
3622E8-AC-9	GSAA 2006-15 F3A - CMO/RMBS		12/01/2020	Paydown		479,290	479,290	273,675	234,810	0	244,480	0	244,480	0	479,290	0	0	0	5,402	09/25/2036
362341-ST-7	GSAA 2005-12 AF5 - RMBS		12/01/2020	Paydown		1,677,914	1,677,914	1,497,157	1,504,459	0	173,455	0	173,455	0	1,677,914	0	0	0	33,243	09/25/2035
36244*-AA-8	CTL - BOND BUILDING (DC)		12/10/2020	Paydown		172,927	172,927	172,927	172,927	0	0	0	0	0	172,927	0	0	0	3,171	09/10/2029
36248F-AL-6	GSMS 2011-GC3 B - CMBS		12/01/2020	Paydown		1,305,178	1,305,178	1,423,310	1,323,296	0	(18,118)	0	(18,118)	0	1,305,178	0	0	0	69,971	03/10/2044
36249B-AD-2	GSAA 2007-7 A4 - RMBS		12/28/2020	Paydown		114,574	114,574	99,127	107,106	0	7,468	0	7,468	0	114,574	0	0	0	798	07/25/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36254X-AE-4	GSMS 2017-FARM B - CMBS		10/22/2020	CITIGROUP GLOBAL MARKETS INC.		3,183,047	3,000,000	2,829,870	2,847,500	0	12,836	0	12,836	0	2,860,337	0	322,710	322,710	97,367	01/12/2043
36320T-AL-7	GALXY XXII A1R - CDO	C	04/28/2020	RBC CAPITAL MARKETS, LLC		1,212,875	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	(37,125)	(37,125)	19,626	07/17/2028
37149#-AA-8	GENERATIONAL PC LLC		12/01/2020	Paydown		28,576	28,576	28,556	28,556	0	20	0	20	0	28,576	0	0	0	1,338	12/01/2057
373628-AA-0	GEORGIA TRANSMISSION CORP		12/30/2020	Paydown		580,000	580,000	629,908	625,749	0	(45,749)	0	(45,749)	0	580,000	0	0	0	20,590	06/30/2030
37875Q-AA-4	GLENN POOL OIL & GAS TRUST II		12/01/2020	Paydown		18,798	18,798	18,847	18,805	0	(7)	0	(7)	0	18,798	0	0	0	710	08/02/2021
37952U-AB-9	SEACO 2013-1 NTS - RMBS		10/19/2020	Paydown		12,301,666	12,301,667	12,004,174	12,071,916	0	229,750	0	229,750	0	12,301,667	0	0	0	271,124	04/17/2028
37956A-AA-1	SEACO 171 NTS - RMBS	C	09/11/2020	Paydown		268,977	268,977	268,880	268,681	0	296	0	296	0	268,977	0	0	0	7,283	04/17/2037
38011W-AA-4	GMACN 2002A CTF - RMBS		12/01/2020	Paydown		143,854	143,854	173,677	172,116	0	(28,262)	0	(28,262)	0	143,854	0	0	0	4,688	05/10/2037
38011X-AA-2	GMACN 2003A CTF - CMBS/RMBS		12/10/2020	Paydown		25,993	25,993	28,480	28,117	0	(2,124)	0	(2,124)	0	25,993	0	0	0	895	09/10/2036
38012D-AB-3	GMAC COMMERICAL MILIARTY HSG TR XIX - CM		12/10/2020	Paydown		13,996	13,996	14,973	14,900	0	(904)	0	(904)	0	13,996	0	0	0	418	05/10/2050
38013A-AB-8	GMACN 2011-DRUM A - CMBS		12/10/2020	Paydown		10,139	10,139	10,139	10,139	0	1	0	1	0	10,139	0	0	0	310	05/10/2050
38136F-AL-7	GLM 1 C - CDO	C	01/06/2020	BARCLAYS CAPITAL INC		996,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(3,500)	(3,500)	9,142	04/20/2029
38141E-A5-8	GOLDMAN SACHS GROUP INC		03/15/2020	Various		1,206,469	1,205,000	1,177,905	1,204,288	0	667	0	667	0	1,204,955	0	1,514	1,514	30,104	03/15/2020
38141G-RD-8	GOLDMAN SACHS GROUP INC		06/16/2020	GOLDMAN, SACHS & CO.		1,607,505	1,500,000	1,436,280	1,475,944	0	3,458	0	3,458	0	1,479,402	0	128,103	128,103	49,240	01/22/2023
390638-AD-2	GREAT LAKES GAS		10/30/2020	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	90,900	10/30/2021
39121J-AG-5	GREAT RIVER ENERGY		07/01/2020	Paydown		59,118	59,118	71,374	70,486	0	(11,369)	0	(11,369)	0	59,118	0	0	0	4,276	07/01/2038
40052V-AA-2	GRUPO BIMBO SAB DE CV	C	06/30/2020	Maturity @ 100.00		62,000	62,000	61,830	61,990	0	10	0	10	0	62,000	0	0	0	1,511	06/30/2020
401378-AA-2	GUARDIAN LIFE INSURANCE CO OF AMERICA		06/30/2020	Reclassification		4,783,236	(4,625,000)	4,814,183	4,785,309	0	(2,074)	0	(2,074)	0	4,783,236	0	0	0	170,547	09/30/2039
40168P-AQ-1	GPDFNI-2 2 C1 - CDO		10/15/2020	Paydown		122,034	122,034	131,382	119,255	0	2,779	0	2,779	0	122,034	0	0	0	2,316	04/15/2027
40168P-AR-9	GPDFNI-2 2 C2 - CDO		10/15/2020	Redemption @ 100.00		57,452	57,452	57,452	66,072	0	1,290	0	1,290	0	67,362	0	(9,910)	(9,910)	1,090	04/15/2027
40168P-AS-7	GPDFNI-2 2 C3 - CDO		10/15/2020	Redemption @ 100.00		45,141	45,141	45,141	51,913	0	1,014	0	1,014	0	52,927	0	(7,786)	(7,786)	857	04/15/2027
40168P-AT-5	GPDFNI-2 2 C4 - CDO		10/15/2020	Paydown		21,067	21,067	22,680	20,587	0	480	0	480	0	21,067	0	0	0	400	04/15/2027
40168P-AU-2	GPDFNI-2 2 C5 - CDO		10/15/2020	Paydown		50,735	50,735	54,622	49,580	0	1,155	0	1,155	0	50,735	0	0	0	963	04/15/2027
40168P-AX-6	GPDFNI-2 2 D1 - CDO		10/15/2020	Paydown		70,412	70,412	75,625	68,244	0	2,169	0	2,169	0	70,412	0	0	0	1,335	04/15/2027
40168P-AY-4	GPDFNI-2 2 D2 - CDO		10/15/2020	Redemption @ 100.00		34,335	34,335	34,335	39,972	0	1,040	0	1,040	0	41,012	0	(6,677)	(6,677)	651	04/15/2027
40168P-AZ-1	GPDFNI-2 2 D3 - CDO		10/15/2020	Paydown		28,401	28,401	30,503	27,526	0	875	0	875	0	28,401	0	0	0	538	04/15/2027
40168P-BA-5	GPDFNI-2 2 D4 - CDO		10/15/2020	Paydown		28,065	28,065	30,143	27,201	0	864	0	864	0	28,065	0	0	0	532	04/15/2027
40168P-BB-3	GPDFNI-2 2 D5 - CDO		10/15/2020	Paydown		29,302	29,302	31,471	28,400	0	902	0	902	0	29,302	0	0	0	555	04/15/2027
402740-AB-0	GULFSTREAM NATURAL GAS SYSTEM LLC		08/24/2020	FUJI SECURITIES INC.		6,071,500	5,000,000	5,496,880	5,419,788	0	(41,570)	0	(41,570)	0	5,378,218	0	693,282	693,282	253,618	11/01/2025
40436V-AC-5	HLM 1711 C - CDO	C	02/27/2020	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	13,267	05/06/2030
42307T-AG-3	KRAFT HEINZ FOODS CO		08/10/2020	CITIGROUP GLOBAL MARKETS INC.		3,982,500	3,000,000	3,507,081	3,472,572	0	(17,480)	0	(17,480)	0	3,455,092	0	527,408	527,408	183,938	03/15/2032
42329G-AA-8	SNVA 171 A - ABS		09/20/2020	Paydown		18,416	18,416	18,408	18,410	0	6	0	6	0	18,416	0	0	0	647	09/20/2049
42806D-BQ-1	HERTZ 2018-1 A - ABS		12/25/2020	Paydown		1,583,366	1,583,366	1,542,792	0	0	40,574	0	40,574	0	1,583,366	0	0	0	14,464	02/25/2024
42806D-CD-9	HERTZ 191 A - ABS		12/25/2020	Paydown		102,918	102,918	99,831	0	0	3,088	0	3,088	0	102,918	0	0	0	1,060	03/25/2023
42806D-CN-7	HERTZ 193 A - ABS		12/26/2020	Paydown		933,011	933,011	907,267	0	0	25,744	0	25,744	0	933,011	0	0	0	6,918	10/27/2025
440405-AE-8	HORZN 181 A - ABS		09/15/2020	Paydown		433,261	433,262	434,160	434,000	0	(739)	0	(739)	0	433,262	0	0	0	3,271	12/15/2038
44040J-AA-6	HORZN 2019-2 A - ABS	C	10/15/2020	Paydown		42,413	42,413	42,412	42,409	0	5	0	5	0	42,413	0	0	0	409	11/15/2039
44328B-AD-0	HASC 2006-HE2 2A2 - RMBS		12/28/2020	Paydown		18,786	18,786	5,596	5,596	0	13,190	0	13,190	0	18,786	0	0	0	252	12/25/2036
44329H-AJ-3	HP CMNTYS LLC		01/06/2020	CROSS TRADE		1,510,716	1,200,000	1,424,920	1,406,643	0	(194)	0	(194)	0	1,406,449	0	104,267	104,267	22,735	03/15/2046
450636-AC-9	INDIANA TOLL ROAD CONCESSION CO LLC		06/03/2020	STONECASTLE SECURITIES, LLC, NEW YORK		30,099,168	26,400,000	24,494,606	24,672,641	0	29,889	0	29,889	0	24,702,530	0	5,396,638	5,396,638	1,216,277	07/15/2035
45073D-AA-6	IXIS 2007-HE1 A1 - RMBS		12/28/2020	Paydown		14,185	14,185	4,206	4,206	0	9,979	0	9,979	0	14,185	0	0	0	72	05/25/2037
452308-AR-0	ILLINOIS TOOL WORKS INC		06/05/2020	KEYBANC CAPITAL MARKETS INC		4,134,095	3,500,000	3,307,795	3,328,578	0	1,994	0	1,994	0	3,330,572	0	803,523	803,523	105,408	09/01/2042
45254N-JW-8	IMM 2004-6 2A - RMBS		12/01/2020	Paydown		434,861	434,861	459,196	451,062	0	(16,201)	0	(16,201)	0	434,861	0	0	0	11,568	10/25/2034
45256V-AA-5	IMSA 2006-2 A11 - RMBS		12/28/2020	Paydown		670,279	685,876	589,769	591,337	0	94,539	0	94,539	0	685,876	0	(15,597)	(15,597)	4,156	08/25/2036
45378Y-AN-4	IPT 2018-INDP C - CMBS		04/22/2020	Piper Jaffray Co.		2,551,855	2,500,000	2,457,813	2,463,727	0	1,701	0	1,701	0	2,465,428	0	86,428	86,428	41,291	07/10/2025
45672N-AG-6	INFOR (US) INC		05/26/2020	Call @ 100.00		1,800,000	1,800,000	1,849,680	1,810,977	0	(10,977)	0	(10,977)	0	1,800,000	0	0	0	62,075	05/15/2022
456866-AL-6	INGERSOLL-RAND CO		06/01/2020	Call @ 100.00		52,000	52,000	58,307	56,346	0	(290)	0	(290)	0	56,056	0	(4,056)	(4,056)	1,872	06/01/2025
464338-AA-6	CLOUD HQ 2019-1 A2 - ABS		12/01/2020	Paydown		70,955	70,955	70,955	0	0	0	0	0	0	70,955	0	0	0	1,294	07/15/2040
46590U-AA-0	HENDR 182 A - RMBS		12/15/2020	Paydown		1,050,512	1,050,512	1,048,892	1,048,963	0	1,549	0	1,549	0	1,050,512	0	0	0	18,583	10/15/2075
46616P-AB-9	HENDR 2011-1 B - RMBS		12/15/2020	Paydown		35,606	35,606	39,557	39,480	0	(3,874)	0	(3,874)	0	35,606	0	0	0	1,419	10/15/2058
46616Q-AA-9	HENDR 2011-2 A - RMBS		12/15/2020	Paydown		14,906	14,906	14,897	14,904	0	1	0	1	0	14,906	0	0	0	397	09/15/2056
46616V-AA-8	HENDR 2012-1 A - RMBS		12/15/2020	Paydown		1,068,302	1,068,302	1,076,987	1,085,819	0	(17,518)	0	(17,518)	0	1,068,302	0	0	0	20,328	02/16/2065
46616Y-AA-2	HENDR 2012-2 A - RMBS		12/15/2020	Paydown		124,223	124,223	123,427	124,070	0	153	0	153	0	124,223	0	0	0	2,603	10/15/2059

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46617J-AA-4	HENDR 2013-2 A - RMBS		12/15/2020	Paydown		30,908	30,908	30,901	30,919	0	(11)	0	(11)	0	30,908	0	0	0	649	03/15/2062
46617L-AA-9	HENDR 133 A - RMBS		12/15/2020	Paydown		6,961	6,961	6,955	6,956	0	5	0	5	0	6,961	0	0	0	144	01/17/2073
46620D-AA-2	HENDR 161 A - RMBS		12/15/2020	Paydown		41,780	41,780	41,775	41,771	0	9	0	9	0	41,780	0	0	0	365	06/15/2067
46627M-AU-1	JPALT 2005-S1 2A9 - CMO/RMBS		12/01/2020	Paydown		533,602	582,486	555,289	563,274	0	26,689	7,477	19,211	0	582,486	0	(48,883)	(48,883)	16,218	12/25/2035
46643D-AE-7	JPMMT 2014-OAK4 A4 - CMO/RMBS		12/01/2020	Paydown		189,223	189,223	191,707	190,914	0	(1,690)	0	(1,690)	0	189,223	0	0	0	4,163	09/25/2044
46651N-AA-2	JOLAR 2019-1 A - ABS	C	12/15/2020	Paydown		14,872	14,872	14,872	14,872	0	0	0	0	0	14,872	0	0	0	288	04/15/2044
46651T-AA-9	HENDR 181 A - RMBS		12/15/2020	Paydown		165,154	165,154	160,683	160,998	0	4,156	0	4,156	0	165,154	0	0	0	2,931	10/17/2072
468502-AA-7	JACKSON NATIONAL LIFE INSURANCE CO		06/30/2020	Reclassification		7,784,763	(6,656,000)	8,233,286	7,855,510	0	(70,747)	0	(70,747)	0	7,784,763	0	0	0	271,232	03/15/2027
470170-AB-7	NCBJ 2015-1 NTS - ABS	C	10/05/2020	Paydown		101,124	101,124	102,514	101,630	0	(506)	0	(506)	0	101,124	0	0	0	3,740	07/08/2022
470170-AD-3	NCBJ 2016-1 A - ABS	C	10/05/2020	Redemption @ 100.00		42,988	42,988	42,988	42,988	0	0	0	0	0	42,988	0	0	0	2,125	01/08/2027
472319-AH-5	JEFFERIES GROUP LLC		11/30/2020	Call @ 100.00		199,590	195,000	193,056	194,687	0	219	0	219	0	194,907	0	93	93	19,672	04/15/2021
47232X-AA-6	JMHT 10A A - RMBS		12/10/2020	Paydown		8,655	8,655	8,470	8,496	0	159	0	159	0	8,655	0	0	0	319	06/10/2055
481218-AA-9	JRD HOLDINGS LLC		04/30/2020	Paydown		714,286	714,286	730,352	722,022	0	(7,736)	0	(7,736)	0	714,286	0	0	0	14,429	04/30/2022
48244X-AA-0	KDAC 2017-1 A - ABS	C	09/15/2020	Paydown		652,565	652,565	651,870	654,928	0	(2,364)	0	(2,364)	0	652,565	0	0	0	8,873	12/15/2042
487312-AA-8	KEENAN FT DETRICK ENERGY LLC		11/15/2020	Paydown		7,984	7,984	6,964	7,274	0	710	0	710	0	7,984	0	0	0	367	05/15/2033
487312-AB-6	KEENAN FT DETRICK ENERGY LLC		11/15/2020	Paydown		31,782	31,782	31,782	31,782	0	0	0	0	0	31,782	0	0	0	1,859	05/15/2033
50076Q-AR-7	KRAFT FOODS GROUP INC		02/20/2020	BANK OF AMERICA SECURITIES		11,047,500	9,000,000	11,227,464	11,061,066	0	(9,649)	0	(9,649)	0	11,051,417	0	(3,917)	(3,917)	357,500	01/26/2039
50189D-AE-9	LCM XXI ER - CDO	C	08/27/2020	NOMURA SECURITIES/FIXED INCOME		935,167	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	(264,833)	(264,833)	75,328	04/20/2028
50209L-AA-5	LMRK 2018-1 C - RMBS		12/15/2020	Paydown		15,000	15,000	14,857	14,897	0	103	0	103	0	15,000	0	0	0	305	06/15/2048
50219Q-AC-8	LNSTR 2016-4 A2 - CMBS		12/01/2020	Paydown		56,421	56,421	54,720	55,546	0	875	0	875	0	56,421	0	0	0	998	03/12/2049
52521G-AD-7	LBSBC 2007-1 2A3 - CMBS		12/01/2020	Paydown		76,810	76,810	76,039	76,211	0	599	0	599	0	76,810	0	0	0	2,894	03/25/2037
534187-AY-5	LINCOLN NATIONAL CORP		02/15/2020	Maturity @ 100.00		1,620,000	1,620,000	1,617,586	1,619,970	0	30	0	30	0	1,620,000	0	0	0	50,625	02/15/2020
53688T-AA-2	LITIGATION FEE RESIDUAL FDG 2015-1 LLC -		10/30/2020	Paydown		274,500	274,500	274,500	274,500	0	0	0	0	0	274,500	0	0	0	6,895	04/29/2022
53947D-AE-6	LNCR 19CRE3 B - CDO	C	12/15/2020	Paydown		29,764	29,764	28,834	0	0	930	0	930	0	29,764	0	0	0	222	05/15/2036
55037L-AA-2	LUNRR 2020-1 A - ABS	C	11/15/2020	Paydown		59,364	609,030	609,023	0	0	6	0	6	0	609,030	0	(549,666)	(549,666)	9,122	02/15/2045
55275R-AD-4	MABS 2006-NC3 A4 - RMBS		12/28/2020	Paydown		833,472	833,472	540,322	548,691	0	284,781	0	284,781	0	833,472	0	0	0	4,938	10/25/2036
55283L-AA-3	MAPSL 191 A - ABS	C	12/15/2020	Paydown		671,374	671,373	671,234	669,454	0	139	0	139	0	671,373	0	0	0	14,119	03/15/2044
55316L-AA-4	MMCLO 192 A1 - CDO		10/15/2020	Paydown		71,387	71,387	71,387	71,387	0	0	0	0	0	71,387	0	0	0	1,156	04/15/2029
553891-AA-0	MVWOT 2014-1 A - RMBS		12/20/2020	Paydown		133,763	133,763	133,725	133,882	0	(119)	0	(119)	0	133,763	0	0	0	1,599	09/22/2031
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	0	2,407	10/15/2039
55608J-AC-2	MACQUARIE GROUP LTD	C	01/14/2020	Maturity @ 100.00		425,000	425,000	422,849	424,990	0	10	0	10	0	425,000	0	0	0	12,750	01/14/2020
55616*-AA-8	CTL - MACYS (MOONACHIE NJ)		12/15/2020	Paydown		35,344	35,353	35,353	35,353	0	0	0	0	0	35,353	0	(9)	(9)	1,186	03/15/2037
55818T-AG-7	MDPK 14RR ER - CDO		01/22/2020	J.P. MORGAN SECURITIES INC.		3,089,012	3,200,684	3,200,684	3,200,684	0	0	0	0	0	3,200,684	0	(111,672)	(111,672)	64,797	10/22/2030
55819V-AA-4	MDPK 22 E - CDO		02/20/2020	Redemption @ 100.00		1,650,000	1,650,000	1,655,610	1,646,941	0	7	0	7	0	1,646,948	0	3,052	3,052	46,296	10/25/2029
55819X-AC-6	MDPK 22 B - CDO		02/20/2020	Paydown		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	18,241	10/25/2029
56564R-AA-8	MAPSL 2018-1 A - ABS	C	12/15/2020	Paydown		155,886	155,886	154,739	152,933	0	1,005	0	1,005	0	155,886	0	0	0	3,957	05/15/2043
575767-AG-3	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		06/30/2020	Reclassification		741,644	(750,000)	740,325	741,561	0	83	0	83	0	741,644	0	0	0	33,281	06/01/2039
57643L-NW-2	MABS 2006-AB1 A3B - RMBS		12/01/2020	Paydown		322,790	322,790	288,178	289,474	0	33,316	0	33,316	0	322,790	0	0	0	6,463	02/25/2036
585055-BS-4	MEDTRONIC INC		10/29/2020	Call @ 100.00		74,410	66,000	65,368	65,651	0	51	0	51	0	65,702	0	298	298	4,883	03/15/2025
58571L-AA-8	MTEL 2019-1 A - ABS		12/15/2020	Paydown		2,244	2,244	2,244	2,244	0	0	0	0	0	2,244	0	0	0	60	04/15/2049
586054-AC-2	MEMORIAL SLOAN-KETTERING CANCER CENTER		03/25/2020	WELLS FARGO SECURITIES LLC		1,117,530	1,000,000	996,370	996,550	0	10	0	10	0	996,561	0	120,969	120,969	31,033	07/01/2055
59020U-AB-1	MLMI 2004-A1 2A1 - CMO/RMBS		12/01/2020	Paydown		20,174	20,174	19,184	19,481	0	693	0	693	0	20,174	0	0	0	358	02/25/2034
59022C-AB-9	BANK OF AMERICA CORP		05/13/2020	MLPFS INC FIXED INCOME		3,431,541	2,900,000	2,771,032	2,831,336	0	3,047	0	3,047	0	2,834,383	0	597,158	597,158	120,253	09/15/2026
59156R-AV-0	METLIFE INC		01/06/2020	CROSS TRADE		2,549,750	1,550,000	2,592,375	2,506,273	0	(1,470)	0	(1,470)	0	2,504,803	0	44,947	44,947	74,981	08/01/2069
592838-AA-4	MEXICO GENERADORA DE ENERGIA S DE RL	C	12/06/2020	Paydown		100,815	100,815	100,437	100,469	0	346	0	346	0	100,815	0	0	0	4,187	12/06/2032
594918-AJ-3	MICROSOFT CORP		03/27/2020	US BANCORP INVESTMENTS INC.		1,309,878	1,025,000	1,013,838	1,016,037	0	64	0	64	0	1,016,101	0	293,777	293,777	23,063	10/01/2040
594918-CA-0	MICROSOFT CORP		01/09/2020	MIZUHO SECURITIES USA INC.		2,128,665	1,750,000	1,948,783	1,945,562	0	(95)	0	(95)	0	1,945,467	0	183,198	183,198	31,609	02/06/2047
60040#-AB-8	MILLENNIUM PIPELINE COMPANY LLC		12/30/2020	Paydown		476,268	238,134	257,987	256,690	0	(35,978)	0	(35,978)	0	476,268	0	0	0	14,537	06/30/2032
61744C-MH-6	MSAC 2005-NC1 A2C - RMBS		12/28/2020	Paydown		39,616	39,616	27,335	37,906	0	1,711	0	1,711	0	39,616	0	0	0	409	01/25/2035
61749H-AE-0	MSAC 2006-HE3 A2D - RMBS		12/28/2020	Paydown		1,026,522	1,026,522	957,210	957,578	0	68,944	0	68,944	0	1,026,522	0	0	0	8,383	04/25/2036
61766C-AL-3	MSC 16UBS9 C - CMBS		01/06/2020	Morgan Stanley & Co. LLC		4,082,180	3,800,000	3,614,098	3,675,302	0	345	0	345	0	3,675,647	0	406,533	406,533	18,489	03/17/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61946G-AA-1	MSAIC 2017-2 A - ABS		12/20/2020	Paydown		32,967	32,967	32,963	32,937	0	30	0	30	0	32,967	0	0	0	708	06/22/2043
628312-AB-6	MUTUAL OF OMAHA INSURANCE CO		06/30/2020	Reclassification		5,298,897	(5,440,000)	5,276,152	5,297,385	0	1,512	0	1,512	0	5,298,897	0	0	0	189,040	10/15/2040
63172D-AA-9	CFOZ 2019-1 A - ABS		11/15/2020	Paydown		380,381	380,381	380,381	380,381	0	0	0	0	0	380,381	0	0	0	8,162	08/15/2034
636792-AA-1	NATIONAL LIFE INSURANCE CO		06/30/2020	Reclassification		5,077,447	(4,480,000)	5,162,249	5,083,864	0	(6,417)	0	(6,417)	0	5,077,447	0	0	0	235,200	09/15/2039
638671-AK-3	NATIONWIDE MUTUAL INSURANCE CO		06/30/2020	Reclassification		3,654,907	(3,040,000)	3,747,682	3,662,208	0	(7,301)	0	(7,301)	0	3,654,907	0	0	0	142,500	08/15/2039
64130H-AE-1	NEUB 24 C - CDO	C	03/12/2020	Paydown		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	8,666	04/19/2030
643188-AA-9	NEW CARDINALS STADIUM LLC		06/30/2020	Paydown		547,377	547,350	596,845	593,626	0	(46,276)	0	(46,276)	0	547,350	0	27	27	33,826	06/30/2032
647551-20-9	NEW MOUNTAIN FINANCE CORP		12/31/2020	Various		116,431	115,300	110,798	0	0	505	0	505	0	111,303	0	5,128	5,128	1,185	10/01/2023
64952G-AF-5	NEW YORK LIFE INSURANCE CO		06/30/2020	Reclassification		5,650,017	(4,500,000)	5,824,688	5,667,971	0	(17,955)	0	(17,955)	0	5,650,017	0	0	0	151,875	11/15/2039
654106-AD-5	NIKE INC		02/27/2020	Morgan Stanley		7,787,070	6,750,000	6,624,758	6,639,427	0	479	0	479	0	6,639,906	0	1,147,164	1,147,164	82,242	05/01/2043
654106-AE-3	NIKE INC		02/27/2020	Morgan Stanley		3,359,455	2,750,000	2,724,425	2,726,593	0	88	0	88	0	2,726,681	0	632,774	632,774	35,817	11/01/2045
65473Q-B*-3	NISOURCE FINANCE CORPORATION		09/17/2020	CitiGroup		11,493,083	9,000,000	9,955,638	9,807,530	0	(87,192)	0	(87,192)	0	9,720,338	0	(720,338)	(720,338)	2,758,133	11/28/2025
65486A-AA-1	NLV FINANCIAL CORPORATION		01/06/2020	CROSS TRADE		2,708,760	2,000,000	2,351,420	2,300,845	0	(469)	0	(469)	0	2,300,376	0	408,384	408,384	61,667	08/15/2033
65478@-AA-1	CTL - NOAA - ALPENA MI (GSA)		12/15/2020	Paydown		42,436	42,436	42,860	42,679	0	(243)	0	(243)	0	42,436	0	0	0	969	07/15/2025
65535H-AB-5	NOMURA HOLDINGS INC	C	03/04/2020	Maturity @ 100.00		505,000	505,000	503,945	504,979	0	21	0	21	0	505,000	0	0	0	16,918	03/04/2020
667294-AW-2	NORTHWEST AIRLINES 2002-1 PASS THROUGH T		10/01/2020	Paydown		21,249	21,249	21,723	21,385	0	(137)	0	(137)	0	21,249	0	0	0	821	10/01/2023
668131-AA-3	NORTHWESTERN MUTUAL LIFE INSURANCE CO		06/30/2020	Reclassification		19,292,320	(15,750,000)	19,660,574	19,348,387	0	(56,067)	0	(56,067)	0	19,292,320	0	0	0	477,461	03/30/2040
668457-AA-2	NORTHWIND HOLDINGS LLC - ABS		12/01/2020	Paydown		1,420,000	1,420,000	1,104,025	1,378,833	0	41,167	0	41,167	0	1,420,000	0	0	0	20,770	12/01/2037
67087T-CD-1	OAK 2001-B A3 - ABS		12/01/2020	Paydown		108,987	108,987	110,060	108,987	0	0	0	0	0	108,987	0	0	0	3,760	03/16/2023
67108H-AG-7	OZLMF 4R D1R - CDO		01/22/2020	AGP ALLIANCE GLOBAL PARTNERS		2,792,067	2,975,000	2,989,875	2,967,554	0	(35)	0	(35)	0	2,967,520	0	(175,452)	(175,452)	64,087	10/22/2030
67389M-AE-1	OAKS 2015-1 A5 - CMO/RMBS		12/01/2020	Paydown		47,919	47,919	47,522	47,498	0	421	0	421	0	47,919	0	0	0	1,065	04/25/2046
675740-AL-1	OCT22 22RR ERR - CDO	C	01/22/2020	NOMURA SECURITIES/FIXED INCOME		1,559,910	1,650,000	1,621,125	1,614,386	0	150	0	150	0	1,614,536	0	(54,626)	(54,626)	31,882	01/22/2030
67590H-AG-2	OCT17 17RRR ER2 - CDO		01/22/2020	JANNEY MONTGOMERY SCOTT INC		971,250	1,050,000	1,046,063	1,040,134	0	33	0	33	0	1,040,167	0	(68,917)	(68,917)	18,817	01/27/2031
67590M-AA-4	OCT19 XIX E - CDO	C	11/03/2020	Paydown		500,000	500,000	370,625	427,132	0	72,868	0	72,868	0	500,000	0	0	0	32,760	04/15/2026
677071-AK-8	OHANA MILITARY COMMUNITIES LLC		10/01/2020	Paydown		30,894	30,894	28,608	28,847	0	2,047	0	2,047	0	30,894	0	0	0	1,372	10/01/2051
677071-AU-6	OHANA 2007A I - RMBS		10/01/2020	Paydown		31,688	31,688	26,749	27,301	0	4,388	0	4,388	0	31,688	0	0	0	1,432	10/01/2051
677071-AV-4	OHANA 2007A II - RMBS		10/01/2020	Paydown		7,375	7,375	7,016	7,061	0	314	0	314	0	7,375	0	0	0	342	10/01/2051
677071-AW-2	OHANA MILITARY CMNTYS LLC - RMBS		10/01/2020	Paydown		3,058	3,058	3,338	3,332	0	(274)	0	(274)	0	3,058	0	0	0	123	10/01/2051
67740Q-AG-1	OHIO NATIONAL FINANCIAL SERVICES INC		06/05/2020	Deutsche Bank		552,000	600,000	598,146	598,733	0	34	0	34	0	598,766	0	(46,766)	(46,766)	24,071	05/01/2031
677412-AF-5	OHIO NATIONAL LIFE INSURANCE CO		06/30/2020	WELLS FARGO SECURITIES LLC		23,559,371	(19,985,000)	24,491,847	24,337,542	0	(39,018)	721,750	(760,768)	0	23,576,774	0	(17,403)	(17,403)	695,798	06/15/2042
68268G-AA-6	OMFIT 2016-1 A - ABS		04/20/2020	Paydown		151,921	151,921	151,882	151,368	0	553	0	553	0	151,921	0	0	0	961	02/20/2029
68268L-AA-5	OMFIT 2015-3 A - ABS		12/18/2020	Paydown		483,025	483,025	482,941	482,999	0	26	0	26	0	483,025	0	0	0	15,624	11/18/2028
69122D-AA-7	OR 1 A - CDO	C	09/22/2020	CROSS TRADE		5,451,875	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	(48,125)	(48,125)	141,921	05/20/2031
69181V-30-5	OXFORD SQUARE CAPITAL CORP		09/29/2020	NATIONAL FINANCIAL SERVICES CO		23,161	23,425	21,017	0	0	(55)	0	(55)	0	20,961	0	2,199	2,199	540	04/30/2026
693476-BL-6	PNC FINANCIAL SERVICES GROUP INC		08/11/2020	Maturity @ 100.00		1,430,000	1,430,000	1,523,798	1,447,612	0	(17,612)	0	(17,612)	0	1,430,000	0	0	0	62,563	08/11/2020
69374J-AA-9	PSMC 183 A1 - CMO/RMBS		12/01/2020	Paydown		3,772,961	3,772,961	3,764,118	3,763,854	0	9,107	0	9,107	0	3,772,961	0	0	0	74,507	08/25/2048
69374J-AM-3	PSMC 183 A12 - CMO/RMBS		12/01/2020	Paydown		464,429	464,429	458,578	459,452	0	4,977	0	4,977	0	464,429	0	0	0	17,255	08/25/2048
69374K-AA-6	PSMC 2018-4 A1 - CMO/RMBS		12/01/2020	Paydown		5,522,270	5,522,271	5,457,557	5,458,231	0	64,039	0	64,039	0	5,522,271	0	0	0	105,914	11/27/2048
69403W-AE-7	PACBEA 2006 - A AE - ABS		07/15/2020	Paydown		4,785	4,785	4,453	4,490	0	295	0	295	0	4,785	0	0	0	201	07/15/2051
69403W-AG-2	PACBEA 2006 - A AG - ABS		07/15/2020	Paydown		10,930	10,930	9,113	8,951	0	1,979	0	1,979	0	10,930	0	0	0	465	07/15/2051
694669-AA-0	PACIFIC NORTHWEST COMMUNITIESLLC		12/14/2020	Call @ 100.00		20,000	20,000	23,260	23,241	0	(33)	0	(33)	0	23,208	0	(3,208)	(3,208)	591	06/15/2050
707567-AC-7	PENN MUTUAL LIFE INSURANCE CO		06/30/2020	Reclassification		1,324,312	(1,375,000)	1,316,975	1,323,800	0	512	0	512	0	1,324,312	0	0	0	52,422	06/15/2040
713448-DP-0	PEPSICO INC		03/02/2020	US BANCORP INVESTMENTS INC.		1,154,490	1,000,000	991,860	992,389	0	30	0	30	0	992,419	0	162,071	162,071	14,183	10/06/2046
717081-EC-3	PFIZER INC		03/27/2020	KEYBANC CAPITAL MARKETS INC		4,205,588	3,750,000	3,731,963	3,734,066	0	164	0	164	0	3,734,231	0	471,357	471,357	44,167	12/15/2036
72349C-AB-8	CCIPT 2009-1 A2 - RMBS		12/01/2020	Paydown		120,000	120,000	152,552	136,795	0	(16,795)	0	(16,795)	0	120,000	0	0	0	5,850	08/15/2030
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	12/15/2020	Paydown		95,087	95,087	95,087	95,087	0	1	0	1	0	95,087	0	0	0	1,659	06/15/2044
72703P-AB-9	PLNT 2018-1 A22 - ABS		05/28/2020	Various		11,010,913	12,096,875	12,096,875	12,096,875	0	0	0	0	0	12,096,875	0	(1,085,963)	(1,085,963)	275,607	09/08/2048
72703P-AC-7	PLNT 191 A2 - ABS		12/05/2020	Paydown		6,060	6,060	6,060	6,060	0	0	0	0	0	6,060	0	0	0	147	12/05/2049
74347@-AA-3	PROSIGHT GLOBAL INC		11/26/2020	Maturity @ 100.00		3,000,000	3,000,000	3,039,540	3,009,260	0	(9,260)	0	(9,260)	0	3,000,000	0	0	0	225,000	11/26/2020
744320-AN-2	PRUDENTIAL FINANCIAL INC		04/28/2020	Various		2,918,160	2,800,000	2,797,971	2,798,077	0	(335)	0	(335)	0	2,797,742	0	120,418	120,418	58,644	03/15/2044
744320-AV-4	PRUDENTIAL FINANCIAL INC		05/29/2020	Morgan Stanley		798,250	775,000	782,038	780,899	0	(405)	0	(405)	0	780,494	0	17,756	17,756	22,795	05/15/2045

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74432Q-BM-6	PRUDENTIAL FINANCIAL INC		06/21/2020	Maturity @ 100.00		1,600,000	1,600,000	1,755,011	1,623,312	0	(23,312)	0	(23,312)	0	1,600,000	0	0	0	43,000	06/21/2020
74456Q-BT-2	PUBLIC SERVICE ELECTRIC AND GAS CO		04/07/2020	US BANCORP INVESTMENTS INC.		2,127,420	2,000,000	1,998,540	1,998,642	0	8	0	8	0	1,998,649	0	128,771	128,771	25,600	12/01/2047
74733V-AC-4	QEP RESOURCES INC		04/30/2020	Various		464,188	1,100,000	497,481	1,068,540	0	2,049	570,223	(568,174)	0	500,366	0	(36,179)	(36,179)	26,981	05/01/2023
74840L-AA-0	QUICKEN LOANS INC		10/14/2020	Call @ 102.88		3,945,256	3,835,000	3,755,600	3,765,570	0	8,847	0	8,847	0	3,774,417	0	170,839	170,839	210,099	05/01/2025
74922L-AG-8	RALI 2006-QS16 A7 - CMO/RMBS		12/01/2020	Paydown		648,904	897,273	796,997	800,483	0	96,789	0	96,789	0	897,273	0	(248,368)	(248,368)	28,360	11/25/2036
74929C-CG-9	RBSSP 2010-2 132 - CMO/RMBS		12/01/2020	Paydown		567,204	598,858	592,987	593,147	0	5,711	0	5,711	0	598,858	0	(31,654)	(31,654)	18,854	04/26/2036
74929G-AF-4	RBSSP 2010-5 2A2 - CMO/RMBS		12/01/2020	Paydown		417,696	409,286	356,977	358,627	0	50,659	0	50,659	0	409,286	0	8,410	8,410	13,569	09/28/2037
74955D-AA-9	RGS (AEGCO) FUNDING CORP		12/07/2020	Paydown		123,244	123,244	133,805	126,120	0	(2,876)	0	(2,876)	0	123,244	0	0	0	47,648	12/07/2022
749580-AD-8	RFMSI 2007-S5 A4 - CMO/RMBS		12/01/2020	Paydown		466,077	567,490	539,325	540,281	0	27,209	0	27,209	0	567,490	0	(101,413)	(101,413)	21,019	05/25/2037
74958A-AJ-3	RFMSI 2006-S7 A9 - CMO/RMBS		12/01/2020	Paydown		538,328	598,292	575,337	576,116	0	22,176	0	22,176	0	598,292	0	(59,965)	(59,965)	22,525	08/25/2036
75114T-AC-5	RALI 2006-QS5 A3 - CMO/RMBS		12/01/2020	Paydown		253,267	382,797	353,782	354,862	0	27,935	0	27,935	0	382,797	0	(129,530)	(129,530)	12,776	05/25/2036
751212-AB-7	RALPH LAUREN CORP		08/18/2020	Various		750,195	750,000	748,463	749,795	0	201	0	201	0	749,996	0	199	199	19,451	08/18/2020
75281A-AS-8	RANGE RESOURCES CORP		04/09/2020	Various		340,638	500,000	389,688	459,347	0	1,267	67,009	(65,742)	0	393,605	0	(52,968)	(52,968)	8,347	05/15/2025
75281A-BA-6	RANGE RESOURCES CORP		04/09/2020	Various		826,085	1,075,000	875,975	1,034,025	0	2,556	155,992	(153,437)	0	880,588	0	(54,503)	(54,503)	28,731	03/15/2023
75970N-AG-2	RAMC 2005-2 AV3 - RMBS		12/28/2020	Paydown		13,712	13,712	11,660	12,254	0	1,458	0	1,458	0	13,712	0	0	0	87	08/25/2035
75995Q-CV-8	RAMC 2004-2 AF6 - RMBS		12/01/2020	Paydown		44,580	44,580	44,085	43,660	0	920	0	920	0	44,580	0	0	0	985	07/25/2034
761042-AH-3	RMT 98B M2 - CMO/RMBS		06/26/2020	Paydown		21,899	21,899	21,697	21,899	0	0	0	0	0	21,899	0	0	0	651	11/26/2027
761136-AJ-9	RAST 2007-A1 A9 - CMO/RMBS		12/01/2020	Paydown		64,560	57,947	42,340	31,136	0	26,811	0	26,811	0	57,947	0	6,613	6,613	1,973	03/25/2037
76125G-AA-2	REST LLC		07/02/2020	Paydown		586,109	586,109	586,109	586,109	0	0	0	0	0	586,109	0	0	0	22,613	01/05/2022
762009-AR-9	RFMSI 2007-S6 116 - CMO/RMBS		12/01/2020	Paydown		461,359	558,211	527,125	528,175	0	30,036	0	30,036	0	558,211	0	(96,852)	(96,852)	23,530	06/25/2037
76202B-AA-2	CTL - HOME DEPOT TREXLERTOWN PA		12/15/2020	Paydown		21,057	21,057	21,057	21,057	0	0	0	0	0	21,057	0	0	0	734	01/15/2039
767201-AD-8	RIO TINTO FINANCE (USA) LTD	C	09/21/2020	JEFFERIES LLC		1,408,470	1,000,000	1,310,712	1,246,536	0	(14,245)	0	(14,245)	0	1,232,291	0	176,179	176,179	73,625	07/15/2028
78442G-GG-5	SLMA 2003-4 A5D - ABS		12/15/2020	Paydown		39,557	39,557	39,239	40,908	0	(1,351)	0	(1,351)	0	39,557	0	0	0	495	03/15/2033
78590A-40-6	SACHEM CAPITAL CORP		12/31/2020	NATIONAL FINANCIAL SERVICES CO		8,201	8,175	7,707	0	0	(178)	0	(178)	0	7,529	0	673	673	0	09/30/2025
78711D-AA-5	SAIL 4 VFN NT ISSUER LLC - ABS		04/10/2020	Paydown		195,868	195,868	195,868	195,868	0	0	0	0	0	195,868	0	0	0	3,878	10/31/2025
795830-AV-0	SALVATION ARMY		09/01/2020	Call @ 100.00		90,000	90,000	80,672	85,163	0	393	0	393	0	85,555	0	4,445	4,445	5,073	09/01/2026
80306A-AA-8	SAPA 2018-1 A - ABS	C	12/15/2020	Paydown		897,784	897,784	895,649	895,881	0	1,902	0	1,902	0	897,784	0	0	0	20,161	12/15/2040
81377A-AD-4	SABR 2006-HE2 A2C - RMBS		11/25/2020	Paydown		666,556	666,557	375,415	383,647	0	282,910	0	282,910	0	666,557	0	0	0	6,535	07/25/2036
81412Q-AC-5	SECURITY BENEFIT LIFE INSURANCE COMPANY		03/06/2020	Seaport Global Securities LLC		3,748,868	3,535,000	3,087,972	3,171,232	0	2,728	0	2,728	0	3,173,960	0	574,908	574,908	118,511	10/01/2033
816300-AH-0	SELECTIVE INSURANCE GROUP INC		01/06/2020	CROSS TRADE		2,389,560	2,000,000	1,979,990	1,980,228	0	9	0	9	0	1,980,237	0	409,323	409,323	39,417	03/01/2049
81745C-AA-1	SEMT 2013-7 A1 - CMO/RMBS		12/01/2020	Various		1,218,763	1,299,276	1,282,798	1,287,642	0	745	0	745	0	1,288,388	0	(69,625)	(69,625)	10,476	06/25/2043
81746D-AU-4	SEMT 2017-5 A19 - CMO/RMBS		03/26/2020	Various		1,474,552	1,531,610	1,537,832	1,536,247	0	(414)	0	(414)	0	1,535,833	0	(61,281)	(61,281)	17,081	08/26/2047
82323M-AA-7	SAIL 2018-1 CN - ABS		12/17/2020	Paydown		10,682	10,682	10,682	10,682	0	0	0	0	0	10,682	0	0	0	19	09/15/2065
82652M-AA-6	SRFC 2016-2 A - RMBS		12/20/2020	Paydown		57,095	57,095	57,083	57,067	0	27	0	27	0	57,095	0	0	0	657	07/20/2033
82652M-AB-4	SRFC 2016-2 B - RMBS		12/20/2020	Paydown		42,821	42,821	42,818	42,815	0	6	0	6	0	42,821	0	0	0	588	07/20/2033
82652X-AA-4	SRFC 161 A - RMBS		10/20/2020	Paydown		562,576	562,576	562,474	562,543	0	33	0	33	0	562,576	0	0	0	12,313	03/21/2033
827304-AA-4	SLVRR 2019-1 A - ABS	C	12/15/2020	Paydown		44,001	44,001	44,001	44,001	0	0	0	0	0	44,001	0	0	0	784	07/15/2044
828807-CE-5	SIMON PROPERTY GROUP LP		02/14/2020	Morgan Stanley & Co. LLC		21,401,804	14,135,000	18,418,046	18,100,850	0	(16,507)	0	(16,507)	0	18,084,342	0	3,317,461	3,317,461	524,762	02/01/2040
83405A-AA-2	SOLP 2017-1 A - ABS		11/25/2020	Paydown		15,694	15,694	15,693	15,693	0	1	0	1	0	15,694	0	0	0	232	01/26/2026
83416W-AA-1	SOLAR STAR FUNDING LLC		12/30/2020	Paydown		297,521	297,521	303,367	303,061	0	(5,540)	0	(5,540)	0	297,521	0	0	0	14,914	06/30/2035
835407-AA-5	SOMPO JAPAN INSURANCE INC	C	01/24/2020	DEUTSCHE BANK SECURITIES, INC.		856,008	800,000	829,920	822,058	0	(470)	0	(470)	0	821,588	0	34,420	34,420	14,200	03/28/2073
83546D-AB-4	SONIC 131R A2 - ABS		01/20/2020	Paydown		475,758	475,758	472,701	474,581	0	1,178	0	1,178	0	475,758	0	0	0	1,635	07/20/2043
83546D-AF-5	SONIC 2018-1 A2 - RMBS		12/20/2020	Paydown		14,000	14,000	13,995	13,996	0	4	0	4	0	14,000	0	0	0	305	02/20/2048
83611X-AC-8	SVHE 2006-EQ2 A3 - RMBS		12/28/2020	Paydown		1,303,294	1,303,294	1,020,057	1,039,560	0	263,734	0	263,734	0	1,303,294	0	0	0	8,424	01/25/2037
84858E-AA-4	SPIRIT AIRLINES CLASS B PASS THROUGH CER		11/01/2020	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/01/2025
853254-BM-1	STANDARD CHARTERED PLC	C	11/19/2020	CROSS TRADE		518,895	500,000	500,000	500,000	0	0	0	0	0	500,000	0	18,895	18,895	28,726	01/20/2023
85572V-AA-8	STARR 2019-2 A - ABS	C	12/15/2020	Paydown		2,764,368	2,764,368	2,764,327	2,764,324	0	44	0	44	0	2,764,368	0	0	0	50,888	11/15/2044
85573L-AA-9	STARR 2019-1 A - ABS	C	12/15/2020	Paydown		635,331	635,331	635,302	635,306	0	25	0	25	0	635,331	0	0	0	11,215	03/15/2044
859428-AT-1	STERLING NATIONAL BANK		01/06/2020	STIFEL NICOLAUS & COMPANY INC.		1,785,000	1,750,000	1,758,750	1,752,611	0	(39)	0	(39)	0	1,752,572	0	32,428	32,428	24,755	04/01/2026
86212V-AD-6	STR 2018-1 A1 - ABS		12/20/2020	Paydown		23,606	23,606	23,599	23,601	0	5	0	5	0	23,606	0	0	0	470	10/20/2048
86212V-AE-4	STR 2018-1 A2 - ABS		12/20/2020	Paydown		306,873	306,873	307,571	307,507	0	(634)	0	(634)	0	306,873	0	0	0	5,906	10/20/2048
86212V-AF-1	STR 2018-1 A3 - ABS		12/20/2020	Paydown		24,508	24,508	24,681	17,653	0	(158)	0	(158)	0	24,508	0	0	0	505	10/20/2048

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
86212V-AG-9	STR 2018-1 A4 - ABS		12/20/2020	Paydown		26,533	26,533	27,003	18,181	0	(452)	0	(452)	0	26,533	0	0	0	568	10/20/2048
86212X-AB-6	STR 2019-1 A2 - ABS		12/20/2020	Paydown		20,583	20,583	20,583	20,575	0	8	0	8	0	20,583	0	0	0	402	11/22/2049
86213A-AB-5	STR 2013-3 A2 - ABS		12/20/2020	Paydown		1,415,895	1,349,196	1,348,432	1,348,846	0	3	0	3	0	1,348,850	0	67,046	67,046	4,556	11/20/2043
86358R-C2-1	SASC 2002-9 A2 - RMBS		12/28/2020	Paydown		86,502	86,502	79,879	86,269	0	233	0	233	0	86,502	0	0	0	599	10/25/2027
86359B-LE-9	SARM 2004-1 4A1 - CMO/RMBS		12/01/2020	Paydown		20,956	20,956	20,138	20,223	0	733	0	733	0	20,956	0	0	0	568	03/25/2034
86359B-UF-6	SASC 2004-11XS A5B - RMBS		12/01/2020	Paydown		162,270	162,270	162,310	161,599	0	670	0	670	0	162,270	0	0	0	4,854	06/25/2034
86359B-XK-2	SASC 2004-16XS A3B - RMBS		12/01/2020	Paydown		152,906	152,906	135,248	135,248	0	17,658	0	17,658	0	152,906	0	0	0	4,019	08/25/2034
86668@-AA-8	SCA 2019-1 A		12/15/2020	Paydown		34,553	34,553	34,553	34,553	0	0	0	0	0	34,553	0	0	0	803	12/15/2027
86745J-AA-5	SNVA 181 A - ABS		07/22/2020	Paydown		524,896	524,896	524,784	524,767	0	129	0	129	0	524,896	0	0	0	17,011	07/20/2048
869504-AC-4	SPSS 2011-1 B - ABS		12/15/2020	Paydown		96,354	96,354	96,352	96,355	0	(1)	0	(1)	0	96,354	0	0	0	4,016	11/15/2058
869507-AA-1	SPSS 2017-1 A - ABS		12/15/2020	Paydown		11,563	11,563	11,558	11,579	0	(16)	0	(16)	0	11,563	0	0	0	144	01/15/2071
869509-AA-7	SPSS-121-A - ABS		12/15/2020	Paydown		47,712	47,712	46,072	46,183	0	1,529	0	1,529	0	47,712	0	0	0	1,372	11/15/2052
87249X-AA-3	THLLS 2 A1 - CDO		01/30/2020	Deutsche Bank		8,222,750	8,250,000	8,250,000	8,250,000	0	0	0	0	0	8,250,000	0	(27,250)	(27,250)	121,559	10/17/2031
87250L-AA-5	THLLS 1 A - CDO		02/03/2020	AMHERST PIERPONT SECURITIES		17,983,800	18,000,000	18,000,000	18,000,000	0	0	0	0	0	18,000,000	0	(16,200)	(16,200)	215,656	04/15/2030
87342R-AD-6	BELL 181 A21 - RMBS		11/25/2020	Paydown		170,000	170,000	166,188	132,450	0	3,768	0	3,768	0	170,000	0	0	0	4,331	11/25/2048
87342R-AE-4	BELL 181 A22 - RMBS		11/25/2020	Paydown		129,300	129,300	129,300	129,300	0	0	0	0	0	129,300	0	0	0	3,807	11/25/2048
87404L-AA-0	TLWND 2019-1 A - ABS	C	12/15/2020	Paydown		634,933	634,933	504,764	41,322	0	127,291	0	127,291	0	634,933	0	0	0	7,948	12/15/2044
87407P-AE-0	TAL 2013-2 A - ABS		09/21/2020	Paydown		391,667	391,667	393,197	392,333	0	(666)	0	(666)	0	391,667	0	0	0	9,541	11/22/2038
878091-BC-0	TEACHERS INSURANCE AND ANNUITY ASSOCIATI		06/30/2020	WELLS FARGO SECURITIES LLC		35,582,942	(20,770,000)	34,871,096	34,235,931	0	(107,017)	0	(107,017)	0	34,128,914	0	1,454,028	1,454,028	913,575	12/16/2039
88023U-AD-3	TEMPUR SEALY INTERNATIONAL INC		09/21/2020	CROSS TRADE		2,131,500	2,100,000	2,110,500	2,106,690	0	(1,178)	0	(1,178)	0	2,105,512	0	25,988	25,988	110,906	10/15/2023
88023U-AG-6	TEMPUR SEALY INTERNATIONAL INC		09/21/2020	CROSS TRADE		3,735,000	3,600,000	3,549,600	3,562,381	0	3,594	0	3,594	0	3,565,975	0	169,025	169,025	152,900	06/15/2026
88315F-AE-1	TMCL 2017-2 A - RMBS	C	09/22/2020	Paydown		3,258,599	3,258,599	3,196,189	3,205,109	0	53,490	0	53,490	0	3,258,599	0	0	0	82,982	06/20/2042
88315L-AA-6	TMCL 2018-1 A - RMBS	C	09/21/2020	Paydown		11,449,500	11,449,500	11,247,838	11,263,149	0	186,351	0	186,351	0	11,449,500	0	0	0	343,498	07/20/2043
88315L-AC-2	TMCL 2019-1 A - ABS	C	12/20/2020	Paydown		332,480	332,480	326,541	272,392	0	5,938	0	5,938	0	332,480	0	0	0	6,433	04/20/2044
88576V-AA-8	HENDR 2008-3 A1 - RMBS		12/15/2020	Paydown		179,095	179,095	198,844	202,344	0	(23,249)	0	(23,249)	0	179,095	0	0	0	7,291	06/15/2045
88576X-AA-4	HENDR 2010-1 A - RMBS		12/15/2020	Paydown		64,025	64,025	64,008	64,556	0	(532)	0	(532)	0	64,025	0	0	0	1,786	07/15/2059
88576X-AB-2	HENDR 2010-1 B - RMBS		12/15/2020	Paydown		74,781	74,781	74,745	74,780	0	1	0	1	0	74,781	0	0	0	3,520	07/15/2061
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
88632A-AA-6	TBMLT 2018-3 A1 - CMO/RMBS		04/14/2020	Various		6,789,665	6,713,089	6,644,910	6,642,399	0	17,653	0	17,653	0	6,660,052	0	129,612	129,612	92,394	11/25/2048
88732J-AW-8	SPECTRUM MANAGEMENT HOLDING COMPANY LLC		02/01/2020	Maturity @ 100.00		500,000	500,000	533,774	500,401	0	(401)	0	(401)	0	500,000	0	0	0	12,500	02/01/2020
88948A-BC-0	TOLL ROAD INVESTORS PARTNERSHIP II LP		06/03/2020	WELLS FARGO SECURITIES LLC		19,326,250	27,300,000	15,060,591	17,727,246	0	442,226	0	442,226	0	18,169,471	0	1,156,779	1,156,779	0	02/15/2027
89566E-A@-7	TRI-STATE GENERATION & TRANSMISSIO		04/08/2020	Paydown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	6,310	04/08/2021
89655X-AA-6	TRL 2006-1 A - ABS		03/16/2020	Paydown		3,211,715	3,079,663	3,063,318	3,070,306	0	9,357	0	9,357	0	3,079,663	0	132,052	132,052	44,432	05/14/2036
89655Y-AA-4	TRL 2009-1 A - ABS		12/16/2020	Paydown		46,133	46,133	50,631	50,148	0	(4,016)	0	(4,016)	0	46,133	0	0	0	1,588	11/16/2039
89656C-AA-1	TRL 2010-1 NTS - RMBS		12/16/2020	Paydown		136,801	136,801	141,835	141,238	0	(4,437)	0	(4,437)	0	136,801	0	0	0	4,659	10/16/2040
89657A-AA-4	TRL 181 A1 - RMBS		10/19/2020	Paydown		424,609	424,609	424,452	424,124	0	484	0	484	0	424,609	0	0	0	13,002	06/17/2048
89679H-AA-3	TCF 171 A - RMBS		09/21/2020	Paydown		285,975	285,975	285,923	285,730	0	245	0	245	0	285,975	0	0	0	7,214	06/20/2042
89679H-AJ-4	TCF 181 A - ABS		09/20/2020	Paydown		5,940,000	5,940,000	5,849,740	5,853,897	0	86,103	0	86,103	0	5,940,000	0	0	0	168,863	03/20/2043
89989F-AA-2	TURBN 131 A - ABS	C	01/15/2020	Paydown		1,181	1,181	1,168	1,174	0	7	0	7	0	1,181	0	0	0	8	12/13/2048
90139A-AA-0	CL-DAL 2020 A - ABS		12/15/2020	Paydown		635,308	635,453	635,453	0	0	0	0	0	0	635,453	0	(145)	(145)	3,512	12/15/2045
90139A-AB-8	CL-DAL 2020 B - ABS		12/15/2020	Paydown		128,328	128,477	128,477	0	0	0	0	0	0	128,477	0	(149)	(149)	7,991	12/15/2045
90215L-AA-3	LTCGS 2018-A N - ABS		12/15/2020	Paydown		726,544	726,544	725,928	726,220	0	324	0	324	0	726,544	0	0	0	30,663	06/15/2048
90265E-AL-4	UDR INC		03/30/2020	WELLS FARGO SECURITIES LLC		8,685,866	9,124,000	8,417,559	8,543,471	0	18,994	0	18,994	0	8,562,465	0	123,400	123,400	157,009	09/01/2026
90313Q-AQ-8	UNUM CORPORATION		01/06/2020	CROSS TRADE		2,442,260	2,000,000	2,318,200	2,280,820	0	(935)	0	(935)	0	2,279,885	0	162,375	162,375	23,168	02/01/2028
90345W-AE-4	AMERICAN AIRLINES INC - ABS		06/04/2020	Various		1,089,449	1,349,719	1,461,070	1,394,357	0	(14,001)	0	(14,001)	0	1,380,356	0	(290,907)	(290,907)	46,773	12/03/2022
90783S-AA-0	UNION PACIFIC RAILROAD CO 2003 1 PASS TH		07/02/2020	Paydown		89,362	89,362	94,724	93,811	0	(4,449)	0	(4,449)	0	89,362	0	0	0	7,700	01/02/2024
909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013		08/15/2020	Paydown		2,492	2,492	2,492	2,492	0	0	0	0	0	2,492	0	0	0	80	02/15/2027
90931M-AA-4	UNITED AIRLINES INC - ABS		07/07/2020	Paydown		26,383	26,383	26,383	26,383	0	0	0	0	0	26,383	0	0	0	683	01/07/2030
90932P-AA-6	UNITED AIRLINES INC - ABS		10/11/2020	Paydown		54,356	54,356	54,356	54,356	0	0	0	0	0	54,356	0	0	0	1,630	10/11/2027
90983V-AA-1	UNITED COMMUNITIES LLC		09/15/2020	Paydown		2,131	2,131	1,801	1,839	0	293	0	293	0	2,131	0	0	0	90	09/15/2051
911308-AB-0	UNITED PARCEL SERVICE INC		08/27/2020	BAIRD, ROBERT W., & COMPANY IN		4,475,352	2,969,000	4,226,894	3,961,667	0	(58,792)	0	(58,792)	0	3,902,874	0	572,478	572,478	218,593	04/01/2030
92211M-AC-7	VDC 2018-1 A2 - ABS		10/05/2020	Paydown		7,853,333	7,853,333	7,853,333	7,853,333	0	0	0	0	0	7,853,333	0	0	0	618,285	02/16/2043
92211M-AE-3	VDC 2018-2 A2 - ABS		12/15/2020	Paydown		3,750	3,750	3,604	0	0	147	0	147	0	3,750	0	0	0	66	11/16/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92212K-AA-4	VDC 2019-1 A2 - ABS		12/15/2020	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	130	07/15/2044
92537K-AB-0	VERUS 194 A2 - CMO/RMBS		05/01/2020	Paydown		24,694	24,694	24,694	24,692	0	2	0	2	0	24,694	0	0	0	194	10/25/2059
92826C-AE-2	VISA INC		04/07/2020	CITIGROUP GLOBAL MARKETS INC.		1,542,875	1,250,000	1,382,625	1,369,575	0	(1,612)	0	(1,612)	0	1,367,962	0	174,913	174,913	16,571	12/14/2035
92912V-AS-4	VOYA 142R BR - CDO		03/12/2020	Paydown		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	8,963	04/17/2030
92935J-BC-8	WFRBS 2011-C2 A4 - CMBS		11/18/2020	Paydown		2,496,453	2,496,453	2,751,830	2,529,880	0	(33,427)	0	(33,427)	0	2,496,453	0	0	0	96,005	02/15/2044
93042#-AA-9	CTL - WALGREENS (LAMBERTVILLE MI)		12/15/2020	Paydown		27,440	27,416	27,416	27,417	0	(1)	0	(1)	0	27,416	0	25	25	815	06/30/2033
933637-AJ-9	WAMU 2006-AR18 3A3 - CMO/RMBS		12/01/2020	Paydown		43,638	43,259	20,764	25,903	0	17,356	0	17,356	0	43,259	0	379	379	824	01/25/2037
93934F-DF-6	WMALT 2005-8 3C1 - CMO/RMBS		12/01/2020	Paydown		63,582	75,845	59,091	46,141	0	29,704	0	29,704	0	75,845	0	(12,263)	(12,263)	2,483	10/25/2035
93935E-AC-8	WMALT 2006-8 A3A - RMBS		12/01/2020	Paydown		33,789	33,789	23,760	28,563	0	9,120	3,894	5,226	0	33,789	0	0	0	452	10/25/2036
93935H-AH-0	WMALT 2006-7 A5 - RMBS		12/01/2020	Paydown		123,224	123,224	71,799	47,347	0	75,876	0	75,876	0	123,224	0	0	0	1,437	09/25/2036
942683-AH-6	ACTAVIS INC	C	05/14/2020	ASSGN		9,122,794	7,845,000	7,683,715	7,693,831	0	1,369	0	1,369	0	7,695,199	0	1,427,595	1,427,595	224,754	10/01/2042
94353W-AA-3	WAAV 171 A - ABS		12/15/2020	Paydown		37,893	37,893	37,892	38,045	0	(152)	0	(152)	0	37,893	0	0	0	675	11/15/2042
94354K-AA-8	WAAV 191 A - ABS		12/15/2020	Paydown		111,105	111,105	108,401	81,093	0	2,704	0	2,704	0	111,105	0	0	0	1,716	09/15/2044
94973V-AL-1	ANTHEM INC		01/06/2020	FHN FINANCIAL SECURITIES CORP		2,689,715	2,150,000	2,088,900	2,102,909	0	33	0	33	0	2,102,942	0	586,772	586,772	60,442	01/15/2036
94987M-AB-7	WFCM 2010-C1 A2 - CMBS		08/17/2020	Paydown		454,866	454,866	468,584	455,048	0	(182)	0	(182)	0	454,866	0	0	0	8,613	11/18/2043
95001G-AL-7	WFCM 2017-C42 B - CMBS		12/09/2020	GOLDMAN, SACHS & CO.		449,000	400,000	411,992	409,786	0	(1,084)	0	(1,084)	0	408,703	0	40,297	40,297	16,453	12/16/2050
95058K-AE-8	WEN 2018-1 A22 - RMBS		12/15/2020	Paydown		22,500	22,500	22,265	22,288	0	212	0	212	0	22,500	0	0	0	546	03/16/2048
95829T-AA-3	WESTERN GROUP HSG LP		09/15/2020	Paydown		29,408	29,408	30,145	29,010	0	(710)	0	(710)	0	29,408	0	0	0	1,483	03/15/2057
962166-BR-4	WEYERHAEUSER CO		08/24/2020	MARKETAXESS CORPORATION		727,790	500,000	632,991	623,739	0	(4,962)	0	(4,962)	0	618,776	0	109,014	109,014	34,929	03/15/2032
96928*-CF-2	CTL - WALGREENS POOL II		12/15/2020	Paydown		20,799	20,794	20,137	20,283	0	510	0	510	0	20,794	0	5	5	819	06/15/2034
96928*-DD-6	CTL - WALGREENS (BETHEL PARK PA)		12/15/2020	Paydown		22,893	22,893	22,893	22,893	0	0	0	0	0	22,893	0	0	0	821	10/15/2034
96928*-EB-9	CTL - WALMART (ANAHEIM CA)		12/15/2020	Paydown		197,486	197,486	197,486	197,486	0	0	0	0	0	197,486	0	0	0	5,267	01/15/2023
96928*-EH-6	CTL - DELHAIZE (WILLIAMSBURG VA)		12/25/2020	Paydown		66,461	66,461	66,461	66,461	0	0	0	0	0	66,461	0	0	0	1,981	10/15/2031
970631-AA-5	WESTF 2012-A A1 - ABS		04/02/2020	Paydown		3,759,352	3,743,206	3,715,403	3,724,106	0	19,100	0	19,100	0	3,743,206	0	16,147	16,147	57,599	09/15/2037
974153-AA-6	WING 18A A2 - RMBS		11/20/2020	Paydown		9,143,527	8,912,650	8,912,650	8,912,650	0	0	0	0	0	8,912,650	0	230,877	230,877	399,165	12/05/2048
97650W-AG-3	WINTRUST FINANCIAL CORP		06/08/2020	Various		7,259,771	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	259,771	259,771	161,315	06/06/2029
97652Q-AC-3	WIN 142 A3 - CMO/RMBS		12/01/2020	Paydown		173,736	173,736	176,125	176,897	0	(3,161)	0	(3,161)	0	173,736	0	0	0	3,482	09/20/2044
980236-AQ-6	WOODSIDE FINANCE LTD	C	04/06/2020	J.P. Morgan Securities LLC		3,666,340	4,000,000	3,635,918	3,993,170	0	151	357,402	(357,251)	0	3,635,918	0	30,421	30,421	106,872	03/04/2029
98462Y-C#-5	YAMANA GOLD INC.	A	01/08/2020	CROSS TRADE		2,755,493	2,670,000	2,670,000	2,670,000	0	0	0	0	0	2,670,000	0	85,493	85,493	5,318	06/30/2023
BCC28G-EV-9	ATLSS 2014-1 A - ABS		03/15/2020	Paydown		2,327,845	2,327,845	2,327,845	2,327,845	0	0	0	0	0	2,327,845	0	0	0	29,851	12/15/2039
BGH4VU-Z5-8	EFLAND 2016-1 NOTE - ABS		12/15/2020	Paydown		370,767	370,767	370,767	370,767	0	0	0	0	0	370,767	0	0	0	13,541	05/15/2030
BGH5ZA-HX-4	VICOF 2 TERM LOAN FUNDED - ABS		10/07/2020	Paydown		(34,266)	(34,266)	(34,266)	(34,266)	0	0	0	0	0	(34,266)	0	0	0	0	08/16/2027
BGH6PL-YA-0	HYPERSCALE FUNDING COLLATERAL LOAN		08/01/2020	Reclassification		21,187,500	(21,187,500)	21,187,500	0	0	0	0	0	0	21,187,500	0	0	0	0	08/15/2030
BGH6UA-2X-3	AV-DAL 2020 A - ABS		12/15/2020	Paydown		38,502	38,502	38,502	0	0	0	0	0	0	38,502	0	0	0	123	12/15/2045
G0620B-AC-2	ATLSS 2014-1 B - ABS		03/15/2020	Paydown		270,110	270,110	270,110	270,110	0	0	0	0	0	270,110	0	0	0	3,095	12/15/2039
G0685#-AA-9	AVOLON 2017-1 LOANS - ABS	D	12/20/2020	Redemption @ 100.00		224,919	224,919	224,919	224,919	0	0	0	0	0	224,919	0	0	0	4,987	12/31/2024
G0685*-AA-3	AVOLON 2017-2 LOANS - ABS	D	12/20/2020	Redemption @ 100.00		1,847,236	1,847,236	1,847,236	1,847,236	0	0	0	0	0	1,847,236	0	0	0	34,348	05/31/2025
G2615*-AC-0	DCC TREASURY 2010 LIMITED	D	03/24/2020	Maturity @ 100.00		20,000,000	20,000,000	21,249,003	20,099,816	0	(99,816)	0	(99,816)	0	20,000,000	0	0	0	548,794	03/24/2020
P00173-AA-5	ABY TRANSMISION SUR SA	D	10/30/2020	Paydown		26,988	26,988	29,903	29,789	0	(2,801)	0	(2,801)	0	26,988	0	0	0	928	04/30/2043
P3697U-AD-0	EMBOTELLADORA ANDINA SA	D	08/25/2020	Citi Bank		1,671,199	1,521,000	1,585,960	1,570,794	0	(8,107)	0	(8,107)	0	1,562,687	0	108,512	108,512	68,656	10/01/2023
T6827#-AA-1	GUGGENHEIM NSA NAPOLI-MIRABELLA TR	C	10/01/2020	Paydown		98,682	98,682	98,682	98,682	0	0	0	0	0	98,682	0	0	0	2,934	10/01/2045
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						951,861,050	604,405,423	933,526,688	904,880,889	0	(662,470)	5,323,749	(5,986,218)	0	926,617,438	0	22,737,530	22,737,530	32,355,288	XXX
055451-AX-6	BHP BILLITON FINANCE (USA) LTD	C	12/30/2020	Call @ 100.00		33,555,086	27,650,000	30,258,496	29,853,584	0	(316,074)	0	(316,074)	0	29,537,509	0	(1,380,673)	(1,380,673)	7,437,191	10/19/2075
05946K-AG-6	BANCO BILBAO VIZCAYA ARGENTARIA SA	C	04/28/2020	BNP SECURITIES		549,720	600,000	601,750	601,663	0	(90)	0	(90)	0	601,572	0	(51,852)	(51,852)	15,708	12/29/2049
084423-80-5	W. R. BERKLEY CORP		05/22/2020	Various		652,109	670,000	670,000	670,000	0	0	0	0	0	670,000	0	(17,891)	(17,891)	9,871	12/30/2059
25746U-DD-8	DOMINION ENERGY INC		03/26/2020	Morgan Stanley		951,200	1,160,000	1,161,350	1,161,337	0	(60)	0	(60)	0	1,161,278	0	(210,078)	(210,078)	16,032	12/31/2049
30958P-AA-1	FARMERS EXCHANGE CAPITAL II		06/30/2020	Reclassification		3,147,335	(3,000,000)	3,159,645	3,150,982	0	(3,647)	0	(3,647)	0	3,147,335	0	0	0	92,265	11/01/2053
38144G-AB-7	GOLDMAN SACHS GROUP INC		05/19/2020	Merril Lynch Pierce Fenner Smith		493,113	515,000	515,000	515,000	0	0	0	0	0	515,000	0	(21,888)	(21,888)	13,171	12/29/2049
46625H-HA-1	JPMORGAN CHASE & CO		05/08/2020	JP MORGAN SECURITIES LLC		1,015,634	1,122,000	1,132,237	1,122,000	0	0	0	0	0	1,122,000	0	(106,366)	(106,366)	31,941	12/29/2049
591560-AA-5	METLIFE CAPITAL TRUST IV		06/30/2020	Reclassification		3,597,156	(3,455,000)	3,612,515	3,600,890	0	(3,734)	0	(3,734)	0	3,597,156	0	0	0	136,041	12/15/2067

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
606839-AB-4	MITSUI SUMITOMO INSURANCE CO LTD	C	03/18/2020	CITIGROUP GLOBAL MARKETS INC.		210,500	200,000	200,000	200,000	0	0	0	0	0	200,000	0	10,500	10,500	5,335	12/29/2049
654579-AE-1	NIPPON LIFE INSURANCE CO	C	05/19/2020	CITIGROUP GLOBAL MARKETS INC.		880,000	800,000	793,400	793,605	0	48	0	48	0	793,653	0	86,347	86,347	31,438	01/20/2046
744320-80-5	PRUDENTIAL FINANCIAL INC		12/31/2020	Various		219,997	193,075	192,612	191,759	0	10	0	10	0	191,769	0	28,228	28,228	10,860	08/15/2058
744320-AL-6	PRUDENTIAL FINANCIAL INC		05/13/2020	CROSS TRADE		1,191,300	1,140,000	1,140,000	1,140,000	0	0	0	0	0	1,140,000	0	51,300	51,300	45,580	09/15/2042
759351-80-2	REINSURANCE GROUP OF AMERICA INC		02/05/2020	Various		954,845	805,225	817,372	812,782	0	(76)	0	(76)	0	812,706	0	142,138	142,138	0	06/15/2056
780097-AH-4	NATWEST GROUP PLC	C	09/21/2020	Corporate Action		1,237,976	800,000	1,004,019	984,861	0	(11,505)	0	(11,505)	0	973,356	0	264,620	264,620	60,168	12/29/2049
842587-80-0	SOUTHERN CO		06/18/2020	J.P. MORGAN SECURITIES LLC		316,181	315,000	315,000	0	0	0	0	0	0	315,000	0	1,181	1,181	4,808	01/30/2080
86564C-AA-8	SUMITOMO LIFE INSURANCE CO	C	12/17/2020	DAIWA CAPITAL MARKETS AMERICA		846,000	750,000	815,450	800,141	0	(12,312)	0	(12,312)	0	787,829	0	58,171	58,171	61,072	09/20/2073
949746-PM-7	WELLS FARGO & CO		03/16/2020	Various		2,661,935	2,660,000	2,795,425	2,660,000	0	0	0	0	0	2,660,000	0	1,935	1,935	33,698	12/29/2049
D17047-2W-6	COMMERZBANK AG	D	04/27/2020	PERSHING LLC JERSEY CITY		526,380	600,000	610,878	610,850	0	(560)	0	(560)	0	610,290	0	(83,910)	(83,910)	33,833	12/29/2049
4899999. Subtotal - Bonds - Hybrid Securities						53,006,467	33,525,300	49,795,148	48,869,455	0	(348,000)	0	(348,000)	0	48,836,455	0	(1,228,238)	(1,228,238)	8,039,013	XXX
47714F-AL-8	JETBLUE AIRWAYS CORPORATION T/L (6/20)		12/31/2020	Redemption @ 100.00		21,250	21,250	20,613	0	0	66	0	66	0	20,678	0	572	572	464	06/12/2024
49549*-AA-3	KJ FDG SEC TL		07/01/2020	Adjustment		0	0	0	2,187	0	0	0	0	0	2,187	0	(2,187)	(2,187)	0	12/01/2049
81104B-AC-4	Term Loan B : HealthChannels Inc		12/31/2020	Redemption @ 100.00		5,115	5,115	4,396	0	0	46	0	46	0	4,443	0	673	673	68	04/03/2025
BGH6MC-PS-4	US FOODS INC 1L TLB APRIL 2020 CL		12/31/2020	Redemption @ 100.00		306,250	306,250	284,813	0	0	1,725	0	1,725	0	286,537	0	19,713	19,713	4,037	04/24/2025
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						332,615	332,615	309,821	2,187	0	1,837	0	1,837	0	313,845	0	18,770	18,770	4,569	XXX
8399997. Total - Bonds - Part 4						1,837,535,302	1,459,857,718	1,722,605,214	1,705,622,363	0	(1,004,445)	5,323,749	(6,328,194)	0	1,727,774,286	0	101,856,683	101,856,683	55,211,354	XXX
8399998. Total - Bonds - Part 5						149,526,008	147,989,135	145,833,172		0	(52,764)	0	(52,764)	0	145,780,408	0	3,745,600	3,745,600	1,835,597	XXX
8399999. Total - Bonds						1,987,061,310	1,607,846,853	1,868,438,386	1,705,622,363	0	(1,057,209)	5,323,749	(6,380,957)	0	1,873,554,694	0	105,602,283	105,602,283	57,046,950	XXX
020002-83-8	ALLSTATE CORP		06/02/2020	Various	19,809.000	514,963	0.00	495,225	495,225	0	0	0	0	0	495,225	0	19,738	19,738	12,628	
03768E-40-2	APOLLO GLOBAL MANAGEMENT LLC		04/16/2020	Various	15,000.000	374,775	0.00	374,223	374,223	0	0	0	0	0	374,223	0	552	552	5,977	
054561-20-4	AXA EQUITABLE HOLDINGS INC		01/08/2020	JEFFERIES LLC	22,700.000	587,852	0.00	566,950	566,950	0	0	0	0	0	566,950	0	20,902	20,902	0	
060505-31-0	BANK OF AMERICA CORP		01/27/2020	Call @ 25.00	22,849.000	571,225	0.00	581,861	581,861	0	0	0	0	0	581,861	0	(10,636)	(10,636)	9,282	
14040H-40-2	CAPITAL ONE FINANCIAL CORP		03/02/2020	Call @ 25.00	20,300.000	507,500	0.00	512,718	512,718	0	0	0	0	0	512,718	0	(5,218)	(5,218)	7,613	
26441C-BG-9	DUKE ENERGY CORP		06/18/2020	Various	400,000.000	408,552	0.00	400,000	400,000	0	0	0	0	0	400,000	0	8,552	8,552	4,983	
319626-30-5	FIRST CITIZENS BANCSHARES INC (DELAWARE)		05/18/2020	Various	32,616.000	814,142	0.00	815,400	0	0	0	0	0	0	815,400	0	(1,258)	(1,258)	0	
33616C-78-7	FIRST REPUBLIC BANK		10/02/2020	Various	31,325.000	775,729	0.00	783,125	783,125	0	0	0	0	0	783,125	0	(7,396)	(7,396)	17,331	
404280-60-4	HSBC HOLDINGS PLC	C	12/14/2020	J.P. MORGAN SECURITIES LLC	9,000.000	225,964	0.00	216,184	0	0	0	0	0	0	216,184	0	9,781	9,781	10,463	
48127R-46-1	JPMORGAN CHASE & CO		03/01/2020	Call @ 25.00	13,918.000	347,950	0.00	353,236	353,236	0	0	0	0	0	353,236	0	(5,286)	(5,286)	5,328	
55261F-AL-8	M&T BANK CORP		05/28/2020	Morgan Stanley	500,000.000	495,833	0.00	500,000	500,000	0	0	0	0	0	500,000	0	(4,167)	(4,167)	12,569	
693475-83-2	PNC FINANCIAL SERVICES GROUP INC		08/13/2020	Various	19,297.000	488,492	0.00	492,485	492,485	0	0	0	0	0	492,485	0	(3,993)	(3,993)	12,965	
69360J-62-8	PS BUSINESS PARKS INC		05/22/2020	Various	7,319.000	182,570	0.00	187,921	187,921	0	0	0	0	0	187,921	0	(5,351)	(5,351)	2,379	
74460W-10-7	PUBLIC STORAGE		09/17/2020	WELLS FARGO SECURITIES LLC	22,500.000	562,308	0.00	571,810	571,810	0	0	0	0	0	571,810	0	(9,503)	(9,503)	21,938	
74460W-80-0	PUBLIC STORAGE		06/18/2020	WELLS FARGO SECURITIES LLC	53,454.000	1,344,231	0.00	1,359,811	1,359,811	0	0	0	0	0	1,359,811	0	(15,580)	(15,580)	28,524	
74460W-87-5	PUBLIC STORAGE		09/17/2020	Various	29,133.000	730,582	0.00	738,072	738,072	0	0	0	0	0	738,072	0	(7,491)	(7,491)	25,155	
857477-BA-0	STATE STREET CORP		03/19/2020	CREDIT SUISSE SECURITIES (USA)	375,000.000	294,492	0.00	374,531	374,531	0	0	0	0	0	374,531	0	(80,039)	(80,039)	0	
898302-84-4	TRUIST FINANCIAL CORP		09/10/2020	Various	22,427.000	571,453	0.00	573,395	573,395	0	0	0	0	0	573,395	0	(1,942)	(1,942)	20,285	
92339V-20-9	VEREIT INC		09/21/2020	Call @ 25.00	13,780.000	344,500	0.00	343,434	343,434	0	0	0	0	0	343,434	0	1,066	1,066	15,518	
929089-20-9	VOYA FINANCIAL INC		05/07/2020	Various	43,025.000	1,128,018	0.00	1,075,625	1,075,625	0	0	0	0	0	1,075,625	0	52,393	52,393	10,374	
949746-36-6	WELLS FARGO & CO		12/04/2020	Various	31,350.000	783,747	0.00	800,865	800,865	0	0	0	0	0	800,865	0	(17,117)	(17,117)	17,387	
949746-74-7	WELLS FARGO & CO		06/25/2020	Various	22,425.000	557,974	0.00	565,282	565,282	0	0	0	0	0	565,282	0	(7,308)	(7,308)	14,576	
94988U-73-0	WELLS FARGO & CO		12/15/2020	Call @ 25.00	20,000.000	500,000	0.00	517,547	517,547	0	0	0	0	0	517,547	0	(17,547)	(17,547)	30,000	
G16258-23-1	BROOKFIELD RENEWABLE PARTNERS LP	C	05/11/2020	Various	5,787.000	148,355	0.00	144,675	0	0	0	0	0	0	144,675	0	3,680	3,680	0	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						13,261,208	XXX	13,344,376	12,168,117	0	0	0	0	0	13,344,376	0	(83,168)	(83,168)	285,275	XXX
151327-20-2	CENTAUR FUNDING CORPORATION	C	04/21/2020	Maturity @ 1000.00	19,735.000	19,735,000	0.00	22,761,547	22,761,547	0	0	0	0	0	22,761,547	0	(3,026,547)	(3,026,547)	711,798	
744320-88-8	PRUDENTIAL FINANCIAL INC		12/30/2020	Various	27,438.000	707,721	0.00	685,950	0	0	0	0	0	0	685,950	0	21,771	21,771	3,724	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
842587-20-6	SOUTHERN CO		09/18/2020	WELLS FARGO SECURITIES LLC	14,000.000	354,892	0.00	357,476	357,476	0	0	0	0	0	357,476	0	(2,584)	(2,584)	16,406	
949746-RN-3	WELLS FARGO & CO		01/06/2020	BNP PARIBAS SECURITIES CORP.	3,369,000.000	3,781,714	0.00	3,427,218	3,401,750	0	(115)	0	(115)	0	3,401,635	0	380,079	380,079	0	
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						24,579,327	XXX	27,232,191	26,520,773	0	(115)	0	(115)	0	27,206,608	0	(2,627,281)	(2,627,281)	731,928	XXX
8999997. Total - Preferred Stocks - Part 4						37,840,535	XXX	40,576,566	38,688,891	0	(115)	0	(115)	0	40,550,984	0	(2,710,449)	(2,710,449)	1,017,203	XXX
8999998. Total - Preferred Stocks - Part 5						5,755,670	XXX	5,996,215		0	(32)	0	(32)	0	5,996,183	0	(240,513)	(240,513)	87,161	XXX
8999999. Total - Preferred Stocks						43,596,205	XXX	46,572,781	38,688,891	0	(147)	0	(147)	0	46,547,167	0	(2,950,962)	(2,950,962)	1,104,363	XXX
96MSCF-VD-5	FITZCARRALDO EQUITY FUNDED		10/01/2020	Adjustment	0.000	384,464		384,464	0	0	0	0	0	0	384,464	0	0	0	0	
96MSCF-VC-7	MOLLY AIDA EQUITY FUNDED		10/01/2020	Adjustment	0.000	1,803,101		1,803,101	0	0	0	0	0	0	1,803,101	0	0	0	0	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						2,187,564	XXX	2,187,564	0	0	0	0	0	0	2,187,564	0	0	0	0	XXX
BGH6PL-YB-8	HYPERSCALE FUNDING RESIDUAL EQUITY		08/01/2020	Reclassification	0.000	7,062,500		7,062,500	0	0	0	0	0	0	7,062,500	0	0	0	0	
9499999. Subtotal - Common Stocks - Mutual Funds						7,062,500	XXX	7,062,500	0	0	0	0	0	0	7,062,500	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						9,250,064	XXX	9,250,064	0	0	0	0	0	0	9,250,064	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5						36,907,839	XXX	31,271,834		0	0	0	0	0	31,271,834	0	5,636,005	5,636,005	29,250	XXX
9799999. Total - Common Stocks						46,157,903	XXX	40,521,898	0	0	0	0	0	0	40,521,898	0	5,636,005	5,636,005	29,250	XXX
9899999. Total - Preferred and Common Stocks						89,754,108	XXX	87,094,679	38,688,891	0	(147)	0	(147)	0	87,069,065	0	2,685,043	2,685,043	1,133,613	XXX
9999999 - Totals						2,076,815,418	XXX	1,955,533,065	1,744,311,253	0	(1,057,355)	5,323,749	(6,381,104)	0	1,960,623,759	0	108,287,326	108,287,326	58,180,564	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
13063D-XJ-2	CALIFORNIA ST		09/15/2020	MERRILL LYNCH PIERCE FENNER	11/01/2020	Call @ 100.00	2,265,000	2,267,883	2,265,000	2,265,000	0	(2,883)	0	(2,883)	0	0	0	0	87,203	64,597
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions							2,265,000	2,267,883	2,265,000	2,265,000	0	(2,883)	0	(2,883)	0	0	0	0	87,203	64,597
235036-6Z-8	DALLAS FORT WORTH TEX INTL ARPT REV		07/31/2020	Morgan Stanley & Co. LLC	12/16/2020	CITIBANK, N.A.	3,500,000	3,500,000	3,589,250	3,500,000	0	0	0	0	0	0	89,250	89,250	39,042	0
3199999. Subtotal - Bonds - U.S. Special Revenues							3,500,000	3,500,000	3,589,250	3,500,000	0	0	0	0	0	0	89,250	89,250	39,042	0
00119M-AG-4	AGL 3 C - CDO	C	06/24/2020	Various	09/23/2020	J.P. MORGAN SECURITIES INC.	2,000,000	1,872,063	1,962,000	1,874,987	0	2,924	0	2,924	0	0	87,013	87,013	31,148	12,634
00206R-40-9	AT&T INC		04/15/2020	Various	04/29/2020	Jefferies	125,000	130,709	133,703	129,280	0	(1,430)	0	(1,430)	0	0	4,423	4,423	2,915	0
020054-AG-7	ALM 5RRR DR3 - CDO		02/05/2020	BROWNSTONE INVESTMENT GROUP LLC	03/04/2020	Redemption @ 100.00	5,859,000	5,843,347	5,859,000	5,842,550	0	(797)	0	(797)	0	0	16,451	16,451	49,472	18,518
034863-AW-0	ANGLO AMERICAN CAPITAL PLC	C	07/02/2020	Various	09/21/2020	CROSS TRADE	8,100,000	9,774,612	9,993,213	9,739,524	0	(35,088)	0	(35,088)	0	0	253,689	253,689	220,219	114,188
038779-AB-0	ARBYS 2020-1 A2 - RMBS		07/24/2020	BARCLAYS CAPITAL INC	09/22/2020	BROWN BROTHERS HARRIMAN & CO	15,750,000	15,752,188	16,181,279	15,752,167	0	(20)	0	(20)	0	0	429,112	429,112	77,890	0
04009A-AJ-9	ARES LII D - CDO		09/10/2020	BARCLAYS CAPITAL INC FIXED INC	11/10/2020	Bank of New York Mellon	1,053,704	1,045,527	1,052,650	1,045,435	0	(92)	0	(92)	0	0	7,215	7,215	14,013	6,651
04010L-AZ-6	ARES CAPITAL CORP		09/16/2020	Merril Lynch Pierce Fenner Smith	09/18/2020	Various	3,205,000	3,251,344	3,255,771	3,251,344	0	0	0	0	0	0	4,426	4,426	23,459	23,459
04019L-AG-9	ARES 51 C - CDO	C	03/30/2020	BROWNSTONE INVESTMENT GROUP LLC	04/20/2020	J.P. MORGAN SECURITIES INC.	1,350,000	1,166,400	1,262,250	1,167,324	0	924	0	924	0	0	94,926	94,926	16,492	13,084
04623G-AA-1	ASRNT 4 E - CDO		03/11/2020	CREDIT SUISSE SECURITIES	06/25/2020	J.P. MORGAN SECURITIES INC.	3,000,000	2,636,250	2,625,000	2,644,381	0	8,131	0	8,131	0	0	(19,381)	(19,381)	113,599	38,216
056054-AG-4	BX 19XL D - CMBS		03/25/2020	J.P. MORGAN SECURITIES INC.	05/04/2020	J.P. MORGAN SECURITIES INC.	477,700	409,927	455,010	414,269	0	4,343	0	4,343	0	0	40,740	40,740	1,517	343
05682X-AA-9	BCC 194 E - CDO	C	03/09/2020	NOMURA SECURITIES/FIXED INCOME	06/25/2020	CREDIT SUISSE SECURITIES	2,700,000	2,355,750	2,434,320	2,354,947	0	(803)	0	(803)	0	0	79,373	79,373	145,493	68,178
08162N-AM-8	BMARK 2019G2 B - CMBS		05/13/2020	DEUTSCHE BANK SECURITIES, INC.	05/15/2020	JP MORGAN SECURITIES LLC	2,500,000	2,521,087	2,521,777	2,521,087	0	0	0	0	0	0	690	690	4,961	4,961
08162Q-BJ-7	BENCHMARK 2020-IG3 MORTGAGE TRUST - CMBS		05/22/2020	CHASE SECURITIES INC	05/28/2020	BOFA SECURITIES INC.	2,858,500	2,804,730	2,832,483	2,804,737	0	7	0	7	0	0	27,746	27,746	7,694	7,181
12510H-AE-0	CAUTO 2020-1 A5 - ABS		07/28/2020	CREDIT SUISSE SECURITIES (USA)	09/22/2020	CREDIT SUISSE SECURITIES (USA)	1,500,000	1,515,000	1,556,250	1,514,957	0	(43)	0	(43)	0	0	41,293	41,293	10,102	2,175
12528V-AG-4	CFIP 181 C - CDO		07/29/2020	BARCLAYS CAPITAL INC FIXED INC	09/23/2020	CITIGROUP GLOBAL MARKETS INC.	1,225,000	1,196,948	1,201,125	1,197,410	0	463	0	463	0	0	3,714	3,714	6,205	1,019
12592F-AG-0	COMM 2014-277P C - CMBS		03/26/2020	DEUTSCHE BANK SECURITIES INC.	12/04/2020	J.P. MORGAN SECURITIES INC.	285,000	274,446	293,004	275,832	0	1,386	0	1,386	0	0	17,173	17,173	8,069	829
140501-20-6	CAPITAL SOUTHWEST CORP		12/16/2020	Various	12/16/2020	Various	2,379,900	2,368,551	2,387,777	2,358,906	0	(9,645)	0	(9,645)	0	0	28,871	28,871	57,137	18,967
14316B-AJ-4	CGMS 191 C - CDO		05/13/2020	U.S. Bank	12/17/2020	GOLDMAN, SACHS & CO.	350,000	311,063	350,350	312,702	0	1,640	0	1,640	0	0	37,648	37,648	10,192	1,175
16876H-AB-5	CHILDREN'S HEALTH SYSTEM OF TEXAS		07/28/2020	GOLDMAN, SACHS & CO.	12/16/2020	CITIBANK, N.A.	1,750,000	1,750,000	1,696,363	1,750,000	0	0	0	0	0	0	(53,638)	(53,638)	16,845	0
169905-AG-1	CHOICE HOTELS INTERNATIONAL INC		07/09/2020	WELLS FARGO SECURITIES LLC	12/16/2020	CROSS TRADE	3,500,000	3,482,290	3,833,935	3,482,844	0	554	0	554	0	0	351,091	351,091	53,599	0
17320Q-AG-4	CGCMT 2013-375P B - CMBS		10/22/2020	J.P. MORGAN SECURITIES INC.	12/16/2020	CREDIT SUISSE SECURITIES	3,000,000	3,097,148	3,120,586	3,084,705	0	(12,443)	0	(12,443)	0	0	35,881	35,881	22,864	7,573
29002G-AD-3	ELMW4 IV C - CDO	C	05/14/2020	MORGAN STANLEY & CO. LLC	09/23/2020	MORGAN STANLEY & CO. LLC	1,700,000	1,608,625	1,671,950	1,606,760	0	(1,865)	0	(1,865)	0	0	65,190	65,190	27,928	8,088
29379V-CA-9	ENTERPRISE PRODUCTS OPERATING LLC		07/31/2020	Various	12/16/2020	CITIGROUP GLOBAL MARKETS INC.	5,750,000	5,708,448	5,685,945	5,708,749	0	301	0	301	0	0	(22,804)	(22,804)	66,956	0
302635-AG-2	FS KKR CAPITAL CORP		12/03/2020	Merril Lynch Pierce Fenner Smith	12/28/2020	Various	250,000	247,075	247,117	247,104	0	29	0	29	0	0	13	13	457	0
315786-AC-7	FIDELITY & GUARANTY LIFE HOLDINGS INC		06/25/2020	CROSS TRADE	12/16/2020	CROSS TRADE	750,000	814,688	873,728	808,417	0	(6,270)	0	(6,270)	0	0	65,310	65,310	26,469	6,646
316500-20-6	FIDUS INVESTMENT CORP		09/30/2020	NATIONAL FINANCIAL SERVICES CO	12/18/2020	NATIONAL FINANCIAL SERVICES CO	1,303,400	1,253,033	1,302,851	1,247,566	0	(5,467)	0	(5,467)	0	0	55,285	55,285	32,744	14,592
316500-30-5	FIDUS INVESTMENT CORP		09/22/2020	NATIONAL FINANCIAL SERVICES CO	12/21/2020	Various	1,417,125	1,337,994	1,418,635	1,332,849	0	(5,144)	0	(5,144)	0	0	85,786	85,786	46,901	15,269
316500-40-4	FIDUS INVESTMENT CORP		09/25/2020	NATIONAL FINANCIAL SERVICES CO	12/18/2020	Various	266,975	251,666	266,831	250,934	0	(732)	0	(732)	0	0	15,896	15,896	5,522	1,657
316500-AB-3	FIDUS INVESTMENT CORP		12/16/2020	RAYMOND JAMES/FI	12/23/2020	RAYMOND JAMES/FI	906,000	906,000	920,950	906,000	0	0	0	0	0	0	14,950	14,950	359	0
361803-AQ-2	GLGOH 131 D - CDO		05/15/2020	RBC CAPITAL MARKETS, LLC	12/18/2020	RBC CAPITAL MARKETS, LLC	1,550,000	1,484,125	1,550,000	1,499,484	0	15,359	0	15,359	0	0	50,516	50,516	41,141	6,469
376535-60-5	GLADSTONE CAPITAL CORP		11/03/2020	Various	12/11/2020	Various	5,164,700	5,151,962	5,170,349	5,121,936	0	(30,026)	0	(30,026)	0	0	48,413	48,413	114,506	34,919

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
376535-AC-4	GLADSTONE CAPITAL CORP		12/08/2020	RAYMOND JAMES/FI	12/17/2020	RAYMOND JAMES/FI	906,000	906,000	934,545	906,000	0	0	0	0	0	0	28,545	28,545	465	0
48251A-AD-4	KKR 14 ER - CDO		03/19/2020	CREDIT SUISSE SECURITIES	05/28/2020	GOLDMAN, SACHS & CO.	1,100,000	445,500	759,000	449,766	0	4,266	0	4,266	0	0	309,234	309,234	32,775	16,583
48252A-AA-9	KKR GROUP FINANCE CO VI LLC		04/14/2020	CITIGROUP GLOBAL MARKETS INC.	06/08/2020	CROSS TRADE	3,000,000	2,988,330	3,344,550	2,988,586	0	256	0	256	0	0	355,964	355,964	51,250	34,375
50185V-AA-1	LCCM 2014-909 A - CMBS		04/08/2020	CITIGROUP GLOBAL MARKETS INC.	04/22/2020	Various	6,250,000	6,125,000	6,245,313	6,125,990	0	990	0	990	0	0	119,322	119,322	9,058	7,058
50185V-AG-8	LCCM 2014-909 B - CMBS		04/08/2020	CITIGROUP GLOBAL MARKETS INC.	04/22/2020	CREDIT SUISSE SECURITIES (USA)	3,750,000	3,675,000	3,640,625	3,676,913	0	1,913	0	1,913	0	0	(36,288)	(36,288)	8,601	4,488
540424-AT-5	LOEWS CORP		05/13/2020	Various	09/30/2020	GOLDMAN, SACHS & CO.	250,000	253,691	277,548	253,568	0	(122)	0	(122)	0	0	23,979	23,979	3,178	156
556079-AC-5	MACQUARIE BANK LTD	C	07/09/2020	JEFFERIES LLC	09/21/2020	CROSS TRADE	600,000	630,348	638,670	629,822	0	(526)	0	(526)	0	0	8,848	8,848	6,765	2,416
55818X-AJ-2	MDPK XVI C - CDO	D	07/23/2020	JP MORGAN SECURITIES INC.	12/18/2020	GOLDMAN SACHS & CO	900,000	859,500	901,125	863,309	0	3,809	0	3,809	0	0	37,816	37,816	15,306	695
55954H-AJ-1	MAGNE 22 D - CDO	C	08/05/2020	CREDIT SUISSE SECURITIES	10/01/2020	MIZUHO SECURITIES USA INC.	450,000	444,375	447,750	444,462	0	87	0	87	0	0	3,288	3,288	4,023	1,128
55954N-AG-4	MAGNE 23 D - CDO	C	08/07/2020	CREDIT SUISSE SECURITIES	12/16/2020	PERSHING LLC	450,000	438,750	452,025	439,065	0	315	0	315	0	0	12,960	12,960	6,900	721
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		06/25/2020	GOLDMAN, SACHS & CO.	06/29/2020	GOLDMAN, SACHS & CO.	4,500,000	4,443,750	4,505,625	4,443,750	0	0	0	0	0	0	61,875	61,875	0	0
647551-20-9	NEW MOUNTAIN FINANCE CORP		06/26/2020	NATIONAL FINANCIAL SERVICES CO	12/23/2020	Various	46,350	43,998	46,260	43,810	0	(188)	0	(188)	0	0	2,450	2,450	1,300	580
65357L-AG-0	NIAPK 1 D - CDO		06/25/2020	Southwest Securities	12/21/2020	CITIGROUP GLOBAL MARKETS INC.	1,025,000	972,469	1,027,163	974,010	0	1,541	0	1,541	0	0	53,153	53,153	29,343	9,737
67091R-AR-0	OCP 2015-8 BR - CDO	D	08/06/2020	GOLDMAN SACHS & CO	12/09/2020	Southwest Securities	1,175,000	1,154,438	1,175,940	1,156,560	0	2,122	0	2,122	0	0	19,380	19,380	10,090	1,663
675900-BG-1	OCT21 21RR CRR - CDO		09/10/2020	JP MORGAN SECURITIES INC.	11/10/2020	Merril Lynch Pierce Fenner Smith	650,000	643,500	648,375	643,478	0	(22)	0	(22)	0	0	4,897	4,897	6,925	2,359
67707E-AL-8	OAKC 2 D - CDO		06/05/2020	JP MORGAN SECURITIES INC.	11/10/2020	Southwest Securities	1,525,000	1,523,475	1,528,081	1,521,334	0	(2,141)	0	(2,141)	0	0	6,746	6,746	40,442	10,605
68245H-AG-9	OMPT 2017-1MKT D - CMBS		04/08/2020	CREDIT SUISSE SECURITIES (USA)	05/04/2020	DEUTSCHE BANK SECURITIES INC.	200,000	184,500	199,023	184,716	0	216	0	216	0	0	14,308	14,308	806	299
688225-AH-4	OSHKOSH CORP		02/11/2020	WELLS FARGO SECURITIES LLC	09/21/2020	TRUIST SECURITIES, INC.	1,500,000	1,494,360	1,593,645	1,494,684	0	324	0	324	0	0	98,961	98,961	26,738	0
691205-AC-2	OWL ROCK TECHNOLOGY FINANCE CORP		09/16/2020	GOLDMAN SACHS & CO	11/23/2020	Various	10,000,000	9,933,600	10,094,180	9,934,611	0	1,011	0	1,011	0	0	159,569	159,569	57,937	0
691205-AE-8	OWL ROCK TECHNOLOGY FINANCE CORP		12/10/2020	GOLDMAN SACHS & CO	12/15/2020	GOLDMAN SACHS & CO	500,000	496,660	497,937	496,660	0	0	0	0	0	0	1,277	1,277	0	0
69121K-AE-4	OWL ROCK CAPITAL CORP		12/01/2020	Merril Lynch Pierce Fenner Smith	12/01/2020	GOLDMAN SACHS & CO	250,000	247,113	249,295	247,113	0	0	0	0	0	0	2,183	2,183	0	0
69689N-AA-0	PSTAT 2019-3 D - CDO	C	03/20/2020	CREDIT SUISSE SECURITIES	04/09/2020	Various	2,625,000	1,627,500	1,735,600	1,633,680	0	6,180	0	6,180	0	0	101,920	101,920	27,019	16,437
708062-40-1	PENNANTPARK INVESTMENT CORP		11/12/2020	Various	11/25/2020	LADENBURG THALMANN	181,325	169,866	178,079	169,788	0	(78)	0	(78)	0	0	8,291	8,291	1,247	804
88315L-AE-8	TMCL 2020-1 A - ABS	C	08/04/2020	RBC CAPITAL MARKETS, LLC	09/22/2020	Various	7,250,000	7,248,772	7,407,260	7,248,785	0	14	0	14	0	0	158,475	158,475	18,674	0
89532T-AJ-5	TREST 3 C - CDO	C	05/08/2020	MORGAN STANLEY & CO. LLC	09/23/2020	BOFA SECURITIES INC.	1,875,000	1,767,188	1,850,250	1,768,307	0	1,119	0	1,119	0	0	81,944	81,944	34,328	0
98885G-AA-6	ZAIS8 8 A - CDO		07/30/2020	Various	11/24/2020	Various	8,126,131	7,892,505	8,045,865	7,906,240	0	13,736	0	13,736	0	0	139,625	139,625	36,818	5,254
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							141,111,810	138,933,180	142,539,928	138,894,198	0	(38,981)	0	(38,981)	0	0	3,645,729	3,645,729	1,686,853	542,149
025932-70-8	AMERICAN FINANCIAL GROUP INC		04/24/2020	JEFFERIES LLC	11/15/2020	Call @ 25.00	500,000	508,231	500,000	499,177	0	(9,054)	0	(9,054)	0	0	823	823	22,500	0
65339K-10-0	NEXTERA ENERGY CAPITAL HOLDINGS INC		04/21/2020	Various	05/11/2020	Various	612,325	623,878	631,831	622,033	0	(1,845)	0	(1,845)	0	0	9,798	9,798	0	0
4899999. Subtotal - Bonds - Hybrid Securities							1,112,325	1,132,109	1,131,831	1,121,210	0	(10,899)	0	(10,899)	0	0	10,621	10,621	22,500	0
8399998. Total - Bonds							147,989,135	145,833,172	149,526,008	145,780,408	0	(52,764)	0	(52,764)	0	0	3,745,600	3,745,600	1,835,597	606,746
064058-AH-3	BANK OF NEW YORK MELLON CORP		05/19/2020	Various	07/16/2020	Morgan Stanley	986,000.000	991,267	1,045,617	991,267	0	0	0	0	0	0	54,350	54,350	0	0
30767E-30-7	FARM CREDIT BANK OF TEXAS		03/26/2020	MLPFS INC FIXED INCOME	08/19/2020	Call @ 1000.00	500.000	504,250	500,000	504,250	0	0	0	0	0	0	(4,250)	(4,250)	33,889	0
48128B-AG-6	JPMORGAN CHASE & CO		01/15/2020	JP MORGAN SECURITIES LLC	03/20/2020	Various	1,440,000.000	1,440,000	1,085,822	1,440,000	0	0	0	0	0	0	(354,179)	(354,179)	0	0
59156R-85-0	METLIFE INC		01/07/2020	WELLS FARGO SECURITIES LLC	05/22/2020	JEFFERIES LLC	31,200.000	780,000	769,405	780,000	0	0	0	0	0	0	(10,595)	(10,595)	0	0
74460W-80-0	PUBLIC STORAGE		03/25/2020	JEFFERIES LLC	06/18/2020	WELLS FARGO SECURITIES LLC	6,156.000	139,719	154,020	139,719	0	0	0	0	0	0	14,301	14,301	2,068	0
74460W-87-5	PUBLIC STORAGE		02/26/2020	JEFFERIES LLC	09/17/2020	WELLS FARGO SECURITIES LLC	27,000.000	682,900	674,769	682,900	0	0	0	0	0	0	(8,131)	(8,131)	26,325	0
854502-85-3	STANLEY BLACK & DECKER INC		05/08/2020	Various	05/20/2020	Various	763.000	764,090	802,570	764,090	0	0	0	0	0	0	38,480	38,480	0	0
G7293H-18-9	PRUDENTIAL PLC	C	03/20/2020	JEFFERIES LLC	10/01/2020	J.P. MORGAN SECURITIES LLC	5,534.000	116,376	148,467	116,376	0	0	0	0	0	0	32,092	32,092	4,496	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								5,418,601	5,180,670	5,418,601	0	0	0	0	0	0	(237,931)	(237,931)	66,778	0
65339K-80-3	NEXTERA ENERGY CAPITAL HOLDINGS INC		03/12/2020	Various	10/24/2020	Call @ 25.00	23,000.000	577,613	575,000	577,582	0	(32)	0	(32)	0	0	(2,582)	(2,582)	20,383	0
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred								577,613	575,000	577,582	0	(32)	0	(32)	0	0	(2,582)	(2,582)	20,383	0
8999998. Total - Preferred Stocks								5,996,215	5,755,670	5,996,183	0	(32)	0	(32)	0	0	(240,513)	(240,513)	87,161	0
12621E-10-3	CNO FINANCIAL GROUP ORD		03/20/2020	Various	04/09/2020	MERRILL LYNCH PIERCE FENNER SMITH INC	351,783.000	3,793,064	4,533,195	3,793,064	0	0	0	0	0	0	740,131	740,131	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
37959E-10-2	GLOBE LIFE ORD		03/20/2020	JONES TRADING INSTITUTIONAL SERVICES LLC	04/08/2020	PERSHING LLC	156,000.000	9,890,683	11,470,051	9,890,683	0	0	0	0	0	0	1,579,368	1,579,368	29,250	0
744320-10-2	PRUDENTIAL FINANCIAL ORD		03/18/2020	Various	04/07/2020	Various	166,788.000	7,243,053	8,818,810	7,243,053	0	0	0	0	0	0	1,575,757	1,575,757	0	0
759351-60-4	REINSURANCE GROUP OF AMER ORD		07/14/2020	Various	08/05/2020	Various	134,894.000	10,345,033	12,085,783	10,345,033	0	0	0	0	0	0	1,740,749	1,740,749	0	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								31,271,834	36,907,839	31,271,834	0	0	0	0	0	0	5,636,005	5,636,005	29,250	0
9799998. Total - Common Stocks								31,271,834	36,907,839	31,271,834	0	0	0	0	0	0	5,636,005	5,636,005	29,250	0
9899999. Total - Preferred and Common Stocks								37,268,048	42,663,509	37,268,017	0	(32)	0	(32)	0	0	5,395,492	5,395,492	116,411	0
9999999 - Totals								183,101,221	192,189,517	183,048,425	0	(52,795)	0	(52,795)	0	0	9,141,092	9,141,092	1,952,007	606,746

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks							0	0	0	XXX	XXX
000000-00-0	Wilton Reassurance Life Company of NY		60704	95-1516991	8BI	NO		81,222,125		550,000.000	100.0
000000-00-0	Texas Life Insurance Company		69396	74-0940890	8BI	NO		117,049,908		684,016.000	100.0
000000-00-0	Wilcac Life Insurance Company		62413	36-0947200	8BI	YES	13,959,151	224,054,492		21,830,865.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer							13,959,151	422,326,525	0	XXX	XXX
000000-00-0	Redding Reassurance Company 3		16399	82-5159810	8BI	NO		0			
1799999. Subtotal - Common Stock - Other Affiliates							0	0	0	XXX	XXX
1899999. Total Common Stocks							13,959,151	422,326,525	0	XXX	XXX
1999999 - Totals							13,959,151	422,326,525	0	XXX	XXX

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

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
SPST 20WL1 F			07/15/2020	JEFFERIES LLC	06/28/2021	799,971	0	(29)	0	0	800,000	800,000	529	0	3.398	3.426	MON	13,802	1,373
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						799,971	0	(29)	0	0	800,000	800,000	529	0	XXX	XXX	XXX	13,802	1,373
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						799,971	0	(29)	0	0	800,000	800,000	529	0	XXX	XXX	XXX	13,802	1,373
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7699999. Total - Issuer Obligations						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Residential Mortgage-Backed Securities						799,971	0	(29)	0	0	800,000	800,000	529	0	XXX	XXX	XXX	13,802	1,373
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						799,971	0	(29)	0	0	800,000	800,000	529	0	XXX	XXX	XXX	13,802	1,373
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						799,971	0	(29)	0	0	XXX	800,000	529	0	XXX	XXX	XXX	13,802	1,373

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 0 1B ..$ 0 1C ..$ 0 1D ..$ 0 1E ..$ 0 1F ..$ 0 1G ..$ 0

2A ..$ 0 2B ..$ 0 2C ..$ 799,971

3A ..$ 0 3B ..$ 0 3C ..$ 0

4A ..$ 0 4B ..$ 0 4C ..$ 0

5A ..$ 0 5B ..$ 0 5C ..$ 0

6 ...$ 0

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Citibank	0	0.000	0	0	(1,338,743)	XXX
FHLB Des Moines	RF	0.000	0	0	861,106	XXX
US Bank		0.000	0	0	(317,805)	XXX
Wells Fargo Bank			377,880		22,040,856	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	0	0	4,781	XXX
0199999. Totals - Open Depositories	XXX	XXX	377,880	0	21,250,195	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX				XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	377,880	0	21,250,195	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX	377,880	0	21,250,195	XXX

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

1. January	203,552,440	4. April	25,520,008	7. July	(287,261,444)	10. October	26,476,379
2. February	202,066,362	5. May	52,490,567	8. August	(285,741,357)	11. November	42,338,751
3. March	19,423,575	6. June	24,009,635	9. September	42,705,660	12. December	21,250,195

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						0	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						0	0	0
	BNY CASH RESERVE FUND	C	12/31/2020	2.400		571,438	0	110
	DOLLARS ON DEPOSIT IN CITIBANK IIS		12/31/2020	0.000		283,524,888	3,264	263
	DOLLARS ON DEPOSIT IN CITIBANK IIS	C	12/28/2020	0.000		2,638,378	53	50
	U.S. BANK MONEY MARKET ACCOUNT FUND		12/02/2020	0.000		330,645	1	107
8499999. Subtotal - Sweep Accounts						287,065,350	3,318	530
31846V-41-9	FIRST AMER:TRS OBG V	SD	11/02/2020	0.010		0	0	0
38142B-50-0	GOLDMAN:FS TRS I INST		12/31/2020	0.010		29,787,831	254	5
38142B-50-0	GOLDMAN:FS TRS I INST	C	12/31/2020	0.010		3,112,671	15	10
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						32,900,502	268	15
31846V-62-5	FIRST AMER:INS PRM OBL Z		12/28/2020	0.060		1,793,271	281	0
31846V-62-5	FIRST AMER:INS PRM OBL Z	C	12/29/2020	0.060		153,604	192	0
825252-87-7	INVESCO GOV&AGENCY PRVT		12/02/2020	0.030		46,721	1	148
8699999. Subtotal - All Other Money Market Mutual Funds						1,993,597	473	149
8899999 - Total Cash Equivalents						321,959,448	4,060	694

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 0 1B ..$ 0 1C ..$ 0 1D ..$ 0 1E ..$ 0 1F ..$ 0 1G ..$ 0

2A ..$ 0 2B ..$ 0 2C ..$ 0

3A ..$ 0 3B ..$ 0 3C ..$ 0

4A ..$ 0 4B ..$ 0 4C ..$ 0

5A ..$ 0 5B ..$ 0 5C ..$ 0

6 ....$ 0

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	0	Life Insurance	155,143	155,326	0	0
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	Life Insurance	50,043	67,414	0	0
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN	B	Life Insurance	5,419,802	5,734,972	0	0
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	0	Life Insurance	431,816	513,735	0	0
33. New York NY						
34. North Carolina NC	0	Life Insurance	454,235	473,072	0	0
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	14,922,344,231	17,580,022,677
59. Subtotal	XXX	XXX	6,511,040	6,944,520	14,922,344,231	17,580,022,677
DETAILS OF WRITE-INS						
5801. Member stock - FHLB	S				10,000,000	10,000,000
5802. Pledged collateral - FHLB	0				15,104,264	17,769,948
5803. Credit for reinsurance trust (WRNY)	0				72,325,066	79,028,718
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	14,824,914,901	17,473,224,011
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	14,922,344,231	17,580,022,677