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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021

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, Minneapolis, MN, US 55402
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 20 Glover Avenue 4th Floor
(Street and Number)
Norwalk, CT, US 06850, 203-762-4400
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

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

Primary Location of Books and Records 20 Glover Avenue 4th Floor
(Street and Number)
Norwalk, CT, US 06850, 203-762-4400
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.wiltonre.com

Statutory Statement Contact Stacy Packer, 203-762-4466
(Name) (Area Code) (Telephone Number)
annualstatement-contact@wiltonre.com, 203-762-4467
(E-mail Address) (FAX Number)

OFFICERS

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

OTHER

Robert Charles Fahr, VP, Controller

DIRECTORS OR TRUSTEES

Dmitri Evgenievich Ponomarev #	Enrico John Treglia	Mark Raymond Sarlitto
Michael Elliott Fleitz	Michael Leonard Greer #	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
Chairman	SVP, General Counsel and Secretary	SVP, Chief Financial Officer

Subscribed and sworn to before me this
18 day of March 2022

a. Is this an original filing? ..... Yes [ ] No [X]
b. If no,
1. State the amendment number.....1
2. Date filed 03/18/2022
3. Number of pages attached..... 32

Michelle Weiss
Notary Public
August 31, 2022

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)	14,137,339,401		14,137,339,401	14,924,937,205
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	397,217,478		397,217,478	244,442,554
	2.2 Common stocks	874,060,601	90,396,973	783,663,628	432,326,525
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	825,920,489		825,920,489	906,647,907
	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 ($ 222,429,286 , Schedule E - Part 1), cash equivalents ($ 74,800,685 , Schedule E - Part 2) and short-term investments ($ 0 , Schedule DA)	297,229,971		297,229,971	344,009,614
6.	Contract loans (including $ premium notes)	94,492,220	91,865	94,400,355	83,978,111
7.	Derivatives (Schedule DB)	0		0	0
8.	Other invested assets (Schedule BA)	1,286,337,821		1,286,337,821	920,641,923
9.	Receivables for securities	10,707,476	121,956	10,585,520	2,331,910
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)	17,923,305,456	90,610,794	17,832,694,662	17,859,315,749
13.	Title plants less $ charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	137,968,053		137,968,053	141,074,510
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	25,101,443	5,207	25,096,236	29,237,714
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	14,799,493		14,799,493	371,101
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	111,978		111,978	16,346
	16.2 Funds held by or deposited with reinsured companies	4,015,301,785		4,015,301,785	34,951,621
	16.3 Other amounts receivable under reinsurance contracts	108,818,017		108,818,017	28,440,814
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	145,877,079		145,877,079	126,501,035
18.2	Net deferred tax asset	213,018,321	179,353,097	33,665,224	16,136,898
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 ($)			0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	1,000,000		1,000,000	0
24.	Health care ($) and other amounts receivable	214		214	0
25.	Aggregate write-ins for other than invested assets	243,209,104	0	243,209,104	216,096,733
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	22,828,510,943	269,969,098	22,558,541,845	18,452,142,521
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28.	Total (Lines 26 and 27)	22,828,510,943	269,969,098	22,558,541,845	18,452,142,521
	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	170,000,551		170,000,551	174,178,499
2502.	Collateral receivable	22,850,000		22,850,000	
2503.	Receivable on call options withheld by ceding company	21,451,967		21,451,967	21,589,629
2598.	Summary of remaining write-ins for Line 25 from overflow page	28,906,586	0	28,906,586	20,328,605
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	243,209,104	0	243,209,104	216,096,733

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 5,567,746,148 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 4,932,315,936 Modco Reserve)	5,567,746,137	2,151,703,363
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	1,380,049,311	1,459,268,851
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	284,287,903	13,392,520
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	106,831,455	94,935,049
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	38,418,802	67,258,882
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 $ 1,440,509 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	1,867,274	1,946,788
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	5,360,909	5,821,795
	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	8,067,933	5,745,435
	9.3 Other amounts payable on reinsurance, including $ 2,971,286 assumed and $ 51,552,790 ceded	54,524,076	222,363,577
	9.4 Interest maintenance reserve (IMR, Line 6)	266,954,529	131,743,840
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	(1,766,960)	(821,425)
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	108,623,839	170,975,115
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)	422,138	619,379
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)	0	
15.2	Net deferred tax liability		
16.	Unearned investment income	258,232	288,892
17.	Amounts withheld or retained by reporting entity as agent or trustee	(3,935)	(1,282)
18.	Amounts held for agents' account, including $ agents' credit balances	411,485	386,591
19.	Remittances and items not allocated	(14,293,279)	(19,443,680)
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		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	199,567,551	128,482,855
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	5,252,560	3,336
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 1,804,477,277) reinsurers	12,885,362,253	13,081,324,070
	24.04 Payable to parent, subsidiaries and affiliates	9,237,997	30,338,143
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	27,599,917	29,192,435
	24.08 Derivatives	20,061,322	0
	24.09 Payable for securities	8,320,520	386,346
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	222,693,765	231,764,559
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	21,185,855,734	17,807,675,435
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	21,185,855,734	17,807,675,435
29.	Common capital stock	2,500,030	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)	433,919,199	185,419,199
34.	Aggregate write-ins for special surplus funds	666,667,065	361,543,789
35.	Unassigned funds (surplus)	(30,400,183)	(203,495,932)
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)	1,370,186,081	643,467,056
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	1,372,686,111	644,467,086
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	22,558,541,845	18,452,142,521
	DETAILS OF WRITE-INS		
2501.	Reinsurance Payable	170,000,551	174,178,499
2502.	Payable on call options withheld by ceding company	21,451,967	21,589,629
2503.	Contingency reserve	15,466,896	15,333,125
2598.	Summary of remaining write-ins for Line 25 from overflow page	15,774,351	20,663,306
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	222,693,765	231,764,559
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	666,667,065	361,543,789
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)	666,667,065	361,543,789

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)	4,356,031,325	(1,224,371,773)
2.	Considerations for supplementary contracts with life contingencies	3,069,320	1,974,506
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	769,313,716	705,640,645
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	20,309,568	11,943,701
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)	10,149,098	41,615,027
7.	Reserve adjustments on reinsurance ceded	(224,789,038)	(248,606,537)
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	287,273,428	262,680,722
9.	Total (Lines 1 to 8.3)	5,221,357,417	(449,123,709)
10.	Death benefits	320,675,311	277,018,716
11.	Matured endowments (excluding guaranteed annual pure endowments)	714,814	1,427,858
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	35,817,691	484,583
13.	Disability benefits and benefits under accident and health contracts	118,684,934	277,615,705
14.	Coupons, guaranteed annual pure endowments and similar benefits	20,558	9,063
15.	Surrender benefits and withdrawals for life contracts	41,928,503	48,660,031
16.	Group conversions	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	7,656,985	3,810,707
18.	Payments on supplementary contracts with life contingencies	6,347,375	6,265,925
19.	Increase in aggregate reserves for life and accident and health contracts	3,336,823,237	(1,721,295,064)
20.	Totals (Lines 10 to 19)	3,868,669,408	(1,106,002,476)
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)		
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	118,056,422	232,134,845
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	84,431,435	150,437,621
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	253,466	384,248
25.	Increase in loading on deferred and uncollected premiums	(2,139,952)	(107,751)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0	0
27.	Aggregate write-ins for deductions	595,552,101	475,382,244
28.	Totals (Lines 20 to 27)	4,664,822,880	(247,771,269)
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	556,534,537	(201,352,440)
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)	556,534,537	(201,352,440)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	315,562,248	(164,676,608)
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)	240,972,289	(36,675,832)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 1,296,081 (excluding taxes of $ 36,639,818 transferred to the IMR)	15,883,309	(1,454,922)
35.	Net income (Line 33 plus Line 34)	256,855,598	(38,130,754)
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	644,467,086	843,550,416
37.	Net income (Line 35)	256,855,598	(38,130,754)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 8,548,698	57,068,156	(85,169,660)
39.	Change in net unrealized foreign exchange capital gain (loss)		
40.	Change in net deferred income tax	138,782,700	(69,439,573)
41.	Change in nonadmitted assets	(203,276,786)	49,512,442
42.	Change in liability for reinsurance in unauthorized and certified companies	(5,249,223)	(180)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0
44.	Change in asset valuation reserve	(71,084,695)	(38,647,906)
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	1,500,000	
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in	248,500,000	0
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance	305,123,275	(17,207,699)
52.	Dividends to stockholders		
53.	Aggregate write-ins for gains and losses in surplus	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	728,219,025	(199,083,330)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	1,372,686,111	644,467,086
	DETAILS OF WRITE-INS		
08.301.	MODCO Adjustment	248,725,232	260,671,695
08.302.	Funds held interest assumed	32,760,157	
08.303.	Prepaid Reinsurance Assumed- NYSID Circ Ltr 11	2,772,506	457,170
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	3,015,533	1,551,857
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	287,273,428	262,680,722
2701.	Funds held interest ceded	577,664,461	475,371,741
2702.	Purchased IMR	17,684,751	
2703.	Contingency reserve	133,771	(108,704)
2798.	Summary of remaining write-ins for Line 27 from overflow page	69,118	119,207
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	595,552,101	475,382,244
5301.			
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	0

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	189,016,985	(1,214,977,291)
2.	Net investment income	745,573,150	704,013,092
3.	Miscellaneous income	383,710,872	369,726,638
4.	Total (Lines 1 through 3)	1,318,301,007	(141,237,561)
5.	Benefit and loss related payments	664,106,086	375,181,999
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	861,787,476	910,342,761
8.	Dividends paid to policyholders	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	11,294,357	(22,375,189)
10.	Total (Lines 5 through 9)	1,537,187,919	1,263,149,571
11.	Net cash from operations (Line 4 minus Line 10)	(218,886,912)	(1,404,387,132)
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	2,511,968,631	1,823,412,064
	12.2 Stocks	85,280,468	89,754,108
	12.3 Mortgage loans	94,707,764	98,366,160
	12.4 Real estate	0	0
	12.5 Other invested assets	61,874,768	31,719,320
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(723,579)	0
	12.7 Miscellaneous proceeds	7,934,174	787,612
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,761,042,226	2,044,039,263
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	1,533,137,227	1,618,326,917
	13.2 Stocks	643,109,478	152,971,182
	13.3 Mortgage loans	23,370,594	34,500,000
	13.4 Real estate	0	0
	13.5 Other invested assets	375,261,420	249,609,023
	13.6 Miscellaneous applications	8,253,610	18,650,570
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,583,132,329	2,074,057,692
14.	Net increase (decrease) in contract loans and premium notes	(6,689,544)	(3,432,921)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	184,599,441	(26,585,508)
	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	250,000,000	0
	16.3 Borrowed funds	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(6,973,436)	(156,447)
	16.5 Dividends to stockholders	0	165,000,000
	16.6 Other cash provided (applied)	(255,518,736)	1,664,449,445
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(12,492,172)	1,499,292,998
	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)	(46,779,643)	68,320,358
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	344,009,613	275,689,255
	19.2 End of year (Line 18 plus Line 19.1)	297,229,971	344,009,613

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	4,356,031,325	864,099,607	0	3,426,108,946	10,086,335	55,736,437			0
2.	Considerations for supplementary contracts with life contingencies	3,069,321	XXX	XXX	3,069,321		XXX	XXX		XXX
3.	Net investment income	769,313,715	299,108,362	21,099	365,546,230	26,226	104,611,798			0
4.	Amortization of Interest Maintenance Reserve (IMR)	20,309,568	9,454,241	2,201	7,752,241	3,485	3,097,400			0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	XXX		0
6.	Commissions and expense allowances on reinsurance ceded	10,149,096	(1,398,614)	0	7,694,921	0	3,852,789	XXX	0	0
7.	Reserve adjustments on reinsurance ceded	(224,789,038)	(222,581,781)	(40)	(2,207,217)	0	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	0	XXX		0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	XXX	XXX		0
	8.3 Aggregate write-ins for miscellaneous income	287,273,440	259,670,505	0	27,527,147	77,955	0	0	(2,167)	0
9.	Totals (Lines 1 to 8.3)	5,221,357,427	1,208,352,320	23,260	3,835,491,589	10,194,001	167,298,424	0	(2,167)	0
10.	Death benefits	320,675,312	319,725,350	202	880,655	69,105	XXX	XXX		0
11.	Matured endowments (excluding guaranteed annual pure endowments)	714,813	714,813	0	0	0	XXX	XXX		0
12.	Annuity benefits	35,817,690	XXX	XXX	35,237,849	579,841	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	118,684,935	2,713,725	0	267	0	115,970,943	XXX		0
14.	Coupons, guaranteed annual pure endowments and similar benefits	20,558	13,206	0	7,352	0	0	XXX		0
15.	Surrender benefits and withdrawals for life contracts	41,928,504	41,312,413	0	616,091	0	XXX	XXX		0
16.	Group conversions	0	0	0	0	0	0	XXX		0
17.	Interest and adjustments on contract or deposit-type contract funds	7,656,987	2,640,458	0	4,967,575	0	48,954	XXX		0
18.	Payments on supplementary contracts with life contingencies	6,347,375	0	0	6,347,375	0	XXX	XXX		0
19.	Increase in aggregate reserves for life and accident and health contracts	3,336,823,237	620,042,811	699,490	2,785,876,495	9,423,979	(79,219,538)	XXX		0
20.	Totals (Lines 10 to 19)	3,868,669,411	987,162,776	699,692	2,833,933,659	10,072,925	36,800,359	XXX	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	0	0	0	0	0	0	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	118,056,421	(42,219,696)	0	171,999,052	(228,104)	(11,494,831)	XXX	0	0
23.	General insurance expenses and fraternal expenses	84,431,437	38,637,337	9,115	29,585,954	7,196	16,191,835			0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	253,466	118,511	28	90,328	21	44,578			0
25.	Increase in loading on deferred and uncollected premiums	(2,139,952)	(2,139,952)	0	0	0	0	XXX		0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0	0	0	XXX		0
27.	Aggregate write-ins for deductions	595,552,105	211,038,931	0	309,545,990	42,577	74,924,607	0	0	0
28.	Totals (Lines 20 to 27)	4,664,822,888	1,192,597,907	708,835	3,345,154,983	9,894,615	116,466,548	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	556,534,539	15,754,413	(685,575)	490,336,606	299,386	50,831,876	0	(2,167)	0
30.	Dividends to policyholders and refunds to members	0	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)	556,534,539	15,754,413	(685,575)	490,336,606	299,386	50,831,876	0	(2,167)	0
32.	Federal income taxes incurred (excluding tax on capital gains)	315,562,246	8,932,956	(388,730)	278,027,166	169,756	28,822,327		(1,229)	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)	240,972,293	6,821,457	(296,845)	212,309,440	129,630	22,009,549	0	(938)	0
34.	Policies/certificates in force end of year	1,345,785	1,272,733	246	17,646	5,019	50,141	XXX		0
	DETAILS OF WRITE-INS									
08.301.	Funds held interest assumed	32,760,157	5,155,072		27,527,147	77,938				
08.302.	Modco adjustment	248,725,232	248,725,232							
08.303.	Misc income	1,758,427	1,760,577			17			(2,167)	
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	4,029,624	4,029,624	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	287,273,440	259,670,505	0	27,527,147	77,955	0	0	(2,167)	0
2701.	Misc other expenses	69,118	19		69,099					
2702.	Funds held interest ceded	577,664,464	209,001,050		293,738,807		74,924,607			
2703.	Contingency reserve	133,772	133,772							
2798.	Summary of remaining write-ins for Line 27 from overflow page	17,684,751	1,904,090	0	15,738,084	42,577	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	595,552,105	211,038,931	0	309,545,990	42,577	74,924,607	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)	864,099,607		81,625,334	205,494,722	28,722,354	268,438,565	272,953,153				6,865,479	
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	299,108,362		6,209,584	22,452,121	66,369	269,033,032	716,293				630,963	
4.	Amortization of Interest Maintenance Reserve (IMR)	9,454,241		522,174	1,621,656	8,819	7,140,583	95,178				65,831	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0											
6.	Commissions and expense allowances on reinsurance ceded	(1,398,614)	0	4,408,058	(22,326,020)		14,396,789					2,122,559	
7.	Reserve adjustments on reinsurance ceded	(222,581,781)		(4,037,407)	(1,433,063)		(212,552,078)					(4,559,233)	
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	259,670,488	0	586,838	3,616,770	268,186	253,101,951	2,096,743	0	0	0	0	0
9.	Totals (Lines 1 to 8.3)	1,208,352,303	0	89,314,581	209,426,186	29,065,728	599,558,842	275,861,367	0	0	0	5,125,599	0
10.	Death benefits	319,725,350		18,768,519	95,649,226	585,443	190,921,625	8,569,360				5,231,177	
11.	Matured endowments (excluding guaranteed annual pure endowments)	714,813		374,217			312,544					28,052	
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	2,713,725		91,708	1,376,388		1,031,770	3,458				210,401	
14.	Coupons, guaranteed annual pure endowments and similar benefits	13,206		13,206									
15.	Surrender benefits and withdrawals for life contracts	41,312,413		3,471,241	256,549	119,241	35,837,299	766,229				861,854	
16.	Group conversions	0											
17.	Interest and adjustments on contract or deposit-type contract funds	2,640,458		183,030	550,366		1,652,267					254,795	
18.	Payments on supplementary contracts with life contingencies	0											
19.	Increase in aggregate reserves for life and accident and health contracts	620,042,811		53,173,182	122,612,469	22,436,362	157,360,011	266,029,168				(1,568,381)	
20.	Totals (Lines 10 to 19)	987,162,776	0	76,075,103	220,444,998	23,141,046	387,115,516	275,368,215	0	0	0	5,017,898	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	(42,219,696)	0	3,891,933	(41,844,991)	(699,885)	2,333,276	(8,944,177)				3,044,148	
23.	General insurance expenses	38,637,337		2,113,823	6,614,904	18,210	29,421,261	196,536				272,603	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	118,511		6,480	20,287	52	90,291	564				837	
25.	Increase in loading on deferred and uncollected premiums	(2,139,952)		107,750	(2,247,702)								
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0											
27.	Aggregate write-ins for deductions	211,038,912	0	1,432,542	7,376,436	74,187	201,421,815	733,932	0	0	0	0	0
28.	Totals (Lines 20 to 27)	1,192,597,888	0	83,627,631	190,363,932	22,533,610	620,382,159	267,355,070	0	0	0	8,335,486	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	15,754,415	0	5,686,950	19,062,254	6,532,118	(20,823,317)	8,506,297	0	0	0	(3,209,887)	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)	15,754,415	0	5,686,950	19,062,254	6,532,118	(20,823,317)	8,506,297	0	0	0	(3,209,887)	0
32.	Federal income taxes incurred (excluding tax on capital gains)	8,932,956		3,224,574	10,808,545	3,703,795	(11,807,091)	4,823,181				(1,820,048)	
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)	6,821,459	0	2,462,376	8,253,709	2,828,323	(9,016,226)	3,683,116	0	0	0	(1,389,839)	0
34.	Policies/certificates in force end of year	1,272,733		69,630	217,898	600	969,151	6,474				8,980	
	DETAILS OF WRITE-INS												
08.301.	Modco adjustment	248,725,234					248,725,234						
08.302.	Misc income	1,760,557		2,077	151	86,544	1,472,530	199,255					
08.303.	Amortization of deferred gain - Assumption Re	1,257,118					1,257,118						
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	7,927,579	0	584,761	3,616,619	181,642	1,647,069	1,897,488	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	259,670,488	0	586,838	3,616,770	268,186	253,101,951	2,096,743	0	0	0	0	0
2701.	Funds held interest ceded	209,001,050		1,252,817	7,008,632		200,739,601						
2702.	IMR purchased	1,904,090		179,725	367,804	74,187	548,442	733,932					
2703.	Contingency reserve	133,772					133,772						
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)	211,038,912	0	1,432,542	7,376,436	74,187	201,421,815	733,932	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)	0								
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	21,099	4,220	16,879						
4.	Amortization of Interest Maintenance Reserve (IMR)	2,201	440	1,761						
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0								
6.	Commissions and expense allowances on reinsurance ceded	0								
7.	Reserve adjustments on reinsurance ceded	(40)	(40)							
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)	23,260	4,620	18,640	0	0	0	0	0	0
10.	Death benefits	202	202							
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	0								
18.	Payments on supplementary contracts with life contingencies	0								
19.	Increase in aggregate reserves for life and accident and health contracts	699,490	618,176	81,314						
20.	Totals (Lines 10 to 19)	699,692	618,378	81,314	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	9,115	1,823	7,292						
24.	Insurance taxes, licenses and fees, excluding federal income taxes	28	6	22						
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)	708,835	620,207	88,628	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)	(685,575)	(615,587)	(69,988)	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)	(685,575)	(615,587)	(69,988)	0	0	0	0	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	(388,730)	(349,045)	(39,685)						
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)	(296,845)	(266,542)	(30,303)	0	0	0	0	0	0
34.	Policies/certificates in force end of year	246	49	197						
	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	3,426,108,946	215,080				3,425,893,866	
2.	Considerations for supplementary contracts with life contingencies	3,069,321	XXX	XXX	XXX	XXX	3,069,321	XXX
3.	Net investment income	365,546,230	654,818				364,891,412	
4.	Amortization of Interest Maintenance Reserve (IMR)	7,752,241	68,193				7,684,048	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0						
6.	Commissions and expense allowances on reinsurance ceded	7,694,921	3,258				7,691,663	
7.	Reserve adjustments on reinsurance ceded	(2,207,217)	(9,388,932)				7,181,715	
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	27,527,147	0	0	0	0	27,527,147	0
9.	Totals (Lines 1 to 8.3)	3,835,491,589	(8,447,583)	0	0	0	3,843,939,172	0
10.	Death benefits	880,655	(75,328)				955,983	
11.	Matured endowments (excluding guaranteed annual pure endowments)	0						
12.	Annuity benefits	35,237,849	578,191				34,659,658	
13.	Disability benefits and benefits under accident and health contracts	267	267					
14.	Coupons, guaranteed annual pure endowments and similar benefits	7,352					7,352	
15.	Surrender benefits and withdrawals for life contracts	616,091	616,091					
16.	Group conversions	0						
17.	Interest and adjustments on contract or deposit-type contract funds	4,967,575	(48,696)				5,016,271	
18.	Payments on supplementary contracts with life contingencies	6,347,375					6,347,375	
19.	Increase in aggregate reserves for life and accident and health contracts	2,785,876,495	(326,830)				2,786,203,325	
20.	Totals (Lines 10 to 19)	2,833,933,659	743,695	0	0	0	2,833,189,964	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	0						
22.	Commissions and expense allowances on reinsurance assumed	171,999,052	13,446				171,985,606	
23.	General insurance expenses	29,585,954	283,609				29,302,345	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	90,328	871				89,457	
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	309,545,990	0	0	0	0	309,545,990	0
28.	Totals (Lines 20 to 27)	3,345,154,983	1,041,621	0	0	0	3,344,113,362	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	490,336,606	(9,489,204)	0	0	0	499,825,810	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)	490,336,606	(9,489,204)	0	0	0	499,825,810	0
32.	Federal income taxes incurred (excluding tax on capital gains)	278,027,166	(5,380,501)				283,407,667	
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)	212,309,440	(4,108,703)	0	0	0	216,418,143	0
34.	Policies/certificates in force end of year	17,646	169				17,477	
	DETAILS OF WRITE-INS							
08.301.	Funds held interest assumed	27,527,147					27,527,147	
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)	27,527,147	0	0	0	0	27,527,147	0
2701.	Funds held interest ceded	293,738,807					293,738,807	
2702.	IMR purchased	15,738,084					15,738,084	
2703.	Misc expenses	69,099					69,099	
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)	309,545,990	0	0	0	0	309,545,990	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	10,086,335					10,086,335	
2.	Considerations for supplementary contracts with life contingencies	0	XXX	XXX	XXX	XXX		XXX
3.	Net investment income	26,226					26,226	
4.	Amortization of Interest Maintenance Reserve (IMR)	3,485					3,485	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0						
6.	Commissions and expense allowances on reinsurance ceded	0						
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	0						
	8.3 Aggregate write-ins for miscellaneous income	77,955	0	0	0	0	77,955	0
9.	Totals (Lines 1 to 8.3)	10,194,001	0	0	0	0	10,194,001	0
10.	Death benefits	69,105					69,105	
11.	Matured endowments (excluding guaranteed annual pure endowments)	0						
12.	Annuity benefits	579,841					579,841	
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	0						
18.	Payments on supplementary contracts with life contingencies	0						
19.	Increase in aggregate reserves for life and accident and health contracts	9,423,979					9,423,979	
20.	Totals (Lines 10 to 19)	10,072,925	0	0	0	0	10,072,925	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	0						
22.	Commissions and expense allowances on reinsurance assumed	(228,104)					(228,104)	
23.	General insurance expenses	7,196					7,196	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	21					21	
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	42,577	0	0	0	0	42,577	0
28.	Totals (Lines 20 to 27)	9,894,615	0	0	0	0	9,894,615	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	299,386	0	0	0	0	299,386	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)	299,386	0	0	0	0	299,386	0
32.	Federal income taxes incurred (excluding tax on capital gains)	169,756					169,756	
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)	129,630	0	0	0	0	129,630	0
34.	Policies/certificates in force end of year	5,019					5,019	
	DETAILS OF WRITE-INS							
08.301.	Funds held interest assumed	77,938					77,938	
08.302.	Misc income	17					17	
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)	77,955	0	0	0	0	77,955	0
2701.	IMR purchased	42,577					42,577	
2702.								
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)	42,577	0	0	0	0	42,577	0

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

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

		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	55,736,437											55,487,979	248,458
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	104,611,798											104,587,384	24,414
4.	Amortization of Interest Maintenance Reserve (IMR)	3,097,400											3,094,853	2,547
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0												
6.	Commissions and expense allowances on reinsurance ceded	3,852,789									0		3,852,789	
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	0	0	0	0	0	0	0	0	0	0	0	0	0
9.	Totals (Lines 1 to 8.3)	167,298,424	0	0	0	0	0	0	0	0	0	0	167,023,005	275,419
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	115,970,943											115,483,357	487,586
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	48,954											48,954	
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	(79,219,538)											(78,389,486)	(830,052)
20.	Totals (Lines 10 to 19)	36,800,359	0	0	0	0	0	0	0	0	0	0	37,142,825	(342,466)
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	0									0			
22.	Commissions and expense allowances on reinsurance assumed	(11,494,831)									0		(11,539,806)	44,975
23.	General insurance expenses	16,191,835											16,178,519	13,316
24.	Insurance taxes, licenses and fees, excluding federal income taxes	44,578											44,541	37
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	74,924,607	0	0	0	0	0	0	0	0	0	0	74,924,607	0
28.	Totals (Lines 20 to 27)	116,466,548	0	0	0	0	0	0	0	0	0	0	116,750,686	(284,138)
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	50,831,876	0	0	0	0	0	0	0	0	0	0	50,272,319	559,557
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)	50,831,876	0	0	0	0	0	0	0	0	0	0	50,272,319	559,557
32.	Federal income taxes incurred (excluding tax on capital gains)	28,822,327											28,505,051	317,276
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)	22,009,549	0	0	0	0	0	0	0	0	0	0	21,767,268	242,281
34.	Policies/certificates in force end of year	50,141											50,100	41
	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	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	0	0	0	0
2701.	Funds held interest ceded	74,924,607											74,924,607	
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)	74,924,607	0	0	0	0	0	0	0	0	0	0	74,924,607	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	2,090,618,278	0	404,925,751	322,249,723	0	1,316,018,129	0	0	0	0	47,424,675	0
2. Tabular net premiums or considerations	254,877,946		61,715,101	123,257,751	4,810,483	56,750,708	7,514,535	0	0	0	829,368	
3. Present value of disability claims incurred	78,260		7,546	1,661	0	38,781	30,272	0	0	0	0	
4. Tabular interest	110,469,456		11,426,092	17,277,671	577,514	75,125,823	5,399,572	0	0	0	662,784	
5. Tabular less actual reserve released	2,383,998		(459,213)	2,198,031	(2,605)	747,725	(99,940)	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)	699,182,854		61,206,864	132,850,903	26,551,011	216,703,841	262,668,573	0	0	0	(798,338)	
8. Totals (Lines 1 to 7)	3,157,610,792	0	538,822,141	597,835,740	31,936,403	1,665,385,007	275,513,012	0	0	0	48,118,489	0
9. Tabular cost	295,428,192		72,300,900	106,600,809	9,274,217	99,689,979	6,816,936	0	0	0	745,351	
10. Reserves released by death	71,587,188		1,808,764	12,245,788	79,713	56,092,321	1,125,557	0	0	0	235,045	
11. Reserves released by other terminations (net)	76,783,987		5,093,593	34,782,501	146,112	34,036,206	1,537,893	0	0	0	1,187,682	
12. Annuity, supplementary contract and disability payments involving life contingencies	2,495,947		84,332	1,376,387	0	1,031,770	3,458	0	0	0	0	
13. Net transfers to or (from) Separate Accounts	0		0	0	0	0	0	0	0	0	0	
14. Total Deductions (Lines 9 to 13)	446,295,314	0	79,287,589	155,005,485	9,500,042	190,850,276	9,483,844	0	0	0	2,168,078	0
15. Reserve December 31 of current year	2,711,315,478	0	459,534,552	442,830,255	22,436,361	1,474,534,731	266,029,168	0	0	0	45,950,411	0
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	2,049,762,388		192,955,452	10,778,902	18,178,083	1,712,818,603	111,921,008				3,110,340	
17. Amount Available for Policy Loans Based upon Line 16 CSV	1,950,460,917		182,762,294	10,713,591	16,428,475	1,639,554,357	97,891,860				3,110,340	

(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	61,744	22,111	39,633	0	0	0	0	0	0
2.	Tabular net premiums or considerations	17,193	364	16,829						
3.	Present value of disability claims incurred	0								
4.	Tabular interest	4,386	771	3,615						
5.	Tabular less actual reserve released	0								
6.	Increase in reserve on account of change in valuation basis	0								
7.	Other increases (net)	104,244		104,244						
8.	Totals (Lines 1 to 7)	187,567	23,246	164,321	0	0	0	0	0	0
9.	Tabular cost	26,531	1,140	25,391						
10.	Reserves released by death	0								
11.	Reserves released by other terminations (net)	6,098	(505)	6,603						
12.	Annuity, supplementary contract and disability payments involving life contingencies	0								
13.	Net transfers to or (from) Separate Accounts	0								
14.	Total Deductions (Lines 9 to 13)	32,629	635	31,994	0	0	0	0	0	0
15.	Reserve December 31 of current year	154,938	22,611	132,327	0	0	0	0	0	0
	Cash Surrender Value and Policy Loans									
16.	CSV Ending balance December 31, current year	22,559	22,559							
17.	Amount Available for Policy Loans Based upon Line 16 CSV	22,559	22,559							

(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)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	61,023,341	59,036,185	0	0	0	1,987,156	0
2.	Tabular net premiums or considerations	3,274,432	214,538				3,059,894	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	26,448,406	654,999				25,793,407	
5.	Tabular less actual reserve released	33,922,986	(44,490)				33,967,476	
6.	Increase in reserve on account of change in valuation basis	0						
7.	Other increases (net)	2,764,321,090	10,191				2,764,310,899	
8.	Totals (Lines 1 to 7)	2,888,990,255	59,871,423	0	0	0	2,829,118,832	0
9.	Tabular cost	0						
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	1,226,686	1,226,686					
12.	Annuity, supplementary contract and disability payments involving life contingencies	40,911,828	(16,522)				40,928,350	
13.	Net transfers to or (from) Separate Accounts	0						
14.	Total Deductions (Lines 9 to 13)	42,138,514	1,210,164	0	0	0	40,928,350	0
15.	Reserve December 31 of current year	2,846,851,741	58,661,259	0	0	0	2,788,190,482	0
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	14,736,267	14,621,740				114,527	
17.	Amount Available for Policy Loans Based upon Line 16 CSV	14,479,144	14,479,144					

(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)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	0						
2.	Tabular net premiums or considerations	0						
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	82,754					82,754	
5.	Tabular less actual reserve released	(42,269)					(42,269)	
6.	Increase in reserve on account of change in valuation basis	0						
7.	Other increases (net)	9,963,335					9,963,335	
8.	Totals (Lines 1 to 7)	10,003,820	0	0	0	0	10,003,820	0
9.	Tabular cost	0						
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	0						
12.	Annuity, supplementary contract and disability payments involving life contingencies	579,841					579,841	
13.	Net transfers to or (from) Separate Accounts	0						
14.	Total Deductions (Lines 9 to 13)	579,841	0	0	0	0	579,841	0
15.	Reserve December 31 of current year	9,423,979	0	0	0	0	9,423,979	0
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	0						
17.	Amount Available for Policy Loans Based upon Line 16 CSV	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.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 58,045,477	58,005,486
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 603,767,052	601,828,713
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 17,444,520	17,879,830
2.11	Preferred stocks of affiliates	(b) 0	
2.2	Common stocks (unaffiliated)	299,793	299,793
2.21	Common stocks of affiliates	10,000,000	10,000,000
3.	Mortgage loans	(c) 36,105,939	35,858,343
4.	Real estate	(d) 0	
5	Contract loans	8,939,691	9,133,077
6	Cash, cash equivalents and short-term investments	(e) 271,012	268,007
7	Derivative instruments	(f) 0	309,114
8.	Other invested assets	79,814,525	80,209,238
9.	Aggregate write-ins for investment income	185,168	185,168
10.	Total gross investment income	814,873,177	813,976,770
11.	Investment expenses		(g) 24,038,052
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		0
16.	Total deductions (Lines 11 through 15)		44,663,052
17.	Net investment income (Line 10 minus Line 16)		769,313,718
	DETAILS OF WRITE-INS		
0901.	Misc income	185,168	185,168
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)	185,168	185,168
1501.			
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)		0

(a) Includes $ 82,926,425 accrual of discount less $ 46,370,276 amortization of premium and less $ 2,637,176 paid for accrued interest on purchases.

(b) Includes $ 20,850 accrual of discount less $ 4,524 amortization of premium and less $ 2 paid for accrued dividends on purchases.

(c) Includes $ 202,152 accrual of discount less $ 8,562,671 amortization of premium and less $ paid for accrued interest on purchases.

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

(e) Includes $ 26,250 accrual of discount less $ 0 amortization of premium and less $ 0 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 $ 0 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	38,441,810	0	38,441,810	0	0
1.1	Bonds exempt from U.S. tax			0		
1.2	Other bonds (unaffiliated)	129,204,879	(11,334,450)	117,870,429	233,441	0
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	1,281,931	0	1,281,931	9,422,160	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	(229,196)	0	(229,196)	0	0
2.21	Common stocks of affiliates	0	0	0	24,908,770	0
3.	Mortgage loans	(1,029,729)	0	(1,029,729)	0	0
4.	Real estate		0	0		0
5.	Contract loans			0		
6.	Cash, cash equivalents and short-term investments	76,246	0	76,246	146	0
7.	Derivative instruments	20,170,200	0	20,170,200	(20,061,322)	0
8.	Other invested assets	1,202,981	0	1,202,981	51,113,658	0
9.	Aggregate write-ins for capital gains (losses)	0	13,870,045	13,870,045	0	0
10.	Total capital gains (losses)	189,119,121	2,535,595	191,654,715	65,616,853	0
	DETAILS OF WRITE-INS					
0901.	Gains on IGR settlement assets		13,870,045	13,870,045		
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	13,870,045	13,870,045	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	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other		
FIRST YEAR (other than single)												
1. Uncollected	6,919		6,919									
2. Deferred and accrued	0											
3. Deferred , accrued and uncollected:												
3.1 Direct	0											
3.2 Reinsurance assumed	6,919		6,919									
3.3 Reinsurance ceded	0											
3.4 Net (Line 1 + Line 2)	6,919	0	6,919	0	0	0	0	0	0	0	0	0
4. Advance	0											
5. Line 3.4 - Line 4	6,919	0	6,919	0	0	0	0	0	0	0	0	0
6. Collected during year:												
6.1 Direct	0											
6.2 Reinsurance assumed	1,761,452		1,761,480	(28)								
6.3 Reinsurance ceded	75,239		75,253	(14)								
6.4 Net	1,686,213	0	1,686,227	(14)	0	0	0	0	0	0	0	0
7. Line 5 + Line 6.4	1,693,132	0	1,693,146	(14)	0	0	0	0	0	0	0	0
8. Prior year (uncollected + deferred and accrued - advance)	678	0	678	0	0	0	0	0	0	0	0	0
9. First year premiums and considerations:												
9.1 Direct	0											
9.2 Reinsurance assumed	1,767,662		1,767,690	(28)								
9.3 Reinsurance ceded	75,208		75,222	(14)								
9.4 Net (Line 7 - Line 8)	1,692,454	0	1,692,468	(14)	0	0	0	0	0	0	0	0
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	0											
10.2 Reinsurance assumed	195,709		195,709									
10.3 Reinsurance ceded	92,363		92,363									
10.4 Net	103,346	0	103,346	0	0	0	0	0	0	0	0	0
RENEWAL												
11. Uncollected	18,325,109		28,089,252							(9,764,143)		
12. Deferred and accrued	12,742,808		12,742,808									
13. Deferred, accrued and uncollected:												
13.1 Direct	0											
13.2 Reinsurance assumed	46,894,251		66,422,537							(19,528,286)		
13.3 Reinsurance ceded	15,826,334		25,590,477							(9,764,143)		
13.4 Net (Line 11 + Line 12)	31,067,917	0	40,832,060	0	0	0	0	0	0	(9,764,143)	0	0
14. Advance	1,867,274		426,765							1,440,509		
15. Line 13.4 - Line 14	29,200,643	0	40,405,295	0	0	0	0	0	0	(11,204,652)	0	0
16. Collected during year:												
16.1 Direct	0											
16.2 Reinsurance assumed	4,584,752,983		1,025,224,259	3,426,692,061			10,086,335	3,538		122,746,790		
16.3 Reinsurance ceded	236,409,547		174,575,510	583,101				1,769		61,249,167		
16.4 Net	4,348,343,436	0	850,648,749	3,426,108,960	0	0	10,086,335	1,769	0	61,497,623	0	0
17. Line 15 + Line 16.4	4,377,544,079	0	891,054,044	3,426,108,960	0	0	10,086,335	1,769	0	50,292,971	0	0
18. Prior year (uncollected + deferred and accrued - advance)	23,308,555	0	28,750,250	0	0	0	0	0	0	(5,441,695)	0	0
19. Renewal premiums and considerations:												
19.1 Direct	0											
19.2 Reinsurance assumed	4,584,552,839		1,036,550,031	3,426,692,061			10,086,335	3,538		111,220,874		
19.3 Reinsurance ceded	230,317,316		174,246,237	583,101				1,769		55,486,209		
19.4 Net (Line 17 - Line 18)	4,354,235,523	0	862,303,794	3,426,108,960	0	0	10,086,335	1,769	0	55,734,665	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	4,586,516,210	0	1,038,513,430	3,426,692,033	0	0	10,086,335	3,538	0	111,220,874	0	0
20.3 Reinsurance ceded	230,484,887	0	174,413,822	583,087	0	0	0	1,769	0	55,486,209	0	0
20.4 Net (Lines 9.4 + 10.4 + 19.4)	4,356,031,323	0	864,099,608	3,426,108,946	0	0	10,086,335	1,769	0	55,734,665	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	(836)		(836)									
22. All other	13,192		13,192									
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded	28,140		28,140									
23.2 Reinsurance assumed	(112,010)		(112,010)									
23.3 Net ceded less assumed	140,150	0	140,150	0	0	0	0	0	0	0	0	0
24. Single:												
24.1 Reinsurance ceded	0											
24.2 Reinsurance assumed	(90,855)		(90,855)									
24.3 Net ceded less assumed	90,855	0	90,855	0	0	0	0	0	0	0	0	0
25. Renewal:												
25.1 Reinsurance ceded	10,120,960		(1,426,751)	7,694,922				41		3,852,748		
25.2 Reinsurance assumed	118,259,289		(42,016,831)	171,999,053			(228,104)	81		(11,494,910)	0	
25.3 Net ceded less assumed	(108,138,329)	0	40,590,080	(164,304,131)	0	0	228,104	(40)	0	15,347,658	0	0
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	10,149,100	0	(1,398,611)	7,694,922	0	0	0	41	0	3,852,748	0	0
26.2 Reinsurance assumed (Page 6, Line 22)	118,056,424	0	(42,219,696)	171,999,053	0	0	(228,104)	81	0	(11,494,910)	0	0
26.3 Net ceded less assumed	(107,907,324)	0	40,821,085	(164,304,131)	0	0	228,104	(40)	0	15,347,658	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	1,088,151		194,433				1,282,584
2.	Salaries and wages	46,691,109		8,342,861				55,033,970
3.11	Contributions for benefit plans for employees	3,931,704		702,525				4,634,229
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	1,602,529		286,343				1,888,872
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	4,076,150		728,335				4,804,485
4.5	Expense of investigation and settlement of policy claims	58	3,998,657	0				3,998,715
5.1	Traveling expenses	97,672		17,452				115,124
5.2	Advertising	0		0				0
5.3	Postage, express, telegraph and telephone	281,412		50,283				331,695
5.4	Printing and stationery	21,804		3,896				25,700
5.5	Cost or depreciation of furniture and equipment	0		0				0
5.6	Rental of equipment	92,654		16,556				109,210
5.7	Cost or depreciation of EDP equipment and software	7,736,450		1,382,364				9,118,814
6.1	Books and periodicals	0		0				0
6.2	Bureau and association fees	368,611		65,864				434,475
6.3	Insurance, except on real estate	250,912		44,833				295,745
6.4	Miscellaneous losses	0		0				0
6.5	Collection and bank service charges	858,799		153,452				1,012,251
6.6	Sundry general expenses	1,141,585		203,981				1,345,566
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		0				0
9.2	Investment expenses not included elsewhere	0		0		24,038,052		24,038,052
9.3	Aggregate write-ins for expenses	0	0	0	0	0	0	0
10.	General expenses incurred	68,239,600	3,998,657	12,193,178	0	24,038,052	(b) 0	(a) 108,469,487
11.	General expenses unpaid Dec. 31, prior year	136,509,291		28,371,824		6,094,000		170,975,115
12.	General expenses unpaid Dec. 31, current year	86,488,543		15,453,947		6,681,350		108,623,840
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)	118,260,348	3,998,657	25,111,055	0	23,450,702	0	170,820,762
	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
2.	State insurance department licenses and fees	121,386	25,905				147,291
3.	State taxes on premiums	7,739	1,651				9,390
4.	Other state taxes, including $ for employee benefits	174,971	37,341				212,312
5.	U.S. Social Security taxes						0
6.	All other taxes	(95,208)	(20,319)				(115,527)
7.	Taxes, licenses and fees incurred	208,888	44,578	0	0	0	253,466
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	507,809	111,570				619,379
9.	Taxes, licenses and fees unpaid Dec. 31, current year	347,893	74,245				422,138
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	368,804	81,903	0	0	0	450,707

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	78,904		78,904		
0100002.	AE 3.00% ILL ANB CRF 1953-1956	6,171		6,171		
0100003.	AE 3.00% NLP ANB CRF 1928-1988	3,941,743		3,941,743		
0100004.	AE 3.00% NLP ANB IDB 1941-1955	26,256		26,256		
0100005.	AE 3.50% CRVM ANB IDB 1926-1967	115,427		115,427		
0100006.	AE 3.50% ILL ANB CRF 1939-1961	13,330		13,330		
0100007.	AE 3.50% NLP ANB CRF 1928-1986	1,401,813		1,401,813		
0100008.	AE 3.50% NLP ANB IDB 1933-1969	409,352		409,352		
0100009.	AE 4.00% CRVM ANB IDB 1927-1947	236,037		236,037		
0100010.	AM (5) 2.75% NLP ANB CRF 1944-1946	17,048		17,048		
0100011.	AM (5) 3.00% ILL ANB CRF 1942-1947	244,048		244,048		
0100012.	AM (5) 3.00% NLP ANB CRF 1942-1985	936,676		936,676		
0100013.	AM (5) 3.00% NLP ANB IDB 1945-1961	12,359		12,359		
0100014.	AppStdOrd 2.50% NLP ANB CRF 1959-1963	113,561		113,561		
0100015.	AppStdOrd 3.00% NLP ANB CRF 1957-1963	847,716		847,716		
0100016.	41 CSI 3.00% CRVM ANB IDB 1958-1967	98,371		98,371		
0100017.	41 CSI 3.00% NLP ANB IDB 1948-1977	861,467		861,467		
0100018.	41 CSO (130%) 3.00% NLP CRF ANB 1958-1961	10,744		10,744		
0100019.	41 CSO 2.00% NLP ANB CRF 1954-1968	116,642		116,642		
0100020.	41 CSO 2.00% NLP ANB IDB 1955-1959	158,644		158,644		
0100021.	41 CSO 2.50% CRVM ANB CRF 1954-1962	626,895		626,895		
0100022.	41 CSO 2.50% CRVM ANB IDB 1947-2004	758,492		758,492		
0100023.	41 CSO 2.50% NLP ANB CRF 1946-1983	5,845,773		5,845,773		
0100024.	41 CSO 2.50% NLP ANB IDB 1931-1968	684,237		684,237		
0100025.	41 CSO 2.75% CRVM ANB CRF 1954-1974	449,141		449,141		
0100026.	41 CSO 2.75% CRVM ANB IDB 1960-1960	8,651		8,651		
0100027.	41 CSO 2.75% NLP ANB CRF 1954-1963	439,077		439,077		
0100028.	41 CSO 2.75% NLP ANB IDB 1956-1961	3,689		3,689		
0100029.	41 CSO 3.00% CRVM ANB CRF 1948-1967	276,163		276,163		
0100030.	41 CSO 3.00% CRVM ANB IDB 1941-1980	6,747,380		6,747,380		
0100031.	41 CSO 3.00% CRVM CRF ANB 1958-1961	99,740		99,740		
0100032.	41 CSO 3.00% CRVM GC CRF ANB 1960-1960	836		836		
0100033.	41 CSO 3.00% FPT ANB IDB 1953-1967	19,957		19,957		
0100034.	41 CSO 3.00% NLP ANB CRF 1937-1979	6,766,265		6,766,265		
0100035.	41 CSO 3.00% NLP ANB IDB 1949-1980	594,150		594,150		
0100036.	41 CSO 3.00% NLP CRF ANB 1957-1961	52,604		52,604		
0100037.	41 CSO 3.50% CRVM ANB IDB 1948-1981	1,117,060		1,117,060		
0100038.	41 CSO 3.50% NLP ANB CRF 1954-1977	1,330,484		1,330,484		
0100039.	41 CSO 3.50% NLP ANB IDB 1941-1965	298,797		298,797		
0100040.	58 CET 2.00% NLP ANB IDB 1965-1965	6,758		6,758		
0100041.	58 CET 2.25% CRVM ANB IDB 1964-1972	5,030		5,030		
0100042.	58 CET 2.25% NLP ANB IDB 1965-1981	88,740		88,740		
0100043.	58 CET 2.50% CRVM ALB IDB 1965-1996	36,964		36,964		
0100044.	58 CET 2.50% CRVM ANB CRF 1963-1963	17,268		17,268		
0100045.	58 CET 2.50% CRVM ANB IDB 1966-1985	39,273		39,273		
0100046.	58 CET 2.50% NLP ALB IDB 1977-1982	3,324		3,324		
0100047.	58 CET 2.50% NLP ANB CRF 1971-1973	10,209		10,209		
0100048.	58 CET 2.50% NLP ANB IDB 1963-1981	133,290		133,290		
0100049.	58 CET 2.75% CRVM ANB IDB 1971-1975	2,440		2,440		
0100050.	58 CET 2.75% NLP ANB CRF 1977-1978	15,097		15,097		
0100051.	58 CET 2.75% NLP ANB IDB 1963-1978	223,588		223,588		
0100052.	58 CET 3.00% CRVM ALB CRF 1968-1969	4,674		4,674		
0100053.	58 CET 3.00% CRVM ALB IDB 1960-1984	175,963		175,963		
0100054.	58 CET 3.00% CRVM ANB CRF 1964-1981	36,688		36,688		
0100055.	58 CET 3.00% CRVM ANB IDB 1949-1986	718,423		718,423		
0100056.	58 CET 3.00% NLP ALB CRF 1966-1985	24,087		24,087		
0100057.	58 CET 3.00% NLP ALB IDB 1960-1986	372,532		372,532		
0100058.	58 CET 3.00% NLP ANB CRF 1973-1982	37,079		37,079		
0100059.	58 CET 3.00% NLP ANB IDB 1964-1999	423,240		423,240		
0100060.	58 CET 3.00% NLP CRF ANB 1961-1972	196,944		196,944		
0100061.	58 CET 3.50% CRVM ALB CRF 1971-1973	103,872		103,872		
0100062.	58 CET 3.50% CRVM ALB IDB 1966-2002	63,288		63,288		
0100063.	58 CET 3.50% CRVM ANB CRF 1967-1981	131,240		131,240		
0100064.	58 CET 3.50% CRVM ANB IDB 1965-1994	1,071,068		1,071,068		
0100065.	58 CET 3.50% NLP ALB IDB 1970-1984	66,750		66,750		
0100066.	58 CET 3.50% NLP ANB CRF 1980-1980	6,519		6,519		
0100067.	58 CET 3.50% NLP ANB IDB 1964-1988	199,712		199,712		
0100068.	58 CET 3.50% NLP CRF ANB 1971-1981	200,712		200,712		
0100069.	58 CET 3.75% CRVM ALB IDB 1975-1981	13,167		13,167		
0100070.	58 CET 4%/20/2% NLP CRF ANB 1979-1981	73,962		73,962		
0100071.	58 CET 4.00% CRVM ALB IDB 1975-1988	209,405		209,405		
0100072.	58 CET 4.00% CRVM ANB CNF 1980-1980	351		351		
0100073.	58 CET 4.00% CRVM ANB CRF 1986-1986	2,230		2,230		
0100074.	58 CET 4.00% CRVM ANB IDB 1977-1996	33,305		33,305		
0100075.	58 CET 4.00% NJ ANB IDB 1980-1982	2,671		2,671		
0100076.	58 CET 4.00% NLP ALB IDB 1979-1988	144,882		144,882		
0100077.	58 CET 4.00% NLP ANB CRF 1977-1989	103,990		103,990		
0100078.	58 CET 4.00% NLP ANB IDB 1974-1988	72,751		72,751		
0100079.	58 CET 4.25% CRVM ALB IDB 1980-1988	22,943		22,943		
0100080.	58 CET 4.5%/20/2% NLP CRF ANB 1981-1983	173,478		173,478		
0100081.	58 CET 4.50% CRVM ALB IDB 1980-1980	12		12		
0100082.	58 CET 4.50% CRVM ANB CRF 1981-1981	833		833		
0100083.	58 CET 4.50% CRVM ANB IDB 1964-1981	38,696		38,696		
0100084.	58 CET 4.50% NLP ALB IDB 1981-1981	1,518		1,518		
0100085.	58 CET 4.50% NLP ANB IDB 1975-1988	272,041		272,041		
0100086.	58 CET 5.5%/20/3.5% NLP CRF ANB 1984-1984	432		432		
0100087.	58 CET 5.5%/20/4.5% NLP CRF ANB 1984-1988	36,374		36,374		
0100088.	58 CET 5.50% CRVM ANB IDB 1982-1998	142,845		142,845		
0100089.	58 CET 5.50% NLP ANB IDB 1985-1985	4,866		4,866		
0100090.	58 CET 5.50% NLP CRF ANB 1984-1989	140,635		140,635		
0100091.	58 CET 6.00% CRVM ALB IDB 1985-1985	849		849		
0100092.	58 CET 6.00% CRVM ANB IDB 1983-1986	49,337		49,337		

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 2.00% CRVM ANB CRF 1965-1965	8,061		8,061		
0100094.	58 CSO 2.00% CRVM GC CRF ANB 1972-1979	28,772		28,772		
0100095.	58 CSO 2.00% CRVM MOD GC CRF ANB 1980-1981	10,456		10,456		
0100096.	58 CSO 2.00% NLP ANB IDB 1981-1981	560		560		
0100097.	58 CSO 2.00% NLP GC CRF ANB 1972-1983	17,527		17,527		
0100098.	58 CSO 2.25% CRVM ANB CRF 1966-1977	2,475,493		2,475,493		
0100099.	58 CSO 2.25% NLP ANB CRF 1964-1988	1,585,443		1,585,443		
0100100.	58 CSO 2.50% CRVM ALB CRF 1962-1984	1,236,937		1,236,937		
0100101.	58 CSO 2.50% CRVM ALB IDB 1963-1988	533,308		533,308		
0100102.	58 CSO 2.50% CRVM ANB CRF 1963-1971	1,005,344		1,005,344		
0100103.	58 CSO 2.50% CRVM ANB IDB 1962-1986	460,175		460,175		
0100104.	58 CSO 2.50% NLP ALB CRF 1966-1983	78,813		78,813		
0100105.	58 CSO 2.50% NLP ANB CRF 1963-1977	1,808,890		1,808,890		
0100106.	58 CSO 2.50% NLP ANB IDB 1942-1984	2,217,899		2,217,899		
0100107.	58 CSO 2.50% NLP CRF ANB -	324,761		324,761		
0100108.	58 CSO 2.75% CRVM ANB CRF 1963-1977	741,170		741,170		
0100109.	58 CSO 2.75% CRVM ANB IDB 1965-1980	49,773		49,773		
0100110.	58 CSO 2.75% NLP ANB CRF 1963-1989	1,555,242		1,555,242		
0100111.	58 CSO 3%/20/2.5% CRVM CRF ANB -	212,015		212,015		
0100112.	58 CSO 3%/20/2.5% NLP MOD CRF ANB -	41,712		41,712		
0100113.	58 CSO 3.00% CAN MOD CRF ANB 1965-1972	299,783		299,783		
0100114.	58 CSO 3.00% CRVM ALB CRF 1948-1988	1,903,124		1,903,124		
0100115.	58 CSO 3.00% CRVM ALB IDB 1960-2006	4,407,945		4,407,945		
0100116.	58 CSO 3.00% CRVM ANB CRF 1959-1988	2,475,279		2,475,279		
0100117.	58 CSO 3.00% CRVM ANB IDB 1956-1995	30,173,043		30,173,043		
0100118.	58 CSO 3.00% CRVM CRF ANB 1961-1972	2,038,152		2,038,152		
0100119.	58 CSO 3.00% NLP ALB CRF 1964-1993	2,629,166		2,629,166		
0100120.	58 CSO 3.00% NLP ALB IDB 1958-1994	8,244,683		8,244,683		
0100121.	58 CSO 3.00% NLP ANB CNF 1983-1996	5,923		5,923		
0100122.	58 CSO 3.00% NLP ANB CRF 1927-1988	2,769,017		2,769,017		
0100123.	58 CSO 3.00% NLP ANB IDB 1962-2010	1,533,480		1,533,480		
0100124.	58 CSO 3.00% NLP CRF ANB 1961-1972	623,064		623,064		
0100125.	58 CSO 3.5%/10/2% CAN MOD GC CRF ANB 1972-1972	16,391		16,391		
0100126.	58 CSO 3.5%/10/2% CRVM GC CRF ANB 1964-1972	17,284		17,284		
0100127.	58 CSO 3.50% CRVM ALB CRF 1962-1983	2,202,216		2,202,216		
0100128.	58 CSO 3.50% CRVM ALB IDB 1961-2020	3,853,098		3,853,098		
0100129.	58 CSO 3.50% CRVM ANB CRF 1955-1988	7,736,603		7,726,477		10,126
0100130.	58 CSO 3.50% CRVM ANB IDB 1961-2015	7,074,745		7,074,745		
0100131.	58 CSO 3.50% CRVM CRF ANB 1968-1981	3,439,552		3,439,552		
0100132.	58 CSO 3.50% NJ ANB CRF 1975-1988	111,005		111,005		
0100133.	58 CSO 3.50% NJ ANB IDB 1969-1984	532,115		532,115		
0100134.	58 CSO 3.50% NLP ALB CRF 1973-1982	126,698		126,698		
0100135.	58 CSO 3.50% NLP ALB IDB 1965-2004	382,220		382,220		
0100136.	58 CSO 3.50% NLP ANB CNF 1974-1991	33,780		33,780		
0100137.	58 CSO 3.50% NLP ANB CRF 1957-1989	10,099,902		10,099,902		
0100138.	58 CSO 3.50% NLP ANB IDB 1929-2009	2,227,651		2,227,651		
0100139.	58 CSO 3.50% NLP CRF ANB 1971-1999	716,888		716,888		
0100140.	58 CSO 3.75% CRVM ALB IDB 1975-1982	7,760		7,760		
0100141.	58 CSO 4%/20/2% CRVM MOD CRF ANB 1979-1981	1,181,867		1,181,867		
0100142.	58 CSO 4%/20/2% NLP CRF ANB 1980-1981	1,159		1,159		
0100143.	58 CSO 4.00% CRVM ALB CRF 1980-1989	547,528		547,528		
0100144.	58 CSO 4.00% CRVM ALB IDB 1973-2000	24,538,609		24,538,609		
0100145.	58 CSO 4.00% CRVM ANB CNF 1979-1987	140,285		140,285		
0100146.	58 CSO 4.00% CRVM ANB CRF 1975-1988	778,535		778,535		
0100147.	58 CSO 4.00% CRVM ANB IDB 1957-2000	23,019,620		23,019,620		
0100148.	58 CSO 4.00% ILL ALB IDB 1980-1984	397,604		397,604		
0100149.	58 CSO 4.00% NJ ANB CRF 1975-1976	112,612		67,494		45,118
0100150.	58 CSO 4.00% NJ ANB IDB 1981-1987	223,270		223,270		
0100151.	58 CSO 4.00% NLP ALB IDB 1971-2012	6,629,473		6,629,473		
0100152.	58 CSO 4.00% NLP ANB CNF 1980-1983	539		539		
0100153.	58 CSO 4.00% NLP ANB CRF 1949-1988	2,769,101		2,768,977		124
0100154.	58 CSO 4.00% NLP ANB IDB 1975-2018	1,839,484		1,839,484		
0100155.	58 CSO 4.25% CRVM ALB IDB 1980-1989	168,603		168,603		
0100156.	58 CSO 4.5%/20/2% CRVM MOD CRF ANB 1968-1983	3,093,601		3,093,601		
0100157.	58 CSO 4.5%/20/2% MOD CRF ANB -	127,769		127,769		
0100158.	58 CSO 4.5%/20/2% NLP CRF ANB 1974-1983	613,307		613,307		
0100159.	58 CSO 4.50% CRVM ALB CRF 1980-1982	490,884		490,884		
0100160.	58 CSO 4.50% CRVM ALB IDB 1980-1988	477,933		477,933		
0100161.	58 CSO 4.50% CRVM ANB CRF 1972-1988	3,119,478		3,119,478		
0100162.	58 CSO 4.50% CRVM ANB IDB 1980-1990	8,872,898		8,872,898		
0100163.	58 CSO 4.50% CRVM CRF ANB 1981-1983	3,391		3,391		
0100164.	58 CSO 4.50% CRVM CRF ANB ISL 1984-1988	15,560,943		15,560,943		
0100165.	58 CSO 4.50% FPT ANB IDB 1986-1986	6,863		6,863		
0100166.	58 CSO 4.50% ILL ALB IDB 1981-1987	42,209		42,209		
0100167.	58 CSO 4.50% MOD ANB CRF 1980-1988	871,752		871,752		
0100168.	58 CSO 4.50% NJ ANB IDB 1984-1987	1,950,062		1,950,062		
0100169.	58 CSO 4.50% NLP ALB IDB 1972-1992	90,555		90,555		
0100170.	58 CSO 4.50% NLP ANB CNF 1983-1987	152,299		152,299		
0100171.	58 CSO 4.50% NLP ANB CRF 1974-1988	324,199		324,199		
0100172.	58 CSO 4.50% NLP ANB IDB 1980-1995	638,284		635,722		2,562
0100173.	58 CSO 5.5%/20/3.5% CRVM CRF ANB 1984-1986	801,568		801,568		
0100174.	58 CSO 5.5%/20/4.5% CRVM CRF ANB 1984-1988	114,604		114,604		
0100175.	58 CSO 5.5%/20/4.5% CRVM MOD GC CRF ANB 1986-1988	566,393		566,393		
0100176.	58 CSO 5.5%/20/4.5% NLP CRF ANB 1984-1986	24,780		24,780		
0100177.	58 CSO 5.50% CRVM ALB IDB 1980-1992	17,102		17,102		
0100178.	58 CSO 5.50% CRVM ANB CRF 1983-1995	35,393,539		35,393,539		
0100179.	58 CSO 5.50% CRVM ANB IDB 1980-1999	175,338		175,338		
0100180.	58 CSO 5.50% CRVM CRF ANB 1984-1992	3,210,747		3,210,747		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100181. 58 CSO 5.50% CRVM MOD GC CRF ANB 1985-1989	1,425,577		1,425,577		
0100182. 58 CSO 5.50% ILL ALB IDB 1983-1983	24,510		24,510		
0100183. 58 CSO 5.50% NLP ALB IDB 1983-1988	14,696		14,696		
0100184. 58 CSO 5.50% NLP ANB IDB 1960-1985	98,523		98,523		
0100185. 58 CSO 5.50% NLP CRF ANB 1984-1988	187,539		187,539		
0100186. 58 CSO 6.00% CRVM ALB IDB 1983-1986	85,319		85,319		
0100187. 58 CSO 6.00% CRVM ANB IDB 1983-1986	9,477,765		9,477,765		
0100188. 58 CSO 6.00% CRVM CRF ANB 1984-1986	5,629,351		5,629,351		
0100189. 58 CSO 7.00% CRVM ALB CRF 1974-1975	138		138		
0100190. 58 CSO 8.25% CRVM ANB IDB 1984-1990	2		2		
0100191. 60 CSG 3.00% NLP ANB CRF 1988-1989	944,324		944,324		
0100192. 61 CET 3.00% CRVM ANB IDB 1968-1982	1,455				1,455
0100193. 61 CET 3.50% CRVM ANB IDB 1966-1987	78,652		78,652		
0100194. 61 CSI 3.00% CRVM ANB IDB 1959-1979	114,933		114,933		
0100195. 61 CSI 3.50% CRVM ANB IDB 1968-1986	792,383		792,383		
0100196. 61 CSI 5.50% CRVM ANB IDB 1988-1988	51,341		51,341		
0100197. 80 CET 2.50% CRVM ALB IDB 1958-1958	179		179		
0100198. 80 CET 4.00% CRVM ALB IDB 1989-2006	9,352		9,352		
0100199. 80 CET 4.00% CRVM ANB IDB 2006-2006	43,137		43,137		
0100200. 80 CET 4.00% NLP ALB CNF 2006-2007	201		201		
0100201. 80 CET 4.00% NLP ANB IDB 1989-2004	22,719		22,719		
0100202. 80 CET 4.50% CRVM ALB IDB 1992-2005	364,834		364,834		
0100203. 80 CET 4.50% CRVM ANB IDB 1998-2005	907,200		907,200		
0100204. 80 CET 4.50% CRVM IPC ALB S & U 2000-2007	32,735		32,735		
0100205. 80 CET 4.50% NLP ALB CNF 2005-2005	121,452		121,452		
0100206. 80 CET 4.50% NLP ALB IDB 1988-1991	4,636		4,636		
0100207. 80 CET 4.50% NLP ANB IDB 1988-1999	73,501		73,501		
0100208. 80 CET 4.50% NLP CRF ANB 1989-2000	19,084		19,084		
0100209. 80 CET 5.00% CRVM ALB IDB 1988-1994	224,511		224,511		
0100210. 80 CET 5.00% CRVM ANB IDB 1993-1998	194,811		194,811		
0100211. 80 CET 5.00% NLP ALB CRF 1984-1988	28,902		28,902		
0100212. 80 CET 5.00% NLP ANB IDB 1985-1990	813		813		
0100213. 80 CET 5.50% CRVM ALB IDB 1987-1992	5,845		5,845		
0100214. 80 CET 5.50% CRVM ANB IDB 1988-1999	7,523,294		7,523,294		
0100215. 80 CET 5.50% NLP ANB IDB 1990-1992	59,877		59,877		
0100216. 80 CET 6.00% CRVM ALB IDB 1984-1986	1,954		1,954		
0100217. 80 CET 6.00% NLP ANB IDB 1992-1996	41,876		41,876		
0100218. 80 CSO 2.50% CRVM ALB IDB 1958-1962	3,160		3,160		
0100219. 80 CSO 2.50% CRVM ANB IDB 1996-1998	16,826		16,826		
0100220. 80 CSO 2.50% NLP ALB IDB 1960-1960	49,367		49,367		
0100221. 80 CSO 3.00% CRVM ALB IDB 1986-2003	4,304		4,304		
0100222. 80 CSO 3.00% CRVM ANB CRF 1990-1991	237,737		237,737		
0100223. 80 CSO 3.00% CRVM ANB IDB 1991-1997	7,407		7,407		
0100224. 80 CSO 3.50% NLP ALB IDB 1986-1994	81,936		81,936		
0100225. 80 CSO 3.94% CRVM ALB IDB 1996-1998	34,813		34,813		
0100226. 80 CSO 4.00% CRVM ALB CNF 2006-2008	218,518		218,518		
0100227. 80 CSO 4.00% CRVM ALB IDB 1981-2014	34,097,028		34,097,028		
0100228. 80 CSO 4.00% CRVM ALB IDB ISL 1997-1997	508,810,080		508,810,080		
0100229. 80 CSO 4.00% CRVM ANB CNF 2006-2016	568,803		568,803		
0100230. 80 CSO 4.00% CRVM ANB CRF 1983-2000	28,004,836		28,004,836		
0100231. 80 CSO 4.00% CRVM ANB IDB 1983-2001	1,510,027		1,510,027		
0100232. 80 CSO 4.00% CRVM CRF ALB ISL 2006-2008	209,765,718		209,765,718		
0100233. 80 CSO 4.00% CRVM CRF ANB ISL 2006-2009	31,967,319		31,967,319		
0100234. 80 CSO 4.00% CRVM IPC ALB S & U 2006-2010	19,914,796		19,914,796		
0100235. 80 CSO 4.00% NLP ALB CNF 2006-2006	69,007		69,007		
0100236. 80 CSO 4.00% NLP ANB IDB 1986-2021	3,924,767		3,924,767		
0100237. 80 CSO 4.25% CRVM ALB IDB 1986-1994	7,234,340		7,234,340		
0100238. 80 CSO 4.50% CRVM ALB CNF 1995-2005	2,188		2,188		
0100239. 80 CSO 4.50% CRVM ALB CRF 1985-1985	15,927,148		15,927,148		
0100240. 80 CSO 4.50% CRVM ALB IDB 1965-2013	1,567,844		1,567,844		
0100241. 80 CSO 4.50% CRVM ANB CNF 1995-2005	22,649,329		22,649,329		
0100242. 80 CSO 4.50% CRVM ANB CRF 1995-1999	17,098		17,098		
0100243. 80 CSO 4.50% CRVM ANB IDB 1984-2007	4,871,567,656		4,871,484,664		82,992
0100244. 80 CSO 4.50% CRVM CRF ALB 1992-2003	172,690,733		172,690,733		
0100245. 80 CSO 4.50% CRVM CRF ALB ISL 1995-2005	65,529		65,529		
0100246. 80 CSO 4.50% CRVM CRF ANB 1989-2000	123,497,339		123,497,339		
0100247. 80 CSO 4.50% CRVM CRF ANB ISL 1995-2005	1,369,975		1,369,975		
0100248. 80 CSO 4.50% CRVM IPC ALB S & U 1996-2015	115,742,184		115,742,184		
0100249. 80 CSO 4.50% CRVM MOD GC CRF ANB 1989-1999	4,533,571		4,533,571		
0100250. 80 CSO 4.50% NLP ALB IDB 1974-1997	16,678,909		16,678,909		
0100251. 80 CSO 4.50% NLP ANB IDB 1988-2005	1,047,281		1,047,281		
0100252. 80 CSO 4.50% NLP CRF ANB 1994-1999	3,283,174		3,283,174		
0100253. 80 CSO 4.75% CRVM ALB IDB 1984-1991	13,957,265		13,957,265		
0100254. 80 CSO 4.75% CRVM IPC ALB S & U 2002-2002	67,280		67,280		
0100255. 80 CSO 5.00% CRVM ALB CNF 1993-1994	2,228,283		2,228,283		
0100256. 80 CSO 5.00% CRVM ALB CRF 1982-1991	6,963,690		6,963,690		
0100257. 80 CSO 5.00% CRVM ALB IDB 1986-2013	7,717		7,717		
0100258. 80 CSO 5.00% CRVM ANB CNF 1993-1994	10,855,305		10,855,305		
0100259. 80 CSO 5.00% CRVM ANB CRF 1984-1999	119		119		
0100260. 80 CSO 5.00% CRVM ANB IDB 1984-2013	48,269		48,269		
0100261. 80 CSO 5.00% CRVM CRF ALB 1993-1994	1,430,334		1,430,334		
0100262. 80 CSO 5.00% CRVM CRF ALB ISL 1994-1994	208,594,424		208,594,424		
0100263. 80 CSO 5.00% CRVM CRF ANB ISL 1993-1994	2,986		2,986		
0100264. 80 CSO 5.00% NLP ALB CRF 1993-1993	848,436		848,436		
0100265. 80 CSO 5.00% NLP ALB IDB 1972-2006	109,498,412		109,498,412		
0100266. 80 CSO 5.00% NLP ANB CRF 1992-1997	54,946		54,946		
0100267. 80 CSO 5.00% NLP ANB IDB 1992-1997	2,653,880		2,653,880		
0100268. 80 CSO 5.50% CRVM ALB CNF 1991-1992	10,108,867		10,108,867		
0100269. 80 CSO 5.50% CRVM ALB CRF 1991-1991	1,367		1,367		
0100270. 80 CSO 5.50% CRVM ALB IDB 1970-2015	3,749		3,749		
0100271. 80 CSO 5.50% CRVM ANB CNF 1988-1992	1,718		1,718		
0100272. 80 CSO 5.50% CRVM ANB CRF 1987-1997	4,104,463		4,104,463		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100273. 80 CSO 5.50% CRVM ANB IDB 1985-2007	860		860		
0100274. 80 CSO 5.50% CRVM CRF ALB 1992-1992	5,614,992		5,614,992		
0100275. 80 CSO 5.50% CRVM CRF ANB 1987-2015	20,594		20,594		
0100276. 80 CSO 5.50% CRVM CRF ANB ISL 1987-1992	4,035		4,035		
0100277. 80 CSO 5.50% NLP ALB IDB 1973-2012	160,363,360		160,363,360		
0100278. 80 CSO 5.50% NLP ANB CNF 1986-1999	87,904		87,904		
0100279. 80 CSO 5.50% NLP ANB CRF 1990-1992	729,793		729,793		
0100280. 80 CSO 5.50% NLP ANB IDB 1986-1991	21,731,630		21,731,630		
0100281. 80 CSO 6.00% CRVM ALB IDB 1983-2000	8,178		8,178		
0100282. 80 CSO 6.00% CRVM ANB IDB 1984-2005	69,124		69,124		
0100283. 80 CSO 6.00% CRVM CRF ANB 1984-1988	30,371,270		30,371,270		
0100284. 80 CSO 6.00% CRVM CRF ANB ISL 1984-1986	11,840		11,840		
0100285. 80 CSO 6.00% NLP ANB IDB 1983-1986	4,242,504		4,242,504		
0100286. 80 CSO 7.00% CRVM ANB IDB 1988-1989	3,661,057		3,661,057		
0100287. 80 CSO S/U 4.00% CRVM ALB IDB 2006-2009	66		66		
0100288. 80 CSO S/U 4.00% CRVM ANB IDB 2006-2016	25,276,921		25,276,921		
0100289. 80 CSO S/U 4.00% NLP ANB IDB 2006-2007	8,667,608		8,667,608		
0100290. 80 CSO S/U 4.50% CRVM ALB IDB 1996-2013	8,541,640		8,541,640		
0100291. 80 CSO S/U 4.50% CRVM ANB IDB 1995-2006	5,518		5,518		
0100292. 80 CSO S/U 4.50% NLP ANB IDB 2002-2003	5,189,000		5,189,000		
0100293. 80 CSO S/U 5.00% CRVM ANB IDB 1994-1999	2,574		2,574		
0100294. 80 CSO S/U 5.50% CRVM ANB IDB 1987-1995	100,435		100,435		
0100295. 80 CSO S/U 6.00% CRVM ANB IDB 1984-1984	6,102		6,102		
0100296. 2001 CSO 3.00% CRVM ALB IDB 2021-2021	89,878,078		89,878,078		
0100297. 2001 CSO 3.50% CRVM ANB IDB 2013-2019	15,140,149		15,140,149		
0100298. 2001 CSO 3.50% CRVM CRF ALB ISL 2013-2020	3,958		3,958		
0100299. 2001 CSO 3.50% CRVM IPC ALB 2013-2020	144,303,994		144,303,994		
0100300. 2001 CSO 3.50% NLP ALB IDB 2013-2020	92,684,092		92,684,092		
0100301. 2001 CSO 3.75% CRVM IPC ALB 2013-2019	146		146		
0100302. 2001 CSO 4.00% CRVM ALB CNF 2006-2006	383		383		
0100303. 2001 CSO 4.00% CRVM ALB IDB 2006-2016	12,901		12,901		
0100304. 2001 CSO 4.00% CRVM ANB CNF 2006-2020	949		949		
0100305. 2001 CSO 4.00% CRVM ANB IDB 2006-2012	20,862		20,862		
0100306. 2001 CSO 4.00% CRVM CRF ALB ISL 2007-2012	1,010,215		1,010,215		
0100307. 2001 CSO 4.00% CRVM IPC ALB 2000-2017	42,606,893		42,606,893		
0100308. 2001 CSO 4.00% NLP ALB IDB 2006-2012	10,564		10,564		
0100309. 2001 CSO 4.00% NLP ANB IDB 2006-2021	72,042,172		72,042,172		
0100310. 2001 CSO 4.25% CRVM IPC ALB 2011-2012	114,843		114,843		
0100311. 2001 CSO 4.50% CRVM ALB CNF 2004-2005	798,961		798,961		
0100312. 2001 CSO 4.50% CRVM ALB IDB 2005-2005	5,881,984		5,881,984		
0100313. 2001 CSO 4.50% CRVM ANB CNF 2004-2005	229,058,450		229,058,450		
0100314. 2001 CSO 4.50% NLP ALB IDB 2004-2005	12,801,808		12,801,808		
0100315. 2001 CSO 4.50% NLP ANB IDB 2004-2005	507,528		507,528		
0100316. 2001 CSO ALB 3.50% CRVM CNF 2013-2014	132,572,911		132,572,911		
0100317. 2001 CSO ALB 4.00% CRVM CNF 2006-2021	1,934,226		1,934,226		
0100318. 2001 CSO ANB 3.50% CRVM CNF 2013-2013	59,949,454		59,949,454		
0100319. 2001 CSO ANB 4.00% CRVM CNF 2011-2012	2,140,887		2,140,887		
0100320. 2001 CSO ANB 4.00% NLP 2011-2011	7,703,899		7,703,899		
0100321. 2001 CSO S/U 3.50% CRVM ALB IDB 2013-2020	33,377		33,377		
0100322. 2001 CSO S/U 3.50% CRVM ANB IDB 2013-2018	8,160,535		8,160,535		
0100323. 2001 CSO S/U 4.00% CRVM ALB CNF 2006-2009	9,980,610		9,980,610		
0100324. 2001 CSO S/U 4.00% CRVM ALB IDB 2006-2019	226,977		226,977		
0100325. 2001 CSO S/U 4.00% CRVM ANB IDB 2006-2020	685,015		685,015		
0100326. 2001 CSO S/U 4.50% CRVM ALB IDB 2000-2005	746,605		746,605		
0100327. 2001 CSO S/U 4.50% CRVM ANB IDB 2004-2006	5,621,264		5,621,264		
0100328. 2017 CSO 3.00% NLP ALB IDB 2021-2021	391,293,239		391,293,239		
0100329. 2017 CSO Reg213 CRVM ALB Excess Over VM-20 2019-2021	72,731		72,731		
0100330. 2017 CSO VM-20 3.00% NPR CRF ALB ISL 2021-2021	6,870,889		6,870,889		
0100331. 2017 CSO VM-20 3.00% NPR IPC ALB 2021-2021	14,021		14,021		
0100332. 2017 CSO VM-20 3.50% NPR CRF ALB ISL 2019-2020	11,826,136		11,826,136		
0100333. 2017 CSO VM-20 3.50% NPR IPC ALB 2019-2020	311,122		311,122		
0100334. 2017 CSO VM-20 3.75% NPR IPC ALB 2021-2021	17,410		17,410		
0100335. 2017 CSO VM-20 4.00% NPR IPC ALB 2021-2021	156,137,631		156,137,631		
0100336. 2017 CSO VM-20 4.50% NPR IPC ALB 2019-2020	123,135,633		123,135,633		
0100337. 2017 CSO VM-20 4.75% NPR IPC ALB 2019-2020	18,902,473		18,902,473		
0100338. Factors 1962-2013	32,075,086		32,075,086		
0100339. GIO 3.50% CRVM 2013-2019	1,411		1,411		
0100340. GIO 3.50% NPR 2019-2021	2,186,767		2,186,767		
0100341. GIO 4.00% CRVM 2008-2012	3,627		3,627		
0100342. Unearned COI 1983-2014	24		24		
0100343. Unearned Premium 1965-2019	33,662		33,662		
0100344. 2017 CSO VM-20 3.50% NPR CRF ALB ISL 2019-2020	674,709		674,709		
0100345. 2017 CSO VM-20 3.50% NPR CRF ISL ALB 2019-2020	68		68		
0100346. 2017 CSO VM-20 3.50% NPR IPC ALB 2019-2020	497,090		497,090		
0100347. 2017 CSO VM-20 3.75% NPR IPC ALB 2021-2021	19,461		19,461		
0100348. 2017 CSO VM-20 4.00% NPR IPC ALB 2021-2021	757		757		
0100349. 2017 CSO VM-20 4.50% NPR IPC ALB 2019-2020	123,028		123,028		
0100350. 2017 CSO VM-20 4.75% NPR IPC ALB 2019-2020	7,608		7,608		
0100351. Factors 1962-2013	531,125		531,125		
0100352. GIO 3.50% CRVM 2013-2019	213		213		
0100353. GIO 3.50% NPR 2019-2021	253		253		
0100354. GIO 4.00% CRVM 2008-2012	111		111		
0100355. Reinsurance Ceded 0-0	(459,323)		(459,323)		
0100356. Unearned COI 1983-2014	5,847,783		5,847,783		
0100357. Unearned Premium 1965-2019	607,436		607,436		
0199997. Totals (Gross)	8,850,157,304	0	8,850,014,927	0	142,377
0199998. Reinsurance ceded	6,306,629,199		6,306,599,507		29,692

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0199999. Life Insurance: Totals (Net)	2,543,528,105	0	2,543,415,420	0	112,685
0200001. 71 GAM 6.25% SS 1983-1983	379,355	XXX		XXX	379,355
0200002. 71 IAM 10.00% Def 1980-1982	4,919,404	XXX	4,919,404	XXX	
0200003. 71 IAM 3.50% Def FI 1979-1983	127,279	XXX	127,279	XXX	
0200004. 71 IAM 4.50% Def 1980-1980	131,950	XXX	131,950	XXX	
0200005. 71 IAM 5.50% Def 1980-1981	2,953,487	XXX	2,953,487	XXX	
0200006. 71 IAM 6.00% Def 1950-1979	7,743,160	XXX	7,743,160	XXX	
0200007. 71 IAM 8.00% Def 1984-1984	12,597	XXX	12,597	XXX	
0200008. 71 IAM 8.25% Def 1981-1983	788,994	XXX	788,994	XXX	
0200009. 71 IAM 8.50% Def 1984-1984	1,892,248	XXX	1,892,248	XXX	
0200010. 71 IAM 8.75% Def 1983-1983	3,195,187	XXX	3,195,187	XXX	
0200011. 71 IAM 9.00% Def 1981-1981	10,468	XXX	10,468	XXX	
0200012. 71 IAM 9.25% Def 1982-1982	505,863	XXX	505,863	XXX	
0200013. 83 GAM 11% Def FI 1985-1985	110,177	XXX		XXX	110,177
0200014. 83 GAM 11% Imm FI 1985-1985	38,641	XXX		XXX	38,641
0200015. 83 GAM 4.75% SS 1998-1999	320	XXX		XXX	320
0200016. 83 GAM 5.00% SS 1996-1996	516	XXX		XXX	516
0200017. 83 GAM 5.25% SS 1997-1997	65	XXX		XXX	65
0200018. 83 GAM 5.75% SS 1992-1992	5,608	XXX		XXX	5,608
0200019. 83 GAM 6.00% SS 1976-1991	304,508	XXX		XXX	304,508
0200020. 83 GAM 6.25% SS 1980-1999	129,326,186	XXX		XXX	129,326,186
0200021. 83 GAM 8.00% Imm FI 1987-1987	12,953	XXX		XXX	12,953
0200022. 83 IAM 4.25% SS 2005-2005	509,486	XXX	509,486	XXX	
0200023. 83 IAM 4.50% Def 1999-1999	101,313	XXX	101,313	XXX	
0200024. 83 IAM 4.75% Def 1994-1998	343,926	XXX	343,926	XXX	
0200025. 83 IAM 4.75% SS 1994-2005	12,208,763	XXX	12,208,763	XXX	
0200026. 83 IAM 5.00% Def 1993-1997	2,122,352	XXX	2,122,352	XXX	
0200027. 83 IAM 5.00% SS 1993-2002	13,695,254	XXX	13,695,254	XXX	
0200028. 83 IAM 5.25% Def 1994-1999	1,417,602	XXX	1,417,602	XXX	
0200029. 83 IAM 5.25% SS 1992-2000	9,679,381	XXX	9,679,381	XXX	
0200030. 83 IAM 5.50% Def 1993-1997	3,415,852	XXX	3,415,852	XXX	
0200031. 83 IAM 5.50% SS 1991-2000	5,500,016	XXX	5,500,016	XXX	
0200032. 83 IAM 5.75% Def 1993-1993	624,959	XXX	624,959	XXX	
0200033. 83 IAM 5.75% SS 1992-1992	2,448,867	XXX	2,448,867	XXX	
0200034. 83 IAM 6.00% Def 1991-1995	2,969,457	XXX	2,969,457	XXX	
0200035. 83 IAM 6.00% SS 1987-2003	37,056,803	XXX	37,056,803	XXX	
0200036. 83 IAM 6.25% Def 1987-1992	3,299,999	XXX	3,299,999	XXX	
0200037. 83 IAM 6.25% SS 1984-2002	5,239,163,329	XXX	5,239,163,329	XXX	
0200038. 83 IAM 6.50% Def 1987-1990	4,820,817	XXX	4,820,817	XXX	
0200039. 83 IAM 6.50% SS 1994-1994	19,382	XXX	19,382	XXX	
0200040. 83 IAM 6.75% Def 1986-1991	3,574,016	XXX	3,574,016	XXX	
0200041. 83 IAM 6.75% SS 1997-1997	24,744	XXX	24,744	XXX	
0200042. 83 IAM 7.00% Def 1988-1989	4,928,085	XXX	4,928,085	XXX	
0200043. 83 IAM 7.00% SS 1993-1993	8,485	XXX	8,485	XXX	
0200044. 83 IAM 7.25% Def 1986-1986	2,429,359	XXX	2,429,359	XXX	
0200045. 83 IAM 7.25% SS 1995-1995	47,386	XXX	47,386	XXX	
0200046. 83 IAM 8.25% SS 1991-1991	49,646	XXX	49,646	XXX	
0200047. 83 IAM 8.50% Def 1985-1985	2,291,823	XXX	2,291,823	XXX	
0200048. 83a 4.25% Imm SS 2012-2012	2,834	XXX	2,834	XXX	
0200049. 83a 5.00% Imm SS 2011-2011	3,580	XXX	3,580	XXX	
0200050. 83a 5.25% Imm SS 2005-2010	1,936,900	XXX	1,936,900	XXX	
0200051. 83a 5.50% Imm SS 2004-2008	1,150	XXX	1,150	XXX	
0200052. 83a 6.00% Imm SS 2003-2009	2,150	XXX	2,150	XXX	
0200053. 83a 6.25% Imm SS 1998-1999	1,456,561	XXX	1,456,561	XXX	
0200054. 83a 6.50% Def FI 1994-1994	313	XXX	313	XXX	
0200055. 83a 6.50% Imm FI 1994-1994	75,953	XXX	75,953	XXX	
0200056. 83a 6.50% Imm SS 1994-2002	71,542	XXX	71,542	XXX	
0200057. 83a 6.75% Def FI 1997-1997	222,774	XXX	222,774	XXX	
0200058. 83a 6.75% Imm SS 1996-2001	151,920	XXX	151,920	XXX	
0200059. 83a 7.00% Def FI 2000-2000	64,692	XXX	64,692	XXX	
0200060. 83a 7.00% Imm SS 1993-2000	616,563	XXX	616,563	XXX	
0200061. 83a 7.25% Def FI 1995-1995	1,062,811	XXX	1,062,811	XXX	
0200062. 83a 7.25% Imm SS 1995-1995	13,407	XXX	13,407	XXX	
0200063. 83a 7.75% Imm SS 1992-1992	17,411	XXX	17,411	XXX	
0200064. 83a 8.00% Imm SS 1987-1987	62,557	XXX	62,557	XXX	
0200065. 83a 8.25% Def FI 1990-1990	27,175	XXX	27,175	XXX	
0200066. 83a 8.25% Imm FI 1990-1990	80,445	XXX	80,445	XXX	
0200067. 83a 8.25% Imm SS 1990-1991	31,148	XXX	31,148	XXX	
0200068. 83a 8.75% Imm SS 1988-1989	21,441,660	XXX	19,585,260	XXX	1,856,400
0200069. 96 A2000F 5.00% SS 2002-2002	131,013	XXX	131,013	XXX	
0200070. 96 A2000F 5.25% SS 2000-2000	12,415,444	XXX	11,556,278	XXX	859,166
0200071. 96 A2000F 6.25% SS 2000-2002	56,138	XXX	56,138	XXX	
0200072. 96 A2000M 4.75% SS 1999-1999	1,976,523	XXX	1,976,523	XXX	
0200073. 96 A2000M 5.00% SS 2002-2002	1,191,609	XXX	1,012,250	XXX	179,359
0200074. 96 A2000M 6.25% SS 1999-2002	3,353,394	XXX	2,783,153	XXX	570,241
0200075. A2000 4.00% Def 2005-2005	7,371,735	XXX	7,026,421	XXX	345,314
0200076. A2000 4.00% Def FI 2013-2013	4,662,904	XXX	4,060,405	XXX	602,499
0200077. A2000 4.00% Imm FI 2013-2013	2,493,244	XXX	1,921,772	XXX	571,472
0200078. A2000 4.00% SS 2013-2013	1,341,868	XXX	1,135,181	XXX	206,687
0200079. A2000 4.25% Def FI 2012-2012	4,040,681	XXX	3,774,604	XXX	266,077
0200080. A2000 4.25% Imm FI 2012-2012	123,032	XXX	123,032	XXX	
0200081. A2000 4.50% Def 2003-2005	3,396,898	XXX	3,396,898	XXX	
0200082. A2000 4.50% Def FI 2014-2014	9,913,602	XXX	9,913,602	XXX	
0200083. A2000 4.50% Imm FI 2014-2014	132,609,939	XXX	132,609,939	XXX	
0200084. A2000 4.75% Def 2000-2008	151,670,993	XXX	151,670,993	XXX	
0200085. A2000 5.00% Def 2003-2009	71,696,552	XXX	71,696,552	XXX	
0200086. A2000 5.00% Def FI 2011-2011	166,223,813	XXX	166,223,813	XXX	
0200087. A2000 5.00% Imm FI 2011-2011	20,137	XXX	20,137	XXX	
0200088. A2000 5.25% Def FI 2005-2010	55,927	XXX	55,927	XXX	
0200089. A2000 5.25% Imm FI 2010-2010	137,841,848	XXX	137,841,848	XXX	
0200090. A2000 5.25% SS 2005-2010	10,704	XXX	10,704	XXX	
0200091. A2000 5.50% Def 2001-2002	284,279,480	XXX	284,279,480	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
0200092. A2000 5.50% Def FI 2004-2008	4,073	XXX	4,073	XXX	
0200093. A2000 5.75% Def 2000-2000	290,934,829	XXX	290,934,829	XXX	
0200094. A2000 6.00% Def FI 2003-2009	26,244	XXX	26,244	XXX	
0200095. A2000 6.00% Imm FI 2003-2009	191,673,383	XXX	191,673,383	XXX	
0200096. A2000 6.25% Def FI 1999-1999	124,529,708	XXX	124,529,708	XXX	
0200097. A2000 6.25% SS 1998-1999	18,083,757	XXX	18,083,757	XXX	
0200098. A2000 6.50% Def FI 2002-2002	6,284	XXX	6,284	XXX	
0200099. A2000 6.50% SS 2002-2002	20,465	XXX	20,465	XXX	
0200100. A2000 6.75% SS 2001-2001	190,648,027	XXX	190,648,027	XXX	
0200101. A2000 7.00% SS 2000-2000	144,990,983	XXX	144,990,983	XXX	
0200102. 2012 IAR 2.50% SS 2020-2020	1,603,195	XXX	299,788	XXX	1,303,407
0200103. 2012 IAR 2.75% SS 2019-2019	1,804,951	XXX	1,804,951	XXX	
0200104. 2012 IAR 3.75% Def FI 2017-2018	942,976	XXX	445,944	XXX	497,032
0200105. 2012 IAR 3.75% SS 2017-2018	1,290,285	XXX	1,290,285	XXX	
0200106. 2012 IAR 4.00% Def FI 2015-2016	4,614,426	XXX	3,676,851	XXX	937,575
0200107. 2012 IAR 4.00% SS 2016-2016	152,124	XXX	152,124	XXX	
0200108. 2012 IAR VM-22 Non-Jumbo Def FI 2019-2021	655,667	XXX	369,787	XXX	285,880
0200109. 2012 IAR VM-22 Non-Jumbo 0.50%-0.99% Def FI 2020-2020	301,180	XXX	301,180	XXX	
0200110. 2012 IAR VM-22 Non-Jumbo 1.00%-1.49% Def FI 2020-2021	1,841,533	XXX	1,551,823	XXX	289,710
0200111. 2012 IAR VM-22 Non-Jumbo 1.50%-1.99% Def FI 2020-2021	335,214	XXX	335,214	XXX	
0200112. 2012 IAR VM-22 Non-Jumbo 2.00%-2.49% Def FI 2019-2021	1,569,772	XXX	1,188,825	XXX	380,947
0200113. 2012 IAR VM-22 Non-Jumbo 2.50%-2.99% Def FI 2019-2021	710,720	XXX	609,325	XXX	101,395
0200114. 2012 IAR VM-22 Non-Jumbo 3.00%-3.49% Def FI 2019-2020	515,860	XXX	515,860	XXX	
0200115. 2012 IAR VM-22 Non-Jumbo 3.50%-3.99% Def FI 2019-2019	47,462	XXX	47,462	XXX	
0200116. 2012 IAR VM-22 Non-Jumbo 4.00%-4.49% Def FI 2019-2019	90,612	XXX	81,564	XXX	9,048
0200117. Fund Value 1979-1991	4,084,832	XXX	4,084,832	XXX	
0299997. Totals (Gross)	7,510,909,654	XXX	7,371,469,116	XXX	139,440,538
0299998. Reinsurance ceded	5,455,724,048	XXX	5,325,707,489	XXX	130,016,559
0299999. Annuities: Totals (Net)	2,055,185,606	XXX	2,045,761,627	XXX	9,423,979
0300001. 1949A 3.00% Imm 1978-1978	2,823		2,823		
0300002. 71 IAM 7.50% Imm 1984-1984	2,220		2,220		
0300003. 71 IAM 8.00% Imm 1989-1990	12,768		12,768		
0300004. 83 IAM 4.50% Imm 1992-1992	5,082		5,082		
0300005. 83 IAM 5.00% Imm 1994-2008	201,096		201,096		
0300006. 83 IAM 5.50% Imm 1993-1993	4,505		4,505		
0300007. 83 IAM 6.00% Imm 1985-2003	17,887		17,887		
0300008. 83 IAM 6.25% Imm 1999-1999	1,033		1,033		
0300009. 83 IAM 7.25% Imm 1990-1990	10,243		10,243		
0300010. 83 IAM 8.00% Imm 1985-1992	31,415		31,415		
0300011. A2000 4.00% Imm 2013-2013	32,721		32,721		
0300012. A2000 4.25% Imm 2012-2012	22,685		22,685		
0300013. A2000 5.00% Imm 1999-2011	70,974		70,974		
0300014. A2000 5.25% Imm 2005-2006	97,615		97,615		
0300015. A2000 5.50% Imm 1995-2008	376,318		376,318		
0300016. A2000 6.00% Imm 2009-2009	126,051		126,051		
0300017. A2012 4.50% Imm 2014-2014	74,673		74,673		
0399997. Totals (Gross)	1,090,109	0	1,090,109	0	0
0399998. Reinsurance ceded	0				
0399999. SCWLC: Totals (Net)	1,090,109	0	1,090,109	0	0
0400001. 59 ADB W/ 01 CSO 3.50% ANN CRF ALB 2013-2019	782		782		
0400002. 59 ADB W/ 01 CSO 3.50% ANN CRF ALB S & U 2013-2019	4,381		4,381		
0400003. 59 ADB W/ 01 CSO 4.00% ANN CRF ALB 2011-2012	468		468		
0400004. 59 ADB W/ 01 CSO 4.00% ANN CRF ALB S & U 2009-2012	2,503		2,503		
0400005. 59 ADB W/ 17 CSO VM-20 3.50% NPR ALB 2019-2020	14		14		
0400006. 59 ADB W/ 17 CSO VM-20 3.75% NPR ALB S & U 2021-2021	50		50		
0400007. 59 ADB W/ 17 CSO VM-20 4.50% NPR ALB S & U 2020-2020	130		130		
0400008. 59 ADB W/ 58 CSO 3.00% ANN CRF 1969-2010	1,085		1,085		
0400009. 59 ADB W/ 58 CSO 3.50% MO CRF 1972-1981	1,552		1,552		
0400010. 59 ADB W/ 58 CSO 4.50% ANN CRF 1981-1988	3,478		3,478		
0400011. 59 ADB W/ 80 CSO 4.00% ANN CRF ALB S & U 2007-2016	426		426		
0400012. 59 ADB W/ 80 CSO 4.50% ANN CRF 1989-2000	694		694		
0400013. 59 ADB W/ 80 CSO 4.50% ANN CRF ALB 1995-2000	3,140		3,140		
0400014. 59 ADB W/ 80 CSO 4.50% ANN CRF ALB ISL 1995-2008	3,047		3,047		
0400015. 59 ADB W/ 80 CSO 4.50% ANN CRF ALB S & U 1996-2005	4,467		4,467		
0400016. 59 ADB W/ 80 CSO 5.00% ANN CRF ALB 1994-1994	102		102		
0400017. 59 ADB W/ 80 CSO 5.00% ANN CRF ALB ISL 1994-1994	478		478		
0400018. 59 ADB W/ 80 CSO 5.00% ANN CRF ISL 1993-1994	127		127		
0400019. 59 ADB W/ 80 CSO 5.50% ANN CRF 1989-1991	219		219		
0400020. 59 ADB W/ 80 CSO 5.50% ANN CRF ISL 1987-1992	1,157		1,157		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0400021. 59 ADB W/ 80 CSO 6.00% ANN CRF 1985-1988	11		11		
0400022. 59 ADB W/ 80 CSO 6.00% ANN CRF ISL 1984-1986	86		86		
0400023. 59 ADB / 58 CSO 3.00% ALB 1974-2019	635		635		
0400024. 59 ADB / 58 CSO 3.50% ALB 1958-1974	915		915		
0400025. 59 ADB / 58 CSO 3.50% ANB 1956-1974	3,871		3,871		
0400026. 59 ADB / 58 CSO 4.00% ALB 1974-1985	3,981		3,981		
0400027. 59 ADB / 58 CSO 4.00% ANB 1975-1979	4,464		4,464		
0400028. 59 ADB / 58 CSO 4.50% ALB 1980-1982	1,820		1,820		
0400029. 59 ADB / 58 CSO 4.50% ANB 1980-1982	5,720		5,720		
0400030. 59 ADB / 58 CSO 5.50% ANB 1993-2008	85,034		85,034		
0400031. 59 ADB / 80 CSO 4.00% ALB 1981-2010	228,988		228,988		
0400032. 59 ADB / 80 CSO 4.00% ANB 2007-2014	126		126		
0400033. 59 ADB / 80 CSO 4.50% ALB 1998-2013	725,897		725,897		
0400034. 59 ADB / 80 CSO 4.50% ANB 1995-2005	490		490		
0400035. 59 ADB / 80 CSO 5.00% ANB 1989-2001	3,176		3,176		
0400036. 59 ADB / 80 CSO 5.50% ALB 1987-1992	819		819		
0400037. 59 ADB / 80 CSO 5.50% ANB 1987-1992	9,186		9,186		
0400038. 59 ADB / 80 CSO 6.00% ALB 1983-1986	552		552		
0400039. 59 ADB / 80 CSO 6.00% ANB 1983-1986	7,871		7,871		
0400040. 59 ADB / 2001 CSO 3.50% ALB 2013-2019	53,276		53,276		
0400041. 59 ADB / 2001 CSO 4.00% ALB 2006-2012	813,202		813,202		
0400042. 59 ADB / 2001 CSO 4.50% ALB 2004-2006	125,278		125,278		
0400043. CIR / 80 CSO 4.00% ALB 2006-2009	933,013		933,013		
0400044. CIR / 80 CSO 4.50% ALB 1999-2005	437,405		437,405		
0400045. Unearned COI 1982-2008	(22,617)		(22,617)		
0400046. Unearned Premium 2002-2021	794,660		794,660		
0499997. Totals (Gross)	4,246,159	0	4,246,159	0	0
0499998. Reinsurance ceded	639,012		639,012		
0499999. Accidental Death Benefits: Totals (Net)	3,607,147	0	3,607,147	0	0
0500001. 52 INTERCO DISA W/ 01 CSO 3.50% ANN CRF ALB S & U 0-2019	332,275		332,275		
0500002. 52 INTERCO DISA W/ 01 CSO 4.00% ANN CRF ALB S & U 0-2012	713,446		713,446		
0500003. 52 INTERCO DISA W/ 17 CSO VM-20 3.00% NPR ALB S & U 2021-2021	644		644		
0500004. 52 INTERCO DISA W/ 17 CSO VM-20 3.50% NPR ALB S & U 2019-2020	880		880		
0500005. 52 INTERCO DISA W/ 17 CSO VM-20 3.75% NPR ALB S & U 2021-2021	1,403		1,403		
0500006. 52 INTERCO DISA W/ 17 CSO VM-20 4.50% NPR ALB S & U 2019-2020	4,020		4,020		
0500007. 52 INTERCO DISA, PER 2, BEN 4&5 W/ 58 CSO 3.00% ANN CRF 1969-1972	214		214		
0500008. 52 INTERCO DISA, PER 2, BEN 4&5 W/ 58 CSO 3.50% MO CRF 1972-1981	1,400		1,400		
0500009. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 4.50% ANN CRF 1981-1988	4,559		4,559		
0500010. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4.00% ANN CRF ALB 2006-2008	23		23		
0500011. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4.50% ANN CRF 1989-2000	2,127		2,127		
0500012. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4.50% ANN CRF ALB 0-2015	1,549,368		1,549,368		
0500013. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4.50% ANN CRF ISL 0-2009	85,905		85,905		
0500014. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4.50% ANN CRF ISL ALB 1995-2000	436		436		
0500015. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.00% ANN CRF ALB 1993-2000	13,894		13,894		
0500016. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.00% ANN CRF ISL 0-1994	5,628		5,628		
0500017. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.00% ANN CRF ISL ALB 1994-1994	18		18		
0500018. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.50% ANN CRF 1987-1998	1,235		1,235		
0500019. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.50% ANN CRF ALB 1992-1992	2		2		
0500020. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.50% ANN CRF ISL 0-1992	7,529		7,529		
0500021. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 6.00% ANN CRF 1985-1985	80		80		
0500022. 52 INTERCO DISA, PER 2, W/ 01 CSO 3.50% ANN CRF ISL 0-2019	1,356		1,356		
0500023. 52 INTERCO DISA, PER 2, W/ 01 CSO 4.00% ANN CRF ISL 0-2012	66		66		
0500024. 52 INTERCO DISA, PER 2, W/ 58 CSO 3.00% ANN CRF ISL 0-2010	69		69		
0500025. 52 INTERCO DISA, W/ 17 CSO VM-20 NPR ISL 2019-2021	225		225		
0500026. 2001 CSO 3.50% CRVM IPC ALB 2014-2019	5,581		5,581		
0500027. 2001 CSO ALB 4.00% CNF 2001-2013	190,580		190,580		
0500028. 52 DIS / 58 CSO 3.00% ALB 1980-2013	397,706		397,706		
0500029. 52 DIS / 58 CSO 3.00% ANB 1977-2013	180,248		180,248		
0500030. 52 DIS / 58 CSO 3.50% ALB 1969-1974	535		535		
0500031. 52 DIS / 58 CSO 3.50% ANB 1958-1974	6,240		6,240		
0500032. 52 DIS / 58 CSO 4.00% ALB 1975-1979	1,712		1,712		
0500033. 52 DIS / 58 CSO 4.00% ANB 1975-1988	11,261		11,261		
0500034. 52 DIS / 58 CSO 4.50% ALB 1980-1982	1,382		1,382		
0500035. 52 DIS / 58 CSO 4.50% ANB 1980-1982	25,619		25,619		
0500036. 52 DIS / 58 CSO 5.50% ANB 1990-2016	1,907,915		1,907,915		
0500037. 52 DIS / 80 CSO 3.00% ALB 2000-2003	1,794		1,794		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0500038. 52 DIS / 80 CSO 4.00% ALB 2006-2010	5,539,555		5,539,555		
0500039. 52 DIS / 80 CSO 4.00% ANB 1984-2013	169,546		169,546		
0500040. 52 DIS / 80 CSO 4.00% CRVM ANB 1983-2021	582,854		582,854		
0500041. 52 DIS / 80 CSO 4.50% ALB 1983-2006	10,023,820		10,023,820		
0500042. 52 DIS / 80 CSO 4.50% ANB 1986-2005	552,614		552,614		
0500043. 52 DIS / 80 CSO 5.00% ALB 1991-1997	6,036		6,036		
0500044. 52 DIS / 80 CSO 5.00% ANB 1993-1994	12,215		12,215		
0500045. 52 DIS / 80 CSO 5.50% ALB 1987-1992	9,066		9,066		
0500046. 52 DIS / 80 CSO 5.50% ANB 1987-1992	40,747		40,747		
0500047. 52 DIS / 80 CSO 6.00% ALB 1983-1986	6,874		6,874		
0500048. 52 DIS / 80 CSO 6.00% ANB 1983-1986	12,632		12,632		
0500049. 52 DIS / 2001 CSO 3.50% ALB 2013-2019	9		9		
0500050. 52 DIS / 2001 CSO 4.00% ALB 2006-2019	1,933		1,933		
0500051. 52 DIS / 2001 CSO 4.50% ALB 2005-2006	247,154		247,154		
0500052. 85 CIDA / 80 CSO 4.00% ALB 2006-2010	1,109,730		1,109,730		
0500053. 85 CIDA / 80 CSO 4.50% ALB 1989-2008	4,110,713		4,110,713		
0500054. 85 CIDA / 80 CSO 5.50% ALB 1987-1991	21,275		21,275		
0500055. 85 CIDA / 80 CSO 6.00% ALB 1986-1986	695		695		
0500056. Unearned COI 1981-2011	(60,975)		(60,975)		
0500057. Unearned Premium 2002-2021	505,887		505,887		
0599997. Totals (Gross)	28,349,755	0	28,349,755	0	0
0599998. Reinsurance ceded	3,403,114		3,403,114		
0599999. Disability-Active Lives: Totals (Net)	24,946,641	0	24,946,641	0	0
0600001. 52 INTERCO DISA, PER 2, BEN 5 3.00% 2021-2021	8,354		8,354		
0600002. 52 INTERCO DISA, PER 2, BEN 5 3.50% 1962-2019	1,118,176		1,118,176		
0600003. 52 INTERCO DISA, PER 2, BEN 5 4.00% 1975-2012	1,881,695		1,881,695		
0600004. 52 INTERCO DISA, PER 2, BEN 5 4.50% 1980-2017	3,651,917		3,651,917		
0600005. 52 INTERCO DISA, PER 2, BEN 5 5.00% 1991-1994	498,203		498,203		
0600006. 52 INTERCO DISA, PER 2, BEN 5 5.50% 1987-2002	976,529		976,529		
0600007. 52 INTERCO DISA, PER 2, BEN 5 6.00% 1983-2015	35,789		35,789		
0600008. 52 DIS / 58 CSO 3.00% ALB 1973-2013	53,081		53,081		
0600009. 52 DIS / 58 CSO 3.00% ANB 1981-2004	1,000,390		1,000,390		
0600010. 52 DIS / 58 CSO 4.00% ALB 1983-1988	175,231		175,231		
0600011. 52 DIS / 58 CSO 4.00% ANB 1981-1988	1,651,026		1,651,026		
0600012. 52 DIS / 58 CSO 4.50% ANB 1982-1987	496,820		496,820		
0600013. 52 DIS / 58 CSO 5.00% ALB 1967-1982	67,001		67,001		
0600014. 52 DIS / 58 CSO 5.00% ANB 1958-1982	1,113,095		1,113,095		
0600015. 52 DIS / 58 CSO 5.50% ALB 1987-1988	41,156		41,156		
0600016. 52 DIS / 58 CSO 5.50% ANB 1990-2006	4,697,076		4,697,076		
0600017. 52 DIS / 58 CSO 6.00% ALB 1986-1986	35,576		35,576		
0600018. 52 DIS / 80 CET 5.50% ALB 1989-1990	36,250		36,250		
0600019. 52 DIS / 80 CSO 4.00% ALB 1993-2008	502,026		502,026		
0600020. 52 DIS / 80 CSO 4.00% ANB 1985-1993	6,836		6,836		
0600021. 52 DIS / 80 CSO 4.00% CRVM ANB 1984-1995	6,096,647		6,096,647		
0600022. 52 DIS / 80 CSO 4.50% ALB 1989-2008	4,955,319		4,955,319		
0600023. 52 DIS / 80 CSO 4.50% ANB 1986-2012	1,716,112		1,716,112		
0600024. 52 DIS / 80 CSO 5.00% ALB 1983-1994	141,927		141,927		
0600025. 52 DIS / 80 CSO 5.00% ANB 1983-1994	2,462,733		2,462,733		
0600026. 52 DIS / 80 CSO 5.50% ALB 1989-1992	283,326		283,326		
0600027. 52 DIS / 80 CSO 5.50% ANB 1992-1992	86,425		86,425		
0600028. 52 DIS / 80 CSO 6.00% ANB 1985-1987	126,735		126,735		
0600029. 52 DIS / 2001 CSO 4.00% ALB 2006-2009	14,685		14,685		
0600030. 52 DIS / 2001 CSO 4.50% ALB 2005-2012	94,285		94,285		
0600031. 85 CIDA / 80 CSO 4.00% ALB 2004-2008	735,960		735,960		
0600032. 85 CIDA / 80 CSO 4.50% ALB 1990-2006	973,618		973,618		
0600033. 85 CIDA / 2001 CSO 4.50% ANB 2006-2006	27		27		
0699997. Totals (Gross)	35,734,026	0	35,734,026	0	0
0699998. Reinsurance ceded	4,714,085		4,714,085		
0699999. Disability-Disabled Lives: Totals (Net)	31,019,941	0	31,019,941	0	0
0700001. Annuitization Bonus	430,078		430,078		
0700002. Asset Adequacy Reserves	840,000,000		840,000,000		
0700003. Cash Surrender Value in Excess of Reserve ANB CRF	201,610		201,610		
0700004. Deficiency Reserve	77,123,951		77,047,816		76,135
0700005. Immediate Payment of Claims	555,089		555,089		
0700006. Non-Deduction of Deferred Fractional Premium or Return of Premium	314,855		314,855		
0700007. Nondeduction of Deferred Premium Reserve	935,109		935,109		
0700008. Refund of Premium on Death Reserve	29,116,326		29,115,357		969
0799997. Totals (Gross)	948,677,018	0	948,599,914	0	77,104
0799998. Reinsurance ceded	40,308,419		40,273,571		34,848
0799999. Miscellaneous Reserves: Totals (Net)	908,368,599	0	908,326,343	0	42,256
9999999. Totals (Net) - Page 3, Line 1	5,567,746,148	0	5,558,167,228	0	9,578,920

(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 $ 282,152,546 ; 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.

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.

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: ..... $ 3,685,619,167

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: ..... $ 4,417,153,314

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	17,094,605											17,014,159	80,446
2.	Additional contract reserves (b)	2,066,247,474											2,064,772,392	1,475,082
3.	Additional actuarial reserves-Asset/Liability analysis	30,000,000											30,000,000	
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)	2,113,342,079	0	0	0	0	0	0	0	0	0	0	2,111,786,551	1,555,528
8.	Reinsurance ceded	1,055,893,276											1,055,893,276	
9.	Totals (Net)	1,057,448,803	0	0	0	0	0	0	0	0	0	0	1,055,893,275	1,555,528
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	644,838,538											644,476,061	362,477
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)	644,838,538	0	0	0	0	0	0	0	0	0	0	644,476,061	362,477
15.	Reinsurance ceded	322,238,031											322,238,031	
16.	Totals (Net)	322,600,507	0	0	0	0	0	0	0	0	0	0	322,238,030	362,477
17.	TOTAL (Net)	1,380,049,310	0	0	0	0	0	0	0	0	0	0	1,378,131,305	1,918,005
18.	TABULAR FUND INTEREST	102,955,325											102,869,015	86,310
	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	13,392,520	0	0	2,637,075	9,375,511	1,379,934
11. Net change in reinsurance assumed	231,538,462		220,856,626	656,105	(759,374)	10,785,105
12. Net change in reinsurance ceded	(39,356,916)		(39,011,996)	129,793	(411,354)	(63,359)
13. Reinsurance balance at the end of the year (Lines 10+11-12)	284,287,898	0	259,868,622	3,163,387	9,027,491	12,228,398
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	284,287,898	0	259,868,622	3,163,387	9,027,491	12,228,398

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	1,935,551		1,935,551								
	2.22 Reinsurance assumed	192,023,303		155,809,675	1,103,025	1,441,800			63,234			33,605,569
	2.23 Reinsurance ceded	89,948,226		73,027,992								16,920,234
	2.24 Net	104,010,628	0	(b) 84,717,234	(b) 1,103,025	1,441,800	(b) 0	(b) 0	63,234	(b) 0	(b) 0	(b) 16,685,335
3. Incurred but unreported:												
	3.1 Direct	455,227		455,227								
	3.2 Reinsurance assumed	85,801,904		43,108,186				57,238		1,947		42,634,533
	3.3 Reinsurance ceded	45,112,565		24,169,485				40,067		973		20,902,040
	3.4 Net	41,144,566	0	(b) 19,393,928	(b) 0	0	(b) 0	(b) 17,171	0	(b) 974	(b) 0	(b) 21,732,493
4. TOTALS	4.1 Direct	2,390,778	0	2,390,778	0	0	0	0	0	0	0	0
	4.2 Reinsurance assumed	278,087,770	0	199,180,424	1,103,025	1,441,800	0	57,238	63,234	1,947	0	76,240,102
	4.3 Reinsurance ceded	135,228,291	0	97,364,977	0	0	0	40,067	0	973	0	37,822,274
	4.4 Net	145,250,257	(a) 0	(a) 104,206,225	1,103,025	1,441,800	0	(a) 17,171	63,234	974	0	38,417,828

(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	6,380,930		6,380,930								
1.2 Reinsurance assumed	1,396,361,685		644,322,371	455,769,925	6,588,297			585,712			289,095,380
1.3 Reinsurance ceded	903,463,187		337,394,478	421,628,877	155,473						144,284,359
1.4 Net	(d) 499,279,428	0	313,308,823	34,141,048	6,432,824	0	0	585,712	0	0	144,811,021
2. Liability December 31, current year from Part 1:											
2.1 Direct	2,390,778	0	2,390,778	0	0	0	0	0	0	0	0
2.2 Reinsurance assumed	278,087,770	0	199,180,424	1,103,025	1,441,800	0	57,238	63,234	1,947	0	76,240,102
2.3 Reinsurance ceded	135,228,291	0	97,364,977	0	0	0	40,067	0	973	0	37,822,274
2.4 Net	145,250,257	0	104,206,225	1,103,025	1,441,800	0	17,171	63,234	974	0	38,417,828
3. Amounts recoverable from reinsurers December 31, current year	215,118		215,118								
4. Liability December 31, prior year:											
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	0	93,315,503	75,328	1,527,249	0	16,969	0	6,202	0	67,252,680
5. Amounts recoverable from reinsurers December 31, prior year	119,486		119,486								
6. Incurred Benefits											
6.1 Direct	6,780,176	0	6,780,176	0	0	0	0	0	0	0	0
6.2 Reinsurance assumed	1,353,356,047	0	657,897,856	456,797,622	6,502,848	0	674	648,946	(4,255)	0	231,512,356
6.3 Reinsurance ceded	877,896,101	0	340,574,119	421,628,877	155,473	0	472	0	973	0	115,536,187
6.4 Net	482,240,122	0	324,103,913	35,168,745	6,347,375	0	202	648,946	(5,228)	0	115,976,169

(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, $ 714,814 in Line 1.4.
$ ..... in Line 6.1, and $ 714,814 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	90,396,973		(90,396,973)
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	91,865	44,891	(46,974)
7.	Derivatives (Schedule DB)			0
8.	Other invested assets (Schedule BA)			0
9.	Receivables for securities	121,956		(121,956)
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)	90,610,794	44,891	(90,565,903)
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	5,207		(5,207)
	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	179,353,097	66,647,421	(112,705,676)
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)	269,969,098	66,692,312	(203,276,786)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0
28.	Total (Lines 26 and 27)	269,969,098	66,692,312	(203,276,786)
	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 Department granted the Company a one-year waiver to performing the Principals Based Reserving according to section 61.25 of MN Standard Valuation Law, for the coinsurance on individual life business recently acquired from Allstate Life Insurance Company of New York and re-entry term and conversion life business issued on or after January 1, 2021.
A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of New York is shown below:

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

	SSAP #	F/S Page	F/S Line #	2021	2020
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$ 256,855,598	$ (38,130,754)
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
Increase in reserves	61R	4	19	562,028	
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 256,293,570	$ (38,130,754)
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,372,686,111	$ 644,467,086
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
Increase in reserves	61R	4	19	562,028	
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 1,372,124,083	$ 644,467,086

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) Highest-quality or high-quality redeemable preferred stocks (NAIC designations 1 and 2) are valued at amortized cost. All other redeemable preferred stocks (NAIC designations 3 to 6) are reported at the lower of amortized cost or fair value.

Perpetual preferred stocks are reported at fair value, not to exceed any stated call price.

(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.

Notes to the Financial Statements

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

(9) During the second quarter of 2021 the Company purchased swaptions, which were disposed of . In accordance with SSAP 86 - Derivatives,. The derivative instruments were stated at fair value.

(10) The Company evaluates whether losses, loss adjustment expenses (LAE), and maintenance expenses exceed the recorded unearned premium reserve generally adjusted for anticipated investment income. If such condition exists, the Company records an additional liability for the deficiency, with a corresponding charge to net income. Insurance contracts are grouped in a manner consistent with how policies are marketed, serviced and measured.

(11) Unpaid losses and LAE include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for the losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability are continually reviewed and any adjustments are reflected in the period determined. 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 October 1, 2021, the Company acquired all of the issued and outstanding capital stock of Allstate Life Insurance Company of New York (ALICNY) and Intramerica Life Insurance Company (Intramerica) for an aggregate purchase price of $410,529,541. The resulting goodwill was $177,769,003 (to be amortized on a straight-line basis over ten years). On November 1, 2021, ALICNY and Intramerica were merged with and into WRNY, with WRNY being the surviving company to the merger. No shares of stock were issued in the transaction. Outstanding shares of ALICNY and Intermerica were retired. The transaction was accounted for as a statutory merger. In accordance with the NAIC Statements of Statutory Accounting Principles ("SSAP") No. 3, Accounting Changes and Corrections of Errors, prior period balances have been restated to reflect the 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	8	9
Purchased entity	Acquisition date	Cost of acquired entity	Original amount of goodwill	Original amount of admitted goodwill	Admitted goodwill as of the reporting date	Amount of goodwill amortized during the reporting period	Book Value of SCA	Admitted goodwill as a % of SCA BACV, gross of admitted goodwill Col. 6/Col. 8
Wilton Reassurance Life Company of New York	09/27/2006	$ 573,592,823	$ 211,783,348	$ 211,783,348	$ 82,927,797	$ 4,444,225	$ 500,940,569	16.554 %
Wilcac Life Insurance Company	08/01/2014	318,193,008	39,820,747	39,820,747	9,955,190	4,003,956	248,604,853	4.004
Total	XXX	$ 891,785,831	$ 251,604,095	$ 251,604,095	$ 92,882,987	$ 8,448,181	$ 749,545,422	XXX

(3) At December 31, 2021, the Company's aggregate amount of goodwill was $183,279,960 (of which $90,396,976 was non-admitted due to admissible asset limitations applicable to the Company).

Notes to the Financial Statements

3. Business Combinations and Goodwill (Continued)

At December 31, 2020, the Company's aggregate amount of goodwill was $13,959,151 (none of which was non-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

E. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill

		Calculation of Limitation Using Prior Quarter Numbers	Current Reporting Period
(1)	Capital & Surplus	988,046,593	XXX
Less:			
(2)	Admitted Positive Goodwill	10,950,693	XXX
(3)	Admitted EDP Equipment & Operating System Software	—	XXX
(4)	Admitted Net Deferred Taxes	6,508,586	XXX
(5)	Adjusted Capital and Surplus (Line 1-2-3-4)	970,587,314	XXX
(6)	Limitation on amount of goodwill (adjusted capital and surplus times 10% goodwill limitation [Line 5*10%])	97,058,731	XXX
(7)	Current period reported Admitted Goodwill	XXX	92,882,987
(8)	Current Period Admitted Goodwill as a % of prior period Adjusted Capital and Surplus (Line 7/Line 5)	XXX	9.570 %

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

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) Two new mortgages were purchased during 2021 with an average interest rate of 4.04%. 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 2021 were:

Commercial loans: 4.00% to 4.07%

(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

Notes to the Financial Statements

5. Investments (Continued)

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

	Farm	Residential Insured	Residential All Other	Commerical Insured	Commerical All Other	Mezzanine	Total
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$	$	$	$	$ 825,920,489	$	$ 825,920,489
(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	$	$	$	$	$ 309,681,058	$	$ 309,681,058
b. Prior Year							
1. Recorded Investment							
(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

(5) Investment in impaired loans with or without allowance for credit losses and impaired loans subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan - Not Applicable

(6) Investment in impaired loans - average recorded investment, interest income recognized, recorded investment on nonaccrual status and amount of interest income recognized using a cash-basis method of accounting - Not Applicable

(7) Allowance for credit losses - Not Applicable

(8) Mortgage loans derecognized as a result of foreclosure - Not Applicable

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

B. Debt Restructuring - Not Applicable

C. Reverse Mortgages - Not Applicable

Notes to the Financial Statements

5. Investments (Continued)

D. Loan-Backed Securities

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

(2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI)

The Company did not have any 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	$	$	$	$
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	$	$	$	$
OTTI Recognized 2nd Quarter				
d. Intent to sell	$	$	$	$
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	$	$	$	$
OTTI Recognized 3rd Quarter				
g. Intent to sell	$	$	$	$
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
i. Total 3rd Quarter	$	$	$	$
OTTI Recognized 4th Quarter				
j. Intent to sell	$	$	$	$
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	16,757,730		536,526	16,221,204
l. Total 4th Quarter	$ 16,757,730	$	$ 536,526	$ 16,221,204
m. Annual aggregate total		$	$ 536,526	

(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	$ 1,462,200	$ 524,200	$ 938,000	$ 524,200	$ 926,127	06/30/2021
82323MAA7	193,609	131,886	61,723	131,886	104,591	09/30/2021
04301YAA1	16,480,079	9,832,015	6,648,064	9,832,015	6,900,555	09/30/2021
12668AZ32	1,793,233	1,692,435	100,798	1,692,435	1,728,686	06/30/2021
126378AE8	4,435,093	3,837,517	597,576	3,837,517	3,633,048	09/30/2021
55275RAD4	7,272,704	7,164,674	108,030	7,164,674	7,077,644	12/31/2021
225458F78	1,640,168	1,539,519	100,649	1,539,519	1,499,614	09/30/2021
12543PAC7	1,456,631	1,338,314	118,317	1,338,314	1,301,672	12/31/2021
170255AN3	2,305,711	2,189,736	115,975	2,189,736	2,291,542	06/30/2021
74929GAF4	2,172,356	2,040,584	131,772	2,040,584	2,104,700	06/30/2021
57643LNW2	2,471,482	2,162,646	308,836	2,162,646	2,160,681	03/31/2021
362341ST7	8,910,596	8,028,265	882,331	8,028,265	8,296,339	03/31/2021
12544DAX7	1,765,341	1,662,767	102,574	1,662,767	1,715,134	06/30/2021
12627HAK6	5,093,081	4,509,801	583,280	4,509,801	4,255,672	12/31/2021
Total			$ 10,797,925			

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	$	12,899,633
2. 12 months or longer		18,366,167

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

1. Less than 12 months	$	752,291,777
2. 12 months or longer		191,703,848

(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)

	Gross (Admitted & Nonadmitted) Restricted							Current Year			
	Current Year										
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase / (Decrease) (5 - 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5-8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	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	0.044	0.045
j. On deposit with states	6,509,997				6,509,997	6,511,159	(1,162)		6,509,997	0.029	0.029
k. On deposit with other regulatory bodies											
l. Pledged as collateral to FHLB (including assets backing funding agreements)	15,831,674				15,831,674	15,104,264	727,410		15,831,674	0.070	0.071
m. Pledged as collateral not captured in other categories	49,213,427				49,213,427	25,863,544	23,349,883		49,213,427	0.217	0.220
n. Other restricted assets	14,372,944,677				14,372,944,677		14,372,944,677		14,372,944,677	63.365	64.129
o. Total restricted assets	$ 14,454,499,775	$	$	$	$ 14,454,499,775	$ 57,478,967	$ 14,397,020,808	$	$ 14,454,499,775	63.725 %	64.493 %

(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)

	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year									
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Description of Assets	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase/ (Decrease) (5 - 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %
Pledged under Derivative Instruments	$ 22,850,000	$	$	$	$ 22,850,000	$ –	$ 22,850,000	$ 22,850,000	0.101 %	0.102 %
Letter of Credit Facility Wells Fargo	26,363,427				26,363,427	25,863,544	499,883	26,363,427	0.116	0.118
Total	$ 49,213,427	$	$	$	$ 49,213,427	$ 25,863,544	$ 23,349,883	$ 49,213,427	0.217 %	0.220 %

Notes to the Financial Statements

5. Investments (Continued)

(3) Detail of other restricted assets (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate)

	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year									
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Description of Assets	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase/ (Decrease) (5 - 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %
Assets supporting assumed reinsurance business	$ 14,372,944,677	$	$	$	$ 14,372,944,677	$	$ 14,372,944,677	$ 14,372,944,677	63.365 %	64.129 %
Total	$ 14,372,944,677	$	$	$	$ 14,372,944,677	$	$ 14,372,944,677	$ 14,372,944,677	63.365 %	64.129 %

(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

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	4	
(2) Aggregate amount of investment income	$ 4,396,517	$

R. Reporting Entity's Share of Cash Pool by Asset type - Not Applicable

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

(1) Beginning in the second quarter of 2021, the derivative financial instruments utilized by the Company included swaptions. In the fourth quarter of 2021, the Company disposed of the swaptions and entered into swaps as a hedge against interest rate fluctuations. Market risk is the risk that the Company will incur losses due to adverse changes in market rates and prices. Market risk exists for all of the derivative financial instruments the Company currently holds, as these instruments may become less valuable due to adverse changes in market conditions.

The Company manages its exposure to credit risk by utilizing highly rated counterparties, executing legally enforceable master netting agreements and obtaining collateral where appropriate. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance.

(2) The Company uses derivatives for risk reduction. Risk reduction activity is focused on managing the risks with certain assets and liabilities arising from the potential adverse impacts from changes in risk-free interest rates.

(3) An interest rate swap is a forward contract in which one stream of future interest payments is exchanged for another based on a a specified principal amount. These agreements are utilized to reduce exposure to rising or falling interest rates. The change in the fair value of open agreements is reported as net unrealized capital gains and losses, within unassigned surplus. Swaps are reported on Schedule DB, Part A and receive non-hedge accounting treatment.

(4) Derivative contracts with financing premiums - Not Applicable

(5) The Company disposed of its swaptions in the fourth quarter of 2021 and reported a realized gain of $20,170,200, as reported on Schedule DB, Part A, Section 2.

(6) Net gain or loss recognized from derivatives no longer qualifying for hedge accounting - Not Applicable

(7) Derivatives accounted for as cash flow hedges of a forecasted transaction - Not Applicable

(8) Premium Cost for Derivative Contracts - Not Applicable

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

Notes to the Financial Statements

9. Income Taxes

A. Components of the Net Deferred Tax Asset/(Liability)

(1) Change between years by tax character

	2021			2020			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	$ 282,662,741	$	$ 282,662,741	$ 125,322,113	$ 210,498	$ 125,532,611	$ 157,340,628	$ (210,498)	$ 157,130,130
(b) Statutory valuation allowance adjustments									
(c) Adjusted gross deferred tax assets (1a - 1b)	282,662,741		282,662,741	125,322,113	210,498	125,532,611	157,340,628	(210,498)	157,130,130
(d) Deferred tax assets nonadmitted	179,353,098		179,353,098	66,436,923	210,498	66,647,421	112,916,175	(210,498)	112,705,677
(e) Subtotal net admitted deferred tax asset (1c - 1d)	$ 103,309,643	$	$ 103,309,643	$ 58,885,190	$ –	$ 58,885,190	$ 44,424,453	$ –	$ 44,424,453
(f) Deferred tax liabilities	63,230,371	6,414,048	69,644,419	42,748,291		42,748,291	20,482,080	6,414,048	26,896,128
(g) Net admitted deferred tax asset/(net deferred tax liability) (1e - 1f)	$ 40,079,272	$ (6,414,048)	$ 33,665,224	$ 16,136,899	$ –	$ 16,136,899	$ 23,942,373	$ (6,414,048)	$ 17,528,325

(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:

	2021			2020			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)	33,665,224		33,665,224	16,136,898		16,136,898	17,528,326		17,528,326
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	33,665,224		33,665,224	16,136,898		16,136,898	17,528,326		17,528,326
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	264,819,645	XXX	XXX	94,249,527	XXX	XXX	170,570,118
(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	63,230,371	6,414,048	69,644,419	42,748,291		42,748,291	20,482,080	6,414,048	26,896,128
(d) Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 96,895,595	$ 6,414,048	$ 103,309,643	$ 58,885,189	$	$ 58,885,189	$ 38,010,406	$ 6,414,048	$ 44,424,454

(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:

	2021	2020
(a) Ratio percentage used to determine recovery period and threshold limitation amount	635.596 %	424.763 %
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 1,339,020,890	$ 628,330,182

(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

	2021		2020		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)	$ 282,662,741	$	$ 125,322,113	$ 210,498	$ 157,340,628	$ (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)	$ 103,309,643	$	$ 58,885,190	$ –	$ 44,424,453	$ –
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	%	%	%	%	%	%

Notes to the Financial Statements

9. Income Taxes (Continued)

(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) 2021	(2) 2020	(3) Change (1-2)
1. Current Income Tax			
(a) Federal	$ 315,562,248	$ (164,676,607)	$ 480,238,855
(b) Foreign			
(c) Subtotal	$ 315,562,248	$ (164,676,607)	$ 480,238,855
(d) Federal income tax on net capital gains	37,935,900	22,191,741	15,744,159
(e) Utilization of capital loss carry-forwards			
(f) Other			
(g) Federal and foreign income taxes incurred	$ 353,498,148	$ (142,484,866)	$ 495,983,014

	(1) 2021	(2) 2020	(3) Change (1-2)
2. Deferred Tax Assets			
(a) Ordinary			
(1) Discounting of unpaid losses	$	$	$
(2) Unearned premium reserve			
(3) Policyholder reserves	248,401,133	55,384,081	193,017,052
(4) Investments			
(5) Deferred acquisition costs	17,457,716	31,516,107	(14,058,391)
(6) Policyholder dividends accrual			
(7) Fixed assets			
(8) Compensation and benefits accrual	13,581,065	35,191,407	(21,610,342)
(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)	3,222,827	3,230,518	(7,691)
(99) Subtotal	$ 282,662,741	$ 125,322,113	$ 157,340,628
(b) Statutory valuation allowance adjustment			
(c) Nonadmitted	179,353,098	66,436,923	112,916,175
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 103,309,643	$ 58,885,190	$ 44,424,453
(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)	$ 103,309,643	$ 58,885,190	$ 44,424,453

Notes to the Financial Statements

9. Income Taxes (Continued)

		(1) 2021	(2) 2020	(3) Change (1-2)
3.	Deferred Tax Liabilities			
(a)	Ordinary			
(1)	Investments	$ 63,230,371	$ 42,670,360	$ 20,560,011
(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	$ 63,230,371	$ 42,748,291	$ 20,482,080
(b)	Capital			
(1)	Investments	$ 6,414,048	$	$ 6,414,048
(2)	Real estate			
(3)	Other (including items <5% of total capital tax liabilities)			
(99)	Subtotal	$ 6,414,048	$	$ 6,414,048
(c)	Deferred tax liabilities (3a99 + 3b99)	$ 69,644,419	$ 42,748,291	$ 26,896,128
4.	Net deferred tax assets/liabilities (2i - 3c)	$ 33,665,224	$ 16,136,899	$ 17,528,325

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 ($5,880,221), prior year return to provision adjustments totaling $335,969, a ceding commission and other surplus adjustments of ($63,811), 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 had an operating loss available for carryback. After applying the loss carryback to 2015-2018, and as of December 31, 2021, 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 IRS Code Section 6603 - Not Applicable

F. Consolidated Federal Income Tax Return

(1) The Company, along with its life insurance affiliates, files a consolidated Federal income tax return. Companies included in the consolidated return for all or any part of calendar 2020 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 $6,295,766. For 2020, aggregate deemed contributions made to the Company by Redding 3 were recognized in the amount of $9,279,209. 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. On April 9, 2021, the Company received a $250,000,000 capital contribution from Wilton Re U.S.

The Company did not declare any dividends in 2021 or 2020.

Notes to the Financial Statements

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

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 2021 or 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, 2021 and December 31, 2020 the portion of the Company's General Expenses Due or Accrued attributable to the LTIP payable was $92,826,534 and $135,672,734 respectively.

The Company settled $92,158,807 and $123,941,185 with WRSI related to vested LTIP awards in 2021 and 2020, respectively.

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, 2021, 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, 2021, the stated value of WRNY's assets and liabilities were $7,515.8 million and $7,188.1 million, respectively. WRNY's statutory basis net loss for the twelve months ended December 31, 2021 was $(931.2) million. 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 $7,021.4 million and $6,373.6 million, respectively. WRNY's statutory basis net loss for the twelve months ended December 31, 2020 was $(77.6) million.

The Company owns all of the issued and outstanding capital stock of TLIC. As of December 31, 2021, 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, 2021, the stated value of TLIC's assets and liabilities were $1,632.4 million and $1,517.9 million, respectively. TLIC's statutory basis net gain for the twelve months ended December 31, 2021 was $19.0 million. 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, 2010 was $(4.0) million.

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, 2021, 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, 2021, the stated value of Wilcac's assets and liabilities were $5,581.8 million and $5,343.2 million, respectively. Wilcac's statutory basis net gain for the twelve months ended December 31, 2021 was $3.9 million. As of December 31, 2020 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, 2020, the stated value of Wilcac's merged assets and liabilities were $5,493.9 million and $5,283.8 million, respectively. Wilcac's merged statutory basis net loss for the twelve months ended December 31, 2020 was $(10.6)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, 2021 and December 31, 2020 the statutory book value of collateral assets therein maintained was $1,435,845,195 and $1,505,175,751, 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

Notes to the Financial Statements

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

(2) The monetary effect on net income and surplus

SCA Entity (Investments in Insurance SCA Entities)	Monetary Effect on NAIC SAP		Amount of Investment	
	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	$ (965,064)	$ (6,920,490)	$ 327,615,788	$ 335,098,306
Texas Life Insurance Company	7,057	14,386	114,515,214	114,500,828

* 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 $2,651,954 and $3,467,726 related to the gross premiums for reinsurance paid beyond the paid-to date of the underlying policy at December 31, 2021 and December 31, 2020, respectively. These amounts would be refunded to the Company by the reinsurer in the event of policy termination. The Department granted the Company a one-year waiver to performing the Principals Based Reserving according to Insurance Regulation 213 with interest, mortality and other assumptions applied in compliance with statutory regulations, for the following policies:

- Certain guaranteed term policies issued on or after May 13, 2019, and all guaranteed term policies issued on or after October 1, 2019
- Certain universal life and whole life policies issued on or after October 1, 2019
- All remaining life policies issued on or after January 1, 2020

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, 2021 or December 31, 2020. 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 $48,669,203. 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.

(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	$ 48,669,203		
2. Prior Year-End			
(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		

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

Membership Stock	(1) Current Year Total (2+3+4+5+6)	(2) Not Eligible for Redemption	Eligible for Redemption (3) Less Than 6 Months	(4) 6 Months to Less Than 1 Year	(5) 1 to Less Than 3 Years	(6) 3 to 5 Years
1. Class A	$	$	$	$	$	$
2. Class B	$ 10,000,000	$	$	$	$	$ 10,000,000

Notes to the Financial Statements

11. Debt (Continued)

(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)	$ 17,546,689	$ 15,831,674	$
2. Current year general account total collateral pledged	17,546,689	15,831,674	
3. Current year separate accounts total collateral pledged			
4. Prior year-end total general and separate accounts total collateral pledged	17,769,948	15,104,264	

(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)	$ 18,226,808	$ 15,831,674	$
2. Current year general account maximum collateral pledged	18,226,808	15,831,674	
3. Current year separate accounts maximum collateral pledged			
4. Prior year-end total general and separate accounts maximum collateral pledged	23,377,508	20,620,000	

(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

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

The Company had no employees at December 31, 2021 or December 31, 2020.

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

On April 9, 2021, The Company received a capital contribution in the amount of $250,000,000 from its parent, Wilton Re U.S.

A. The Company has 2,500,000 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 2021or 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

Notes to the Financial Statements

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

H. Stock Held for Special Purposes - Not Applicable

I. The Company had $666,667,065 and $361,543,789 of special surplus funds at December 31, 2021 and December 31, 2020, respectively. This represents an increase in surplus resulting from the Company's 2021 reinsurance agreement to insure a block of Individual Life and Individual and Group Annuity business and a 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, 2021 and 2020, respectively, was $(169,865,727) and $(226,933,882).

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	$ 126,328,125	%	$	$	11/16/2045
Total	$ 20,625,000	$ 126,328,125	XXX	$	$	XXX

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, 2021 the Company has committed $623,600,000 for investment and funded $284,173,280. The unfunded portion of the commitments is $339,426,720.

(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

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments (Continued)

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. Transfer 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 2021 or 2020.

(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, 2021 comprise the following:

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

	Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a.	Assets at fair value					
	Cash Equivalents	$ 74,800,685	$	$	$	$ 74,800,685
	Bonds		10,020,526			10,020,526
	Preferred Stock		264,396,418	51,250,000		315,646,418
	Common Stock		10,000,000			10,000,000
	Other Invested Assets				106,987,963	106,987,963
	Total assets at fair value/NAV	$ 74,800,685	$ 284,416,944	$ 51,250,000	$ 106,987,963	$ 517,455,592
b.	Liabilities at fair value					
	Derivative liabilities	$	$ 20,061,322	$	$	$ 20,061,322
	Total liabilities at fair value	$	$ 20,061,322	$	$	$ 20,061,322

(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, 2021.

	Description	Beginning balance as of 01/01/2021	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 at 12/31/2021
a.	Assets										
	Preferred Stock	$	$ 50,000,000	$	$	$ 1,250,000	$	$	$	$	$ 51,250,000
	Other Invested Assets	96,823,093		(96,823,093)							–
	Total assets	$ 96,823,093	$ 50,000,000	$ (96,823,093)	$	$ 1,250,000	$	$	$	$	$ 51,250,000
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, 2021, other invested assets included $106,987,963 of investments measured at Net Asset Value (NAV), 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 so falls within NAV of the fair value hierarchy.

(5) As of December 31, 2021 the reported fair value of the Company's investment in Level 2 swap liability was $20,061,322. The Company measured the fair value of swaps using third parties prices which were estimated using industry-standard models with market-observable inputs such yield curves, volatility surface and market interest rates.

B. Other Fair Value Disclosures - Not Applicable

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

As of December 31, 2021, 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	$ 16,162,065,639	$ 14,137,339,401	$ 2,264,462,623	$ 12,966,887,407	$ 930,715,609	$	$
Preferred Stock	400,800,379	397,217,478		349,550,379	51,250,000		
Common Stocks	10,000,000	10,000,000		10,000,000			
Commercial Mortgage Loans	867,768,926	825,920,489			867,768,926		
Derivative Instruments	(20,061,322)	(20,061,322)		(20,061,322)			
Other Invested Assets	1,024,829,941	929,873,523		479,840,617	438,001,361	106,987,963	
Cash & Short-term Investments	297,229,971	297,229,971	297,229,971				

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 February 2021, the Company was notified that it is scheduled to be examined by its state of domicile as of December 31, 2020 in connection with the Company's quinquennial review requirements. The exam commenced in June 2021 and is ongoing.

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.

Notes to the Financial Statements

21. Other Items (Continued)

In March 2021, the Company entered into a definitive agreement to purchase 100% of the common stock of Allstate Life Insurance Company of New York (ALICNY) and Intramerica Life Insurance Company (Intramerica) consisting of closed block interest-sensitive and traditional life insurance and annuities. The transaction closed on October 1, 2021.

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

(3) Direct exposure through other investments

The Company had the following exposure to Subprime lending at December 31, 2021:

		Actual Cost	Book/Adjusted Carrying Value (Excluding Interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
a.	Residential mortgage-backed securities	$ 104,470,327	$ 105,837,725	$ 114,349,659	$ (203,466)
b.	Commercial mortgage-backed securities				
c.	Collateralized debt obligations				
d.	Structured securities	24,805,177	24,958,887	27,767,136	
e.	Equity investment in SCAs	44,081,273	45,510,703	50,618,415	(99,079)
f.	Other assets				
g.	Total	$ 173,356,777	$ 176,307,315	$ 192,735,210	$ (302,545)

(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 27, 2022.

Notes to the Financial Statements

22. Events Subsequent (Continued)

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

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

Notes to the Financial Statements

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, 2021, was holding $95.33 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.

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, 2021 and 2020, the Company had $4,740.1 million and $4,497.6 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 $77.1 million and $62.2 million at yearend 2021 and 2020, 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.

Notes to the Financial Statements

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

6. Details for Other Changes

Item	Total	Industrial Life	Ordinary			Credit Life Group and Individual	Group	
			Life Insurance	Individual Annuities	Supplementary Contracts		Life Insurance	Annuities
Adjustment for MODCO Reserves	$ 14,000,345	$	$ 12,967,906	$ 1,032,439	$	$	$	$
Reinsurance assumed by Wilton Reassurance	2,654,701,755		681,449,770	1,963,288,650				9,963,335
Change in Asset Adequacy Testing Reserves	800,000,000			800,000,000				
Other reserve change	4,869,423		4,869,423					
Mapping update for minor portionof Seaboard & ALRe Trad blocks	–		(104,244)				104,244	
Total	$ 3,473,571,523	$	$ 699,182,855	$ 2,764,321,089	$	$	$ 104,244	$ 9,963,335

There is $386,454,059 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 $377,970,836. There is $391,232,725 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 $293,955,309 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	1,501,103			1,501,103	0.020
	d. Total with market value adjustment or at fair value (total of a through c)	1,501,103			1,501,103	0.020
	e. At book value without adjustment (minimal or no charge or adjustment)	60,703,674			60,703,674	0.823
(2)	Not subject to discretionary withdrawal	7,310,354,449			7,310,354,449	99.156
(3)	Total (gross: direct + assumed)	$ 7,372,559,226	$	$	$ 7,372,559,226	100.000 %
(4)	Reinsurance ceded	5,325,707,489			5,325,707,489	
(5)	Total (net) (3 - 4)	$ 2,046,851,737	$	$	$ 2,046,851,737	
(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:	$	$	$	$	

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	139,440,538			139,440,538	100.000
(3)	Total (gross: direct + assumed)	$ 139,440,538	$	$	$ 139,440,538	100.000 %
(4)	Reinsurance ceded	130,016,559			130,016,559	
(5)	Total (net) (3 - 4)	$ 9,423,979	$	$	$ 9,423,979	
(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:	$	$	$	$	

Notes to the Financial Statements

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

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	21,336			21,336	0.003
d.	Total with market value adjustment or at fair value (total of a through c)	21,336			21,336	0.003
e.	At book value without adjustment (minimal or no charge or adjustment)	26,040,135			26,040,135	3.807
(2)	Not subject to discretionary withdrawal	657,948,082			657,948,082	96.190
(3)	Total (gross: direct + assumed)	$ 684,009,553	$	$	$ 684,009,553	100.000 %
(4)	Reinsurance ceded	399,721,658			399,721,658	
(5)	Total (net) (3 - 4)	$ 284,287,895	$	$	$ 284,287,895	
(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)	$ 2,055,185,608
(2)	Exhibit 5, supplementary contracts with life contingencies section, total (net)	1,090,108
(3)	Exhibit of Deposit-type Contracts, Line 14, Column 1	284,287,895
(4)	Subtotal	$ 2,340,563,611
	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	$ 2,340,563,611

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	$ –	$ 32,591,226	$ 85,605,861
b.	Universal Life	6,142,811,226	6,126,873,087	5,847,963,357
c.	Universal Life with Secondary Guarantees	257,165,292	217,948,179	437,637,473
d.	Indexed Universal Life	–	–	–
e.	Indexed Universal Life with Secondary Guarantees	590,888,485	549,218,212	602,898,870
f.	Indexed Life	–	–	–
g.	Other Permanent Cash Value Life Insurance	–	405,568,791	442,102,833
h.	Variable Life	–	–	–
i.	Variable Universal Life	4,536,066,553	4,536,066,553	1,726,574
j.	Miscellaneous Reserves	–	44,108,685	60,255,569
(2)	Not subject to discretionary withdrawal or no cash values			
a.	Term Policies without Cash Value	XXX	XXX	1,371,968,847
b.	Accidental Death Benefits	XXX	XXX	4,246,157
c.	Disability – Active Lives	XXX	XXX	28,349,753
d.	Disability – Disabled Lives	XXX	XXX	35,734,028
e.	Miscellaneous Reserves	XXX	XXX	148,674,928
(3)	Total (gross: direct + assumed)	11,526,931,556	11,912,374,733	9,067,164,250
(4)	Reinsurance Ceded	9,565,926,601	9,610,506,557	6,355,693,829
(5)	Total (net) (3) - (4)	$ 1,961,004,955	$ 2,301,868,176	$ 2,711,470,421

B. Separate Account with Guarantees - Not Applicable

Notes to the Financial Statements

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics (Continued)

C. Separate Account Nonguaranteed - Not Applicable

D. Reconciliation of Total Life Insurance Reserves

1. There is $386,455,521 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 $377,970,836 and the account value reporting on this line include the corresponding amount of $393,267,253.

2. There is $4,536,066,553 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 $4,536,066,553. 100% of this amount is ceded to WREB.

		Amount
	Life & Accident & Health Annual Statement:	
1.	Exhibit 5, Life Insurance Section, Total (net)	$ 2,543,528,095
2.	Exhibit 5, Accidental Death Benefits Section, Total (net)	3,607,145
3.	Exhibit 5, Disability – Active Lives Section, Total (net)	24,946,640
4.	Exhibit 5, Disability – Disabled Lives Section, Total (net)	31,019,944
5.	Exhibit 5, Miscellaneous Reserves Section, Total (net)	108,368,598
6.	Subtotal	$ 2,711,470,422
	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 (Lines 6 and 10)	$ 2,711,470,422

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	25,096,236	25,096,236
(4)	Credit life		
(5)	Group life		
(6)	Group annuity		
(7)	Totals	$ 25,096,236	$ 25,096,236

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, 2021 and December 31, 2020 was $25.6 million and $25.9 million, respectively.
- The Company incurred, and paid, $4.0 million of claim adjustment expenses in the current year of which $3.6 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, 2 and 3.

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. 12/31/2020

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; ..... 99.3 %
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 depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If the response to 8.1 is yes, please identify the name of the DIHC.

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

8.5 Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the reporting entity? ..... Yes [ ] No [X]

8.6 If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to the Federal Reserve Board's capital rule? ..... Yes [ ] No [ ] N/A [X]

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

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 .....

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

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 ..... $
- 20.12 To stockholders not officers ..... $
- 20.13 Trustees, supreme or grand (Fraternal Only) ..... $

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 ..... $
- 20.22 To stockholders not officers ..... $
- 20.23 Trustees, supreme or grand (Fraternal Only) ..... $

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 ..... $
- 21.22 Borrowed from others ..... $
- 21.23 Leased from others ..... $
- 21.24 Other ..... $

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 $ .....
- 22.22 Amount paid as expenses ..... $
- 22.23 Other amounts paid ..... $

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: ..... $

24.1 Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days? ..... Yes [ ] No [X]

24.2 If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

Name of Third-Party	Is the Third-Party Agent a Related Party (Yes/No)

INVESTMENT

25.01 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 25.03) ..... Yes [X] No [ ]

GENERAL INTERROGATORIES

25.02 If no, give full and complete information relating thereto

25.03 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)

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

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

25.06 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]

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

25.08 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]

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

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

26.1 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 25.03). Yes [X] No [ ]

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

26.21	Subject to repurchase agreements	$
26.22	Subject to reverse repurchase agreements	$
26.23	Subject to dollar repurchase agreements	$
26.24	Subject to reverse dollar repurchase agreements	$
26.25	Placed under option agreements	$
26.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$
26.27	FHLB Capital Stock	$ 10,000,000
26.28	On deposit with states	$ 6,509,997
26.29	On deposit with other regulatory bodies	$
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 49,213,427
26.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 15,831,674
26.32	Other	$

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

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

LINES 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

27.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes [ ] No [X]

27.4 If the response to 27.3 is YES, does the reporting entity utilize:

27.41	Special accounting provision of SSAP No. 108	Yes [ ] No [ ]
27.42	Permitted accounting practice	Yes [ ] No [ ]
27.43	Other accounting guidance	Yes [ ] No [ ]

27.5 By responding YES to 27.41 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.

28.1 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]

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

29. 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 [ ]

29.01 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, Washinton DC 20036
Citibank, N.A.	111 Wall Street, 25th Floor, New York, NY 10005

GENERAL INTERROGATORIES

29.02 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)

29.03 Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year? ..... Yes [ ] No [X]

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

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

29.05 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 Capital Advisors, LLC	U
Cohen & Steers Capital Management, LLC	U
Credit Suisse Asset Management, LLC	U
Stone Point Credit Advisors, LLC	U

29.0597 For those firms/individuals listed in the table for Question 29.05, 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 [ ]

29.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? ..... Yes [X] No [ ]

29.06 For those firms or individuals listed in the table for 29.05 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 Management, 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, LLC	FW2FPJ6GDBIAMEK6K90	SEC	NO
106012	Credit Suisse Asset Management, LLC	5493008W2093U0RD3V27	SEC	NO
310377	Stone Point Credit Advisers, LLC	549300CU4H7FJU93Z16	SEC	NO

30.1 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]

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
30.2999 - Total		0

30.3 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

31. 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 (+)
31.1 Bonds	14,137,339,404	16,162,065,640	2,024,726,236
31.2 Preferred stocks	397,217,478	400,800,379	3,582,900
31.3 Totals	14,534,556,882	16,562,866,019	2,028,309,136

31.4 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.

32.1 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 [ ]

32.2 If the answer to 32.1 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]

32.3 If the answer to 32.2 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 secuity. 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.

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

33.2 If no, list exceptions:

34. 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]

35. 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]

36. 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]

37. 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 37.a - 37.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

38.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 429,375

38.2 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	135,196

39.1 Amount of payments for legal expenses, if any? ..... $ 1,482,492

39.2 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

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

40.2 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	4,356,031,325	(1,224,371,773)
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	55,513,407	86,523,145
2.5	Reserve Denominator	6,154,677,106	3,664,523,335
2.6	Reserve Ratio (2.4/2.5)	0.009	0.024

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 ..... $ 27,866,305

9.22 Received ..... $ 0

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: ..... $ 858,919,199

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	963,929		963,929
13.33 Claim liability and reserve (beginning of year)	1,488,777		1,488,777
13.34 Claim liability and reserve (end of year)	887,808		887,808
13.35 Incurred claims	362,960	0	362,960

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		159,805
13.43	$100,000 - 249,999		328,489
13.44	$250,000 - 999,999		399,514
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 2021	2 2020	3 2019	4 2018	5 2017
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	26,790,669	25,336,968	30,493,733	31,039,705	31,980,413
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	64,090,888	53,851,620	40,821,555	43,738,601	46,556,458
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)	2,156	2,341	2,624	3,810	4,329
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)	90,883,713	79,190,929	71,317,912	74,782,116	78,541,200
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated			0	0	0
	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)	864,099,608	207,640,337	189,539,574	394,292,386	189,578,092
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	3,426,108,946	5,810,616	187,403	190,469	166,448
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)	0	(137)	(1,194)	0	0
17.2	Group annuities (Line 20.4, Col. 7)	10,086,335	0	0	0	0
18.1	A & H-group (Line 20.4, Col. 8)	1,769	2,918	4,770	3,119	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)	55,734,665	(1,437,825,508)	150,825,404	3,455,126,527	332,753
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)	0	0	0	0	0
20.	Total	4,356,031,323	(1,224,371,774)	340,555,957	3,849,612,501	190,077,293
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	22,558,541,845	18,452,142,521	18,346,577,418	18,607,314,265	15,004,137,828
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	21,185,855,734	17,807,675,435	17,503,027,003	17,657,132,188	14,348,447,273
23.	Aggregate life reserves (Page 3, Line 1)	5,567,746,137	2,151,703,363	1,838,172,376	1,924,815,799	1,837,028,521
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1			0	0	0
24.	Aggregate A & H reserves (Page 3, Line 2)	1,380,049,311	1,459,268,851	3,140,560,392	3,226,530,835	3,492,139
25.	Deposit-type contract funds (Page 3, Line 3)	284,287,903	13,392,520	13,548,967	13,549,053	13,314,486
26.	Asset valuation reserve (Page 3, Line 24.01)	199,567,551	128,482,855	89,834,950	71,146,915	43,413,253
27.	Capital (Page 3, Lines 29 and 30)	2,500,030	1,000,030	1,000,030	1,000,030	1,000,030
28.	Surplus (Page 3, Line 37)	1,370,186,081	643,467,056	842,550,385	949,182,047	654,690,525
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	(218,886,912)	(1,404,387,132)	1,652,027	42,832,742	60,546,539
	Risk-Based Capital Analysis					
30.	Total adjusted capital	1,867,109,738	884,008,269	882,324,913	1,049,941,911	713,525,198
31.	Authorized control level risk - based capital	210,671,718	147,924,954	143,117,530	135,915,745	77,255,267
	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)	79.3	83.6	85.4	86.2	83.8
33.	Stocks (Lines 2.1 and 2.2)	6.6	3.8	3.9	3.5	3.7
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	4.6	5.1	5.5	5.6	7.9
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)	1.7	1.9	1.6	1.6	2.2
37.	Contract loans (Line 6)	0.5	0.5	0.5	0.5	0.7
38.	Derivatives (Page 2, Line 7)	0.0	0.0	0.0	0.0	0.0
39.	Other invested assets (Line 8)	7.2	5.2	3.1	1.8	1.7
40.	Receivables for securities (Line 9)	0.1	0.0	0.0	0.8	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 2021	2 2020	3 2019	4 2018	5 2017
	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	0		
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	864,060,601	422,326,525	499,305,238	500,474,384	461,315,463
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	864,060,601	422,326,525	499,305,238	500,474,384	461,315,463
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)	269,969,098	66,692,312	116,204,754	148,714,263	77,154,845
53.	Total admitted assets (Page 2, Line 28, Col. 3)	22,558,541,845	18,452,142,521	18,346,577,418	18,607,314,265	15,004,137,828
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	769,313,718	705,640,645	772,701,251	849,835,668	533,206,272
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	15,883,309	(1,454,922)	(16,438,895)	(203,121,222)	(3,457,722)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	57,068,156	(85,169,660)	(3,657,745)	151,660,093	(30,331,934)
57.	Total of above Lines 54, 55 and 56	842,265,183	619,016,063	752,604,611	798,374,539	499,416,616
	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)	401,870,869	330,057,864	296,781,045	302,133,364	308,508,731
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	115,970,943	275,158,089	335,451,017	358,976,163	805,575
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	620,042,811	(44,434,914)	(86,451,089)	89,137,820	(38,732,600)
61.	Increase in A & H reserves (Line 19, Col. 6)	(79,219,538)	(1,681,291,542)	(85,970,443)	3,223,038,696	(99,493)
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	4.4	(27.8)	40.9	(2.3)	28.1
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	6.3	7.4	6.4	6.0	6.7
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	72.3	97.6	166.2	103.8	262.0
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	6.9	(0.2)	1.9	0.1	0.0
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	(5.4)	(16.7)	13.4	(6.8)	19.2
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	974	6,202	53,585	166,469	0
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	6,202	1,192	135,379	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)	469,823,174	512,348,966	871,135,105	1,169,422,325	3,740,651
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	395,224,834	867,712,244	906,763,262	2,901,423	2,868,072
	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)	6,821,459	35,374,771	39,303,226	98,403,317	218,100,731
74.	Ordinary - individual annuities (Page 6, Col. 4)	212,309,440	26,674,771	(1,664,704)	(10,728,209)	(193,015,518)
75.	Ordinary-supplementary contracts	XXX	XXX	XXX	(935,986)	566,100
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)	(296,845)	(306,172)	(270,564)	(341,320)	(380,277)
78.	Group annuities (Page 6, Col. 5)	129,630	0	0	0	0
79.	A & H-group (Page 6.5, Col. 3)	0	0	0	(357,807)	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)	22,009,549	(98,419,202)	20,443,602	161,860,393	(437,420)
82.	Aggregate of all other lines of business (Page 6, Col. 8)	(938)	0	45,000,000	0	0
83.	Fraternal (Page 6, Col. 7)	0	0	0		
84.	Total (Page 6, Col. 1)	240,972,293	(36,675,832)	102,811,558	247,900,388	24,833,616

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 2021 OF THE Wilton Reassurance Company

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2021

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	6,380,930	0	0	0	6,380,930
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	6,380,930	0	0	0	6,380,930
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	2	1,751,109	0	0	0	0	0	0	2	1,751,109
17. Incurred during current year	7	6,565,371	0	0	0	0	0	0	7	6,565,371
Settled during current year:										
18.1 By payment in full	7	6,380,930	0	0	0	0	0	0	7	6,380,930
18.2 By payment on compromised claims	0	0	0	0	0	0	0	0	0	0
18.3 Totals paid	7	6,380,930	0	0	0	0	0	0	7	6,380,930
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	7	6,380,930	0	0	0	0	0	0	7	6,380,930
19. Unpaid Dec. 31, current year (16+17-18.6)	2	1,935,550	0	0	0	0	0	0	2	1,935,550
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	691	608,524,593	0	(a) 0	0	0	0	0	691	608,524,593
21. Issued during year	0	0	0	0	0	0	0	0	0	0
22. Other changes to in force (Net)	(8)	(8,859,122)	0	0	0	0	0	0	(8)	(8,859,122)
23. In force December 31 of current year	683	599,665,471	0	(a) 0	0	0	0	0	683	599,665,471

(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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fee					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

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	1,185,953	79,188,588	0	0	306	198	2,341	79,190,929
2.	Issued during year		0	0	0		0			0	0
3.	Reinsurance assumed			201,853	16,280,575						16,280,575
4.	Revived during year			2,040	109,396				69	166	109,562
5.	Increased during year (net)			15	2,411,903						2,411,903
6.	Subtotals, Lines 2 to 5	0	0	203,908	18,801,874	0	0	0	69	166	18,802,040
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	1,389,861	97,990,462	0	0	306	267	2,507	97,992,969
	Deductions during year:										
10.	Death			22,218	710,881			XXX	13	34	710,915
11.	Maturity			1,718	3,738			XXX			3,738
12.	Disability							XXX			0
13.	Expiry			4,203	69,048				5	17	69,065
14.	Surrender			23,394	2,106,863			3	3	300	2,107,163
15.	Lapse			63,565	3,216,000						3,216,000
16.	Conversion			356	45,737			XXX	XXX	XXX	45,737
17.	Decreased (net)			1,674	956,638						956,638
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	117,128	7,108,905	0	0	3	21	351	7,109,256
21.	In force end of year (b) (Line 9 minus Line 20)	0	0	1,272,733	90,881,557	0	0	303	246	2,156	90,883,713
22.	Reinsurance ceded end of year	XXX		XXX	56,938,311	XXX		XXX	XXX		56,938,311
23.	Line 21 minus Line 22	XXX	0	XXX	33,943,246	XXX	(a) 0	XXX	XXX	2,156	33,945,402
	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	7,375
25. Other paid-up insurance			68,075	575,742
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			499	18,363
28. Term policies - other			745,682	62,784,070
29. Other term insurance - decreasing	XXX		XXX	10
30. Other term insurance	XXX		XXX	1,248,398
31. Totals (Lines 27 to 30)	0	0	746,181	64,050,841
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX		XXX	71
33. Totals, extended term insurance	XXX	XXX	6,823	39,976
34. Totals, whole life and endowment			519,729	26,790,669
35. Totals (Lines 31 to 34)	0	0	1,272,733	90,881,557

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			90,762,662	118,895
38. Credit Life (Group and Individual)				
39. Group			2,156	
40. Totals (Lines 36 to 39)	0	0	90,764,818	118,895

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 shared groups is treated 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	1,653,177

BASIS OF CALCULATION OF 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 included above.	
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 Certifi-cates	8 Amount of Ins rance
48. Waiver of Premium			63,486	6,413,253				
49. Disability Income			7,707	6,962				
50. Extended Benefits			XXX	XXX				
51. Other								
52. Total	0	(a) 0	71,193	(a) 6,420,215	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	2,693	1,255	0	0
2.	Issued during year	170	160		
3.	Reinsurance assumed	1	92		
4.	Increased during year (net)	85			
5.	Total (Lines 1 to 4)	2,949	1,507	0	0
	Deductions during year:				
6.	Decreased (net)	235	236		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	235	236	0	0
9.	In force end of year (line 5 minus line 8)	2,714	1,271	0	0
10.	Amount on deposit	852,048	(a) 8,652,540		(a)
11.	Income now payable	2,689	1,115		
12.	Amount of income payable	(a) 9,564,946	(a) 8,777,201	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	245	8,898	0	0
2.	Issued during year				
3.	Reinsurance assumed	6,243			5,621
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	6,488	8,898	0	5,621
	Deductions during year:				
6.	Decreased (net)	413	327		602
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	413	327	0	602
9.	In force end of year (line 5 minus line 8)	6,075	8,571	0	5,019
	Income now payable:				
10.	Amount of income payable	(a) 184,646,127	XXX	XXX	(a) 3,164,317
	Deferred fully paid:				
11.	Account balance	XXX	(a) 3,628,105	XXX	(a)
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 53,978,815	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		28,670	134,584,221
2.	Issued during year						
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX	27,193	XXX
5.	Totals (Lines 1 to 4)	0	XXX	0	XXX	55,863	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)		XXX		XXX	5,722	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	0	XXX	0	XXX	5,722	XXX
10.	In force end of year (line 5 minus line 9)	0	(a)	0	(a)	50,141	(a) 119,369,536

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	1,185	6,299
2.	Issued during year		
3.	Reinsurance assumed	67	255
4.	Increased during year (net)	34	
5.	Totals (Lines 1 to 4)	1,286	6,554
	Deductions During Year:		
6.	Decreased (net)	148	353
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	148	353
9.	In force end of year (line 5 minus line 8)	1,138	6,201
10.	Amount of account balance	(a) 35,748,963	(a) 13,104,013

(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	131,743,840
2.	Current year's realized pre-tax capital gains/(losses) of $ 174,475,326 transferred into the reserve net of taxes of $ 36,639,818	137,835,505
3.	Adjustment for current year's liability gains/(losses) released from the reserve	17,684,752
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	287,264,097
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	20,309,568
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	266,954,529

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.	2021	12,149,464	6,671,316	1,488,788	20,309,568
2.	2022	10,730,711	14,169,496	2,500,933	27,401,140
3.	2023	10,480,481	12,841,793	2,432,550	25,754,824
4.	2024	10,226,310	11,342,902	2,288,803	23,858,015
5.	2025	9,956,773	9,730,798	1,924,589	21,612,160
6.	2026	9,647,308	8,048,598	1,508,844	19,204,750
7.	2027	9,120,844	7,106,623	1,203,548	17,431,015
8.	2028	8,499,209	6,754,418	1,039,680	16,293,307
9.	2029	7,751,273	6,419,672	766,510	14,937,455
10.	2030	7,225,911	6,069,636	564,705	13,860,252
11.	2031	6,565,593	5,675,851	421,399	12,662,843
12.	2032	6,060,685	5,236,549	289,694	11,586,928
13.	2033	5,355,725	4,720,328	220,526	10,296,579
14.	2034	4,661,880	4,173,948	125,315	8,961,143
15.	2035	4,002,343	3,554,150	89,238	7,645,731
16.	2036	3,449,458	2,993,687	149,919	6,593,064
17.	2037	3,077,595	2,588,557	160,698	5,826,850
18.	2038	2,570,128	2,400,229	116,347	5,086,704
19.	2039	1,936,039	2,179,013	131,698	4,246,750
20.	2040	1,140,526	1,988,550	146,309	3,275,385
21.	2041	565,271	1,725,163	78,759	2,369,193
22.	2042	(115,055)	1,622,228	21,883	1,529,056
23.	2043	(536,233)	1,570,359	6,351	1,040,477
24.	2044	(790,395)	1,561,746	3,665	775,016
25.	2045	(783,346)	1,487,004	2,339	705,997
26.	2046	(642,808)	1,494,470	1,073	852,735
27.	2047	(453,189)	1,305,364	496	852,671
28.	2048	(158,299)	1,038,358	48	880,107
29.	2049	44,376	741,684	(34)	786,026
30.	2050	5,262	474,678	44	479,984
31.	2051 and Later		148,337	35	148,372
32.	Total (Lines 1 to 31)	131,743,841	137,835,505	17,684,752	287,264,098

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	76,662,625	7,887,176	84,549,801	97,000	43,836,055	43,933,055	128,482,855
2.	Realized capital gains/(losses) net of taxes - General Account	(3,171,805)		(3,171,805)	(181,556)	(3,274,381)	(3,455,937)	(6,627,742)
3.	Realized capital gains/(losses) net of taxes - Separate Accounts			0			0	0
4.	Unrealized capital gains/(losses) net of deferred taxes - General Account	7,627,925		7,627,925		40,379,790	40,379,790	48,007,715
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	27,020,722	1,468,932	28,489,654	0	1,387,979	1,387,979	29,877,633
8.	Accumulated balances (Lines 1 through 5 - 6 + 7)	108,139,466	9,356,108	117,495,574	(84,556)	82,329,444	82,244,887	199,740,462
9.	Maximum reserve	125,443,509	7,645,293	133,088,802	97,000	116,298,162	116,395,162	249,483,964
10.	Reserve objective	78,724,004	5,883,185	84,607,189	61,000	114,207,719	114,268,719	198,875,908
11.	20% of (Line 10 - Line 8)	(5,883,093)	(694,585)	(6,577,677)	29,111	6,375,655	6,404,766	(172,911)
12.	Balance before transfers (Lines 8 + 11)	102,256,374	8,661,523	110,917,897	(55,445)	88,705,099	88,649,654	199,567,551
13.	Transfers	1,016,231	(1,016,231)	0	55,445	(55,445)	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)	103,272,605	7,645,292	110,917,897	0	88,649,654	88,649,654	199,567,551

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	1,893,861,517	XXX	XXX	1,893,861,517	0.0000	0	0.0000	0	0.0000	0
2.1	1	NAIC Designation Category 1.A	1,395,557,014	XXX	XXX	1,395,557,014	0.0005	697,779	0.0016	2,232,891	0.0033	4,605,338
2.2	1	NAIC Designation Category 1.B	191,310,945	XXX	XXX	191,310,945	0.0005	95,655	0.0016	306,098	0.0033	631,326
2.3	1	NAIC Designation Category 1.C	454,404,859	XXX	XXX	454,404,859	0.0005	227,202	0.0016	727,048	0.0033	1,499,536
2.4	1	NAIC Designation Category 1.D	824,798,238	XXX	XXX	824,798,238	0.0005	412,399	0.0016	1,319,677	0.0033	2,721,834
2.5	1	NAIC Designation Category 1.E	590,741,968	XXX	XXX	590,741,968	0.0005	295,371	0.0016	945,187	0.0033	1,949,448
2.6	1	NAIC Designation Category 1.F	1,372,107,328	XXX	XXX	1,372,107,328	0.0005	686,054	0.0016	2,195,372	0.0033	4,527,954
2.7	1	NAIC Designation Category 1.G	1,721,788,464	XXX	XXX	1,721,788,464	0.0005	860,894	0.0016	2,754,862	0.0033	5,681,902
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	6,550,708,816	XXX	XXX	6,550,708,816	XXX	3,275,354	XXX	10,481,134	XXX	21,617,339
3.1	2	NAIC Designation Category 2.A	1,783,302,439	XXX	XXX	1,783,302,439	0.0021	3,744,935	0.0064	11,413,136	0.0106	18,903,006
3.2	2	NAIC Designation Category 2.B	2,139,068,281	XXX	XXX	2,139,068,281	0.0021	4,492,043	0.0064	13,690,037	0.0106	22,674,124
3.3	2	NAIC Designation Category 2.C	741,521,202	XXX	XXX	741,521,202	0.0021	1,557,195	0.0064	4,745,736	0.0106	7,860,125
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	4,663,891,922	XXX	XXX	4,663,891,922	XXX	9,794,173	XXX	29,848,908	XXX	49,437,254
4.1	3	NAIC Designation Category 3.A	193,577,528	XXX	XXX	193,577,528	0.0099	1,916,418	0.0263	5,091,089	0.0376	7,278,515
4.2	3	NAIC Designation Category 3.B	165,408,900	XXX	XXX	165,408,900	0.0099	1,637,548	0.0263	4,350,254	0.0376	6,219,375
4.3	3	NAIC Designation Category 3.C	574,210,884	XXX	XXX	574,210,884	0.0099	5,684,688	0.0263	15,101,746	0.0376	21,590,329
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	933,197,312	XXX	XXX	933,197,312	XXX	9,238,653	XXX	24,543,089	XXX	35,088,219
5.1	4	NAIC Designation Category 4.A	34,632,526	XXX	XXX	34,632,526	0.0245	848,497	0.0572	1,980,980	0.0817	2,829,477
5.2	4	NAIC Designation Category 4.B	34,610,955	XXX	XXX	34,610,955	0.0245	847,968	0.0572	1,979,747	0.0817	2,827,715
5.3	4	NAIC Designation Category 4.C	11,534,733	XXX	XXX	11,534,733	0.0245	282,601	0.0572	659,787	0.0817	942,388
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	80,778,214	XXX	XXX	80,778,214	XXX	1,979,066	XXX	4,620,514	XXX	6,599,580
6.1	5	NAIC Designation Category 5.A		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
6.2	5	NAIC Designation Category 5.B	4,737,894	XXX	XXX	4,737,894	0.0630	298,487	0.1128	534,434	0.1880	890,724
6.3	5	NAIC Designation Category 5.C		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	4,737,894	XXX	XXX	4,737,894	XXX	298,487	XXX	534,434	XXX	890,724
7.	6	NAIC 6	10,163,726	XXX	XXX	10,163,726	0.0000	0	0.2370	2,408,803	0.2370	2,408,803
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)	14,137,339,401	XXX	XXX	14,137,339,401	XXX	24,585,734	XXX	72,436,883	XXX	116,041,920
		PREFERRED STOCKS										
10.	1	Highest Quality	6,013,999	XXX	XXX	6,013,999	0.0005	3,007	0.0016	9,622	0.0033	19,846
11.	2	High Quality	283,480,768	XXX	XXX	283,480,768	0.0021	595,310	0.0064	1,814,277	0.0106	3,004,896
12.	3	Medium Quality	54,968,211	XXX	XXX	54,968,211	0.0099	544,185	0.0263	1,445,664	0.0376	2,066,805
13.	4	Low Quality	52,754,500	XXX	XXX	52,754,500	0.0245	1,292,485	0.0572	3,017,557	0.0817	4,310,043
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)	397,217,478	XXX	XXX	397,217,478	XXX	2,434,987	XXX	6,287,121	XXX	9,401,590

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		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
21.1	3	NAIC Designation Category 3.A		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)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
		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)	14,534,556,879	XXX	XXX	14,534,556,879	XXX	27,020,722	XXX	78,724,004	XXX	125,443,509

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)
		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	658,163,459		XXX	658,163,459	0.0011	723,980	0.0057	3,751,532	0.0074	4,870,410
44.		Commercial Mortgages - All Other - CM2 - High Quality	142,265,961		XXX	142,265,961	0.0040	569,064	0.0114	1,621,832	0.0149	2,119,763
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	25,491,069		XXX	25,491,069	0.0069	175,888	0.0200	509,821	0.0257	655,120
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)	825,920,489	0	XXX	825,920,489	XXX	1,468,932	XXX	5,883,185	XXX	7,645,293
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)	825,920,489	0	XXX	825,920,489	XXX	1,468,932	XXX	5,883,185	XXX	7,645,293

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	0.1580 (a)	0	0.1580 (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	773,663,628	XXX	XXX	773,663,628	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)	783,663,628	0	0	783,663,628	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	106,987,963	XXX	XXX	106,987,963	0.0099	1,059,181	0.0263	2,813,783	0.0376	4,022,747
26.	4	Low Quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
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)	106,987,963	XXX	XXX	106,987,963	XXX	1,059,181	XXX	2,813,783	XXX	4,022,747

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	319,831,255	XXX	XXX	319,831,255	0.0005	159,916	0.0016	511,730	0.0033	1,055,443
31.	2	High Quality	80,420,477	XXX	XXX	80,420,477	0.0021	168,883	0.0064	514,691	0.0106	852,457
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)	400,251,732	XXX	XXX	400,251,732	XXX	328,799	XXX	1,026,421	XXX	1,907,900
		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		XXX	XXX	0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
66.		Unaffiliated Private	332,144,821	XXX	XXX	332,144,821	0.0000	0	0.1945	64,602,168	0.1945	64,602,168
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)	332,144,821	XXX	XXX	332,144,821	XXX	0	XXX	64,602,168	XXX	64,602,168
		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	372,055,020			372,055,020	0.0000	0	0.0912	33,931,418	0.0912	33,931,418
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)	372,055,020	0	0	372,055,020	XXX	0	XXX	33,931,418	XXX	33,931,418
		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	74,898,285	XXX		74,898,285	0.0000	0	0.1580	11,833,929	0.1580	11,833,929
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)	74,898,285	XXX	0	74,898,285	XXX	0	XXX	11,833,929	XXX	11,833,929
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	1,286,337,821	0	0	1,286,337,821	XXX	1,387,979	XXX	114,207,719	XXX	116,298,162

(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	55,736,437	XXX	1,769	XXX		XXX		XXX		XXX	55,487,979	XXX		XXX		XXX	246,689	XXX
2. Premiums earned	57,906,095	XXX	1,769	XXX		XXX		XXX		XXX	57,657,633	XXX		XXX		XXX	246,693	XXX
3. Incurred claims	110,599,294	191.0	(5,228)	(295.5)	0	0.0	0	0.0	0	0.0	110,938,337	192.4	0	0.0	0	0.0	(333,815)	(135.3)
4. Cost containment expenses	3,998,657	6.9		0.0		0.0		0.0		0.0	3,998,657	6.9		0.0		0.0		0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4)	114,597,951	197.9	(5,228)	(295.5)	0	0.0	0	0.0	0	0.0	114,936,994	199.3	0	0.0	0	0.0	(333,815)	(135.3)
6. Increase in contract reserves	(72,760,616)	(125.7)	0	0.0	0	0.0	0	0.0	0	0.0	(72,760,616)	(126.2)	0	0.0	0	0.0	0	0.0
7. Commissions (a)	(15,347,620)	(26.5)	40	2.3		0.0		0.0		0.0	(15,392,595)	(26.7)		0.0		0.0	44,935	18.2
8. Other general insurance expenses	12,193,178	21.1		0.0		0.0		0.0		0.0	12,193,178	21.1		0.0		0.0		0.0
9. Taxes, licenses and fees	44,578	0.1		0.0		0.0		0.0		0.0	44,578	0.1		0.0		0.0		0.0
10. Total other expenses incurred	(3,109,864)	(5.4)	40	2.3	0	0.0	0	0.0	0	0.0	(3,154,839)	(5.5)	0	0.0	0	0.0	44,935	18.2
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	19,178,624	33.1	6,957	393.3	0	0.0	0	0.0	0	0.0	18,636,094	32.3	0	0.0	0	0.0	535,573	217.1
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	19,178,624	33.1	6,957	393.3	0	0.0	0	0.0	0	0.0	18,636,094	32.3	0	0.0	0	0.0	535,573	217.1
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	17,094,605					17,014,159			80,446
2. Advance premiums	1,440,509					1,440,509			
3. Reserve for rate credits	0								
4. Total premium reserves, current year	18,535,114	0	0	0	0	18,454,668	0	0	80,446
5. Total premium reserves, prior year	21,018,270	0	0	0	0	20,937,820	0	0	80,450
6. Increase in total premium reserves	(2,483,156)	0	0	0	0	(2,483,152)	0	0	(4)
B. Contract Reserves:									
1. Additional reserves (a)	1,048,861,278					1,047,386,196			1,475,082
2. Reserve for future contingent benefits	0								
3. Total contract reserves, current year	1,048,861,278	0	0	0	0	1,047,386,196	0	0	1,475,082
4. Total contract reserves, prior year.	1,121,621,894	0	0	0	0	1,120,146,812	0	0	1,475,082
5. Increase in contract reserves	(72,760,616)	0	0	0	0	(72,760,616)	0	0	0
C. Claim Reserves and Liabilities:									
1. Total current year	361,019,309	974	0	0	0	360,061,823	0	0	956,512
2. Total prior year	395,231,036	6,202	0	0	0	393,352,520	0	0	1,872,314
3. Increase	(34,211,727)	(5,228)	0	0	0	(33,290,697)	0	0	(915,802)
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	144,811,021					144,229,034			581,987
1.2 On claims incurred during current year	0								
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	325,013,127	974				324,055,641			956,512
2.2 On claims incurred during current year	36,006,182					36,006,182			
3. Test:									
3.1 Lines 1.1 and 2.1	469,824,148	974	0	0	0	468,284,675	0	0	1,538,499
3.2 Claim reserves and liabilities, December 31, prior year	395,231,036	6,202	0	0	0	393,352,520	0	0	1,872,314
3.3 Line 3.1 minus Line 3.2	74,593,112	(5,228)	0	0	0	74,932,155	0	0	(333,815)
PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	111,226,185	3,538				110,975,958			246,689
2. Premiums earned	113,395,843	3,538				113,145,612			246,693
3. Incurred claims	221,592,411	(4,255)				221,874,842			(278,176)
4. Commissions	(11,494,790)	81	0			(11,539,806)			44,935
B. Reinsurance Ceded:									
1. Premiums written	55,489,748	1,769				55,487,979			
2. Premiums earned	55,489,748	1,769				55,487,979			
3. Incurred claims	110,993,117	973				110,936,505			55,639
4. Commissions	3,852,830	41	0			3,852,789			

(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			221,592,411	221,592,411
6. Beginning Claim Reserves and Liabilities			788,583,556	788,583,556
7. Ending Claim Reserves and Liabilities			721,080,587	721,080,587
8. Claims Paid	0	0	289,095,380	289,095,380
C. Ceded Reinsurance:				
9. Incurred Claims			110,993,117	110,993,117
10. Beginning Claim Reserves and Liabilities			393,352,520	393,352,520
11. Ending Claim Reserves and Liabilities			360,061,278	360,061,278
12. Claims Paid	0	0	144,284,359	144,284,359
D. Net:				
13. Incurred Claims	0	0	110,599,294	110,599,294
14. Beginning Claim Reserves and Liabilities	0	0	395,231,036	395,231,036
15. Ending Claim Reserves and Liabilities	0	0	361,019,309	361,019,309
16. Claims Paid	0	0	144,811,021	144,811,021
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses			114,597,951	114,597,951
18. Beginning Reserves and Liabilities			395,231,036	395,231,036
19. Ending Reserves and Liabilities			361,019,309	361,019,309
20. Paid Claims and Cost Containment Expenses	0	0	148,809,678	148,809,678

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	27,880	147	640	0	0	0
60704	94-1516991	01/01/2012	WILTON REASSUR LIFE CO OF NY	NY	CO/I	OL	2,192,048,660	251,604,492	14,400,816	9,070,198	0	0
60704	94-1516991	10/01/2021	WILTON REASSUR LIFE CO OF NY	NY	COFW/G	FA	0	9,423,979	10,086,335	63,234	0	9,462,972
60704	94-1516991	10/01/2021	WILTON REASSUR LIFE CO OF NY	NY	COFW/I	FA	0	3,057,673,608	3,425,893,866	1,103,025	0	3,342,235,649
60704	94-1516991	10/01/2021	WILTON REASSUR LIFE CO OF NY	NY	COFW/I	OL	15,877,566,297	689,550,315	707,844,467	8,546,075	0	628,357,172
0299999. General Account - U.S. Affiliates - Other							18,069,642,837	4,008,252,541	4,158,226,124	18,782,532	0	3,980,055,793
0399999. Total General Account - U.S. Affiliates							18,069,642,837	4,008,252,541	4,158,226,124	18,782,532	0	3,980,055,793
0699999. Total General Account - Non-U.S. Affiliates							0	0	0	0	0	0
0799999. Total General Account - Affiliates							18,069,642,837	4,008,252,541	4,158,226,124	18,782,532	0	3,980,055,793
90611	41-1366075	12/01/2005	ALLIANZ LIFE INS CO OF N AMER	MN	YRT/I	OL	24,500,078	60,688	38,593	0	0	0
90611	41-1366075	10/01/2006	ALLIANZ LIFE INS CO OF N AMER	MN	YRT/I	XXXLO	115,231,187	532,063	426,578	16,406	0	0
90611	41-1366075	02/01/2008	ALLIANZ LIFE INS CO OF N AMER	MN	CO/I	XXXL	58,140,440	2,173,985	92,634	80,938	0	0
60739	74-0484030	09/01/2007	AMERICAN NATL INS CO	TX	CO/I	OL	30,359,830	95,386	0	2,240	0	0
60739	74-0484030	09/01/2007	AMERICAN NATL INS CO	TX	CO/I	XXXL	409,932,517	11,855,222	893,185	301,391	0	0
61301	47-0098400	02/01/2007	AMERITAS LIFE INS CORP	NE	CO/I	XXXL	638,891,487	15,988,436	1,102,396	67,500	0	15
61301	47-0098400	06/15/2007	AMERITAS LIFE INS CORP	NE	CO/I	XXXL	1,714,978	12,869	0	0	0	0
61301	47-0098400	06/15/2007	AMERITAS LIFE INS CORP	NE	YRT/I	XXXLO	19,574,564	140,105	(5,968)	0	0	0
61301	47-0098400	06/15/2007	AMERITAS LIFE INS CORP	NE	CO/I	OL	3,346,250	22,163	0	0	0	0
61301	47-0098400	06/15/2007	AMERITAS LIFE INS CORP	NE	CO/I	XXXL	53,599,950	1,344,115	92,299	0	0	0
61301	47-0098400	04/09/2009	AMERITAS LIFE INS CORP	NE	CO/I	OL	65,312,677	294,478	0	0	0	0
61301	47-0098400	04/09/2009	AMERITAS LIFE INS CORP	NE	CO/I	XXXL	295,259,612	8,098,389	907,482	472,500	0	0
60033	13-3758127	01/01/2007	AMERITAS LIFE INS CORP OF NY	NY	YRT/I	XXXLO	3,420,000	6,562	7,898	0	0	0
60033	13-3758127	02/01/2007	AMERITAS LIFE INS CORP OF NY	NY	CO/I	XXXL	143,393,911	3,556,140	260,785	0	0	0
60033	13-3758127	04/09/2009	AMERITAS LIFE INS CORP OF NY	NY	CO/I	OL	12,444,727	47,565	0	0	0	0
60033	13-3758127	04/09/2009	AMERITAS LIFE INS CORP OF NY	NY	CO/I	XXXL	54,225,973	1,461,100	173,097	0	0	0
72222	05-0340166	08/01/2008	AMICA LIFE INS CO	RI	CO/I	XXXL	577,666,326	11,629,173	965,378	217,228	0	0
61492	44-0188050	10/01/2007	ATHENE ANNUITY & LIFE ASSUR CO	DE	CO/I	XXXL	57,463,311	1,186,388	293,074	200,000	0	0
61492	44-0188050	01/01/2008	ATHENE ANNUITY & LIFE ASSUR CO	DE	CO/I	XXXL	209,882,691	9,263,226	953,742	318,388	0	0
94250	52-1236145	04/07/2000	BANNER LIFE INS CO	MD	CO/I	XXXLO	3,619,444	17,196	2,125	21,328	0	0
94250	52-1236145	02/14/2005	BANNER LIFE INS CO	MD	CO/I	XXXL	84,648,562	1,856,207	102,784	32,813	0	0
94250	52-1236145	06/08/2005	BANNER LIFE INS CO	MD	CO/I	XXXL	489,483,337	8,530,121	400,702	108,734	0	0
94250	52-1236145	08/15/2005	BANNER LIFE INS CO	MD	CO/I	XXXL	74,151,360	3,790,825	98,413	0	0	0
94250	52-1236145	10/03/2005	BANNER LIFE INS CO	MD	YRT/I	OL	9,688,089	307,877	360,997	114,453	0	0
94250	52-1236145	07/14/2006	BANNER LIFE INS CO	MD	CO/I	XXXL	501,698,002	9,881,824	555,864	69,759	0	0
94250	52-1236145	03/19/2007	BANNER LIFE INS CO	MD	CO/I	XXXL	59,625,003	1,010,547	49,981	2,625	0	0
94250	52-1236145	05/21/2007	BANNER LIFE INS CO	MD	CO/I	XXXL	99,211,612	2,305,116	103,900	43,750	0	0
94250	52-1236145	08/14/2007	BANNER LIFE INS CO	MD	CO/I	XXXL	185,651,779	3,837,337	194,599	49,875	0	0
94250	52-1236145	11/14/2007	BANNER LIFE INS CO	MD	CO/I	XXXL	43,596,132	1,116,001	39,247	4,375	0	0
94250	52-1236145	12/31/2007	BANNER LIFE INS CO	MD	CO/I	XXXL	154,268,245	3,305,175	155,730	0	0	0
94250	52-1236145	02/25/2008	BANNER LIFE INS CO	MD	CO/I	XXXL	716,304,734	16,678,582	694,044	204,688	0	0
94250	52-1236145	12/15/2008	BANNER LIFE INS CO	MD	CO/I	XXXL	5,216,565	18,423	38,043	4,375	0	0
61832	52-0676509	01/01/2009	CHESAPEAKE LIFE INS CO	OK	CO/I	XXXL	1,002,622,115	86,730,181	6,922,429	2,063,726	0	0
61832	52-0676509	01/01/2009	CHESAPEAKE LIFE INS CO	OK	CO/I	FA	0	4,572,959	18,392	0	0	0
61832	52-0676509	01/01/2009	CHESAPEAKE LIFE INS CO	OK	CO/I	IL	4,828,813	3,353,526	0	0	0	0
61832	52-0676509	01/01/2009	CHESAPEAKE LIFE INS CO	OK	CO/I	OL	593,880,921	118,536,705	14,050,689	5,670,461	0	0
61832	52-0676509	03/01/2012	CHESAPEAKE LIFE INS CO	OK	CO/G	OL	57,979,828	3,776,240	0	57,238	0	0
61832	52-0676509	03/01/2012	CHESAPEAKE LIFE INS CO	OK	CO/I	OL	0	0	7,064,535	2,016,252	0	0
61832	52-0676509	03/01/2012	CHESAPEAKE LIFE INS CO	OK	CO/I	XXXL	1,576,978,736	5,194,051	0	182,457	0	0
93432	06-1041383	01/01/2014	CM LIFE INS CO	CT	CO/I	OL	1,315,048,000	214,772,168	12,354,655	8,833,536	0	0
79065	04-2461439	09/17/2007	DELAWARE LIFE INS CO	DE	YRT/I	OL	91,178,051	783,529	291,823	27,309	0	0
72664	04-2845273	11/06/2007	DELAWARE LIFE INS CO OF NY	NY	YRT/I	OL	3,652,526	23,353	115,226	0	0	0
62928	42-0868851	09/01/2009	EMC NATL LIFE CO	IA	CO/I	XXXL	8,732,153	250,742	179,614	12,500	0	0
66311	31-0717055	07/01/2005	ENCOVA LIFE INS CO	OH	CO/I	XXXL	105,963,789	3,152,818	168,708	10,641	0	24
63274	52-6033321	04/01/2005	FIDELITY & GUAR LIFE INS CO	IA	CO/I	AXXX	0	0	290,663	0	0	0
63274	52-6033321	04/01/2005	FIDELITY & GUAR LIFE INS CO	IA	CO/I	XXXL	1,646,659,567	45,292,465	8,274,494	2,428,397	0	0
63274	52-6033321	12/31/2007	FIDELITY & GUAR LIFE INS CO	IA	CO/I	XXXL	3,103,986,354	83,801,167	9,709,021	7,128,324	0	0
63274	52-6033321	01/01/2011	FIDELITY & GUAR LIFE INS CO	IA	CO/I	AXXX	0	0	(970,826)	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
63274	52-6033321	01/01/2011	FIDELITY & GUAR LIFE INS CO	IA	CO/I	OL	1,885,638,963	346,652,911	18,012,949	27,861,410	0	0
63274	52-6033321	01/01/2011	FIDELITY & GUAR LIFE INS CO	IA	CO/I	XXXL	1,830,031,634	95,543,720	22,246,928	0	0	0
63274	52-6033321	01/01/2011	FIDELITY & GUAR LIFE INS CO	IA	CO/I	AXXX	5,569,018,443	815,135,918	31,697,311	0	0	0
63274	52-6033321	01/01/2011	FIDELITY & GUAR LIFE INS CO	IA	CO/I	XXXL	2,606,520,518	64,308,072	7,172,684	21,345,799	0	0
78417	91-1367496	01/01/2006	FIRST SYMETRA NATL LIFE INS CO OF NY	NY	CO/I	XXXL	0	0	(355)	0	0	0
78417	91-1367496	07/01/2009	FIRST SYMETRA NATL LIFE INS CO OF NY	NY	CO/I	XXXL	0	0	(95)	0	0	0
65536	54-0283385	11/28/2005	GENWORTH LIFE & ANN INS CO	VA	YRT/I	XXXLO	1,045,338,346	4,629,371	3,176,221	685,701	0	0
70025	91-6027719	11/28/2005	GENWORTH LIFE INS CO	DE	YRT/I	OL	5,912	55	0	64	0	0
70025	91-6027719	11/28/2005	GENWORTH LIFE INS CO	DE	YRT/I	XXXLO	9,959,981	89,957	65,103	2,886	0	0
92711	35-1817054	07/01/2020	HCC LIFE INS CO	IN	CO/G	OL	132,900	90,399	0	0	0	0
92711	35-1817054	07/01/2020	HCC LIFE INS CO	IN	CO/I	FA	0	5,373,720	52,693	0	0	0
92711	35-1817054	07/01/2020	HCC LIFE INS CO	IN	CO/I	OL	106,793,396	30,842,688	1,081,921	626,834	0	0
65056	38-1659835	11/22/2000	JACKSON NATL LIFE INS CO	MI	CO/I	XXXL	1,906,440	52,993	10,980	0	0	0
64017	75-0300900	01/01/2009	JEFFERSON NATL LIFE INS CO	TX	CO/I	OL	0	0	772,577	100,000	0	0
64017	75-0300900	01/01/2009	JEFFERSON NATL LIFE INS CO	TX	CO/I	XXXL	121,638,750	3,478,285	0	97,267	0	0
86375	13-3646501	01/01/2000	JOHN HANCOCK LIFE INS CO OF NY	NY	YRT/I	OL	13,531,521	369,446	158,954	0	0	0
65838	01-0233346	01/01/2000	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	OL	0	0	0	56,817	0	0
65838	01-0233346	01/01/2000	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	OL	0	0	0	480,525	0	0
65838	01-0233346	01/01/2000	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	OL	72,487,471	1,789,877	917,839	0	0	0
65838	01-0233346	01/01/2000	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	OL	16,003,666	610,837	482,045	15,311	0	0
65927	04-2314290	01/01/2008	LINCOLN HERITAGE LIFE INS CO	IL	CO/I	XXXL	499,111,202	120,754,062	29,646,670	7,633,830	0	0
93580	84-0849721	04/01/2006	M LIFE INS CO	CO	YRT/I	OL	175,910,236	103,735	932,360	197,274	0	0
65935	04-1590850	05/23/2005	MASSACHUSETTS MUT LIFE INS CO	MA	CO/I	XXXL	485,877,764	19,500,124	782,567	34,047	0	0
65935	04-1590850	05/23/2005	MASSACHUSETTS MUT LIFE INS CO	MA	CO/I	XXXLO	24,441,191	27,619	0	695	0	0
65978	13-5581829	01/01/1986	METROPOLITAN LIFE INS CO	NY	YRT/I	OL	0	0	847,328	0	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	OL	20,541,000	66,949	0	0	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	XXXL	35,677,003	2,188,214	189,728	0	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	OL	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	17,989,342	215,393	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	130,353,720	38,703,668	2,309,524	1,013,257	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	OL	49,946,357	283,939	0	0	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	XXXL	103,985,601	7,545,674	535,320	0	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/G	OL	268,655	581,270	0	0	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	FA	0	33,163,044	467,379	0	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	IL	842,178	661,239	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	291,002,866	71,636,793	3,715,146	2,987,794	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	XXXL	11,425,661	4,680,616	0	0	0	0
57541	36-1493430	06/01/2007	MODERN WOODMEN OF AMER	IL	CO/I	OL	3,991,532	4,058	0	0	0	0
57541	36-1493430	06/01/2007	MODERN WOODMEN OF AMER	IL	CO/I	XXXL	579,344,230	13,236,895	1,074,212	171,281	0	0
57541	36-1493430	06/01/2007	MODERN WOODMEN OF AMER	IL	YRT/I	XXXLO	30,662,929	78,785	226,292	47,822	0	0
93734	43-1240953	07/01/2000	NASSAU LIFE & ANN CO	CT	CO/I	OL	0	138,261	0	0	0	0
67814	06-0493340	09/01/2006	NASSAU LIFE INS CO	NY	CO/I	XXXL	66,033,775	3,052,307	100,373	0	0	0
67814	06-0493340	09/01/2006	NASSAU LIFE INS CO	NY	CO/I	OL	169,956	144	0	1,858	0	0
67814	06-0493340	09/01/2006	NASSAU LIFE INS CO	NY	CO/I	XXXL	21,138,147	543,024	38,695	36,137	0	0
60593	43-0825796	01/01/2001	NATIONAL STATES INS CO	MO	CO/I	OL	48,353,312	19,169,852	1,334,967	1,511,400		0
60593	43-0825796	12/31/2002	NATIONAL STATES INS CO	MO	CO/I	OL	14,398,839	6,169,345	397,515	450,071	0	0
91626	04-2708937	01/01/1986	NEW ENGLAND LIFE INS CO	MA	YRT/I	OL	0	0	(12,309)	0	0	0
66974	36-2428931	01/01/2006	NORTH AMER CO LIFE & HLTH INS	IA	YRT/I	OL	0	0	43	0	0	0
67032	56-0340860	01/01/2007	NORTH CAROLINA MUT LIFE INS CO	NC	CO/I	XXXL	33,381,287	5,826,158	1,095,362	333,586	0	1
93548	06-1045829	09/01/2006	PHL VARIABLE INS CO	CT	CO/I	OL	7,441,107	32,871	0	8,696	0	0
93548	06-1045829	09/01/2006	PHL VARIABLE INS CO	CT	CO/I	XXXL	493,521,193	8,650,754	688,599	167,310	0	0
93548	06-1045829	09/01/2006	PHL VARIABLE INS CO	CT	CO/I	OL	2,938,187	10,323	0	7,394	0	0
93548	06-1045829	09/01/2006	PHL VARIABLE INS CO	CT	CO/I	XXXL	579,966,844	26,052,935	821,399	252,481	0	0
68136	63-0169720	01/01/2000	PROTECTIVE LIFE INS CO	TN	CO/I	XXXL	752,892,471	19,357,778	611,340	559,967	0	0
68136	63-0169720	01/01/2000	PROTECTIVE LIFE INS CO	TN	CO/I	XXXLO	10,413,476	49,815	0	5,343	0	0
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	MCO/I	FA	0	234,633	0	1,441,800	127,515,730	0

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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
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	MCO/I	OL	1,071,406,057	(430)	15,313,305	16,804,320	343,493,173	0
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	CO/I	XXXL	3,710,045,793	163,654,434	11,984,430	7,871,762	0	0
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	MCO/I	OL	319,169,358	0	3,812,851	0	68,571,248	0
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	CO/I	XXXL	2,101,036,996	90,657,199	6,025,631	221,676	0	0
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	CO/I	OL	178,340,392	269,033	1,366,271	19,866	0	0
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	CO/I	OL	529,544,580	5,639,500	5,388,146	1,396,543	0	0
68136	63-0169720	01/01/2013	PROTECTIVE LIFE INS CO	TN	CO/I	XXXL	176,880,638	(94,333)	(6,250,228)	235,499	0	0
68136	63-0169720	01/01/2013	PROTECTIVE LIFE INS CO	TN	CO/I	XXXL	82,733,094	(694,493)	(1,297,095)	30,987	0	0
68136	63-0169720	01/01/2013	PROTECTIVE LIFE INS CO	TN	MCO/I	OL	22,488,429	0	1,106,396	0	0	0
68772	15-0442730	08/01/2001	SECURITY MUT LIFE INS CO OF NY	NY	YRT/I	XXXLO	9,423,715	148,785	70,257	5,355	0	0
68608	91-0742147	01/19/2005	SYMETRA LIFE INS CO	IA	CO/I	XXXL	213,087,223	4,039,847	167,625	17,500	0	0
68608	91-0742147	01/01/2006	SYMETRA LIFE INS CO	IA	CO/I	OL	5,521,059	11,924	0	95	0	0
68608	91-0742147	01/01/2006	SYMETRA LIFE INS CO	IA	CO/I	XXXL	309,985,386	8,383,806	571,039	83,658	0	0
68608	91-0742147	07/01/2009	SYMETRA LIFE INS CO	IA	CO/I	XXXL	0	0	(111)	0	0	0
70688	36-6071399	01/19/2005	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	XXXLO	0	0	(70)	0	0	0
70688	36-6071399	01/19/2005	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	XXXL	10,593,307	410,488	21,514	59,434	0	0
70688	36-6071399	04/01/2005	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	XXXLO	11,829,788	53,354	57,608	712	0	0
70688	36-6071399	08/15/2005	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	10,240,777	1,347,459	1,077,492	2,835,692	0	0
70688	36-6071399	10/01/2006	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	0	0	1,305	0	0	0
70688	36-6071399	10/02/2006	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	XXXLO	3,299,830	18,779	14,631	0	0	0
70688	36-6071399	04/01/2017	TRANSAMERICA FINANCIAL LIFE INS CO	NY	COFW/I	FA	0	163,778,573	0	0	0	630,690
70688	36-6071399	04/01/2017	TRANSAMERICA FINANCIAL LIFE INS CO	NY	COFW/I	OL	279,017,886	167,594,284	0	349,101	0	1,024,784
86231	39-0989781	01/19/2005	TRANSAMERICA LIFE INS CO	IA	CO/I	XXXL	267,945,670	8,550,618	0	52,132	0	0
86231	39-0989781	01/19/2005	TRANSAMERICA LIFE INS CO	IA	CO/I	XXXLO	123,918	2,462	455,032	270,060	0	0
86231	39-0989781	01/19/2005	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXLO	7,885,630	36,844	57,660	6,001	0	0
86231	39-0989781	04/01/2005	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXLO	312,285,629	1,711,610	1,307,042	281,524	0	0
86231	39-0989781	08/15/2005	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	275,828,341	36,802,700	17,766,962	7,725,978	0	0
86231	39-0989781	04/01/2006	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXLO	10,909,862	49,148	35,395	75,569	0	0
86231	39-0989781	10/01/2006	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	118,795	298	0	0	0	0
86231	39-0989781	10/01/2006	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXLO	12,208,982	176,494	291,290	0	0	0
86231	39-0989781	10/02/2006	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	6,155	5	18,974	33	0	0
86231	39-0989781	10/02/2006	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXLO	3,188,742	13,516	6,735	132	0	0
86231	39-0989781	04/01/2017	TRANSAMERICA LIFE INS CO	IA	COFW/I	FA	0	5,683,963,850	0	0	0	20,723,829
86231	39-0989781	04/01/2017	TRANSAMERICA LIFE INS CO	IA	COFW/I	OL	7,247,953,696	4,149,947,147	(685,687)	15,169,821	0	(49,520,528)
86231	39-0989781	04/01/2017	TRANSAMERICA LIFE INS CO	IA	MCOFW/I	OL	8,201,439,895	0	(3,584,127)	4,510,560	4,536,066,553	62,387,140
86231	39-0989781	12/31/2020	TRANSAMERICA LIFE INS CO	IA	COFW/I	XXXL	11,836,997,211	442,188,433	31,149,304	4,278,935	0	0
60227	74-2843158	01/01/2005	TRINITY LIFE INS CO	OK	CO/I	XXXL	1,793,850	761,851	64,000	0	0	0
84530	38-2046096	07/01/2006	US FINANCIAL LIFE INS CO	AZ	YRT/I	OL	3,224,500	139,994	46,750	4,028	0	0
84530	38-2046096	07/01/2006	US FINANCIAL LIFE INS CO	AZ	YRT/I	XXXLO	79,905,314	522,543	923,757	90,544	0	0
70319	36-1933760	03/01/2006	WASHINGTON NATL INS CO	IN	CO/I	XXXL	81,445,221	2,555,095	167,575	20,749	0	0
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	CO/I	FA	0	282,370	7,520	0	0	0
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	CO/I	OL	303,647,380	99,876,092	4,182,857	3,589,060	0	0
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	CO/I	XXXL	176,907,062	11,370,817	0	0	0	0
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	CO/G	OL	1,659,553	129,082	0	0	0	0
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	CO/I	FA	0	500,340	36,790	0	0	0
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	CO/I	OL	365,876,587	130,331,342	7,687,763	4,295,348	0	0
66230	13-1976260	08/01/2000	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	XXXL	6,970,510	87,159	23,314	0	0	0
66230	13-1976260	02/14/2005	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	XXXL	145,961,856	3,337,011	162,283	2,734	0	0
66230	13-1976260	01/01/2006	WILLIAM PENN LIFE INS CO OF NY	NY	YRT/I	XXXLO	2,128,470	24,153	5,723	43,042	0	0
66230	13-1976260	08/01/2006	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	XXXL	169,351,964	3,956,204	197,654	83,125	0	0
66230	13-1976260	08/01/2007	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	XXXL	99,860,542	2,300,161	107,501	25,375	0	0
66230	13-1976260	02/25/2008	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	XXXL	151,282,114	4,087,875	171,485	0	0	0
66230	13-1976260	12/15/2008	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	XXXL	974,869	5,557	6,577	0	0	0
0899999. General Account - U.S. Non-Affiliates							71,278,599,512	13,673,421,133	299,373,809	169,355,814	5,075,646,704	35,245,955
00000	AA-1561039	10/01/2005	SUN LIFE ASSUR CO OF CANADA	CAN	YRT/I	OL	733,236,227	20,597,911	2,772,353	5,859,647	0	0
00000	AA-1561039	10/01/2005	SUN LIFE ASSUR CO OF CANADA	CAN	YRT/I	XXXLO	0	0	13,047,226	6,448,220	0	0
00000	AA-1561039	07/30/2007	SUN LIFE ASSUR CO OF CANADA	CAN	YRT/I	OL	116,957,744	1,546,251	1,264,282	1,399,508	0	0

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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
00000	AA-3190837	01/19/2005	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	XXXL0	1,000	10	22	0	0	0
00000	AA-3190837	04/01/2005	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	0L	820,000	3,418	6,079	0	0	0
00000	AA-3190837	04/01/2005	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	XXXL0	1,952,300	7,635	0	0	0	0
00000	AA-3190837	08/15/2005	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	0L	0	0	1,811	0	0	0
00000	AA-3190837	04/01/2006	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	0L	145,050	176	63,833	0	0	0
00000	AA-3190837	04/01/2006	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	XXXL0	16,536,877	70,109	0	0	0	0
00000	AA-3190837	04/01/2006	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	0L	68,165,373	999,196	0	0	0	0
00000	AA-3190837	04/01/2006	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	XXXL0	0	0	535,890	0	0	0
00000	AA-3190837	04/01/2006	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	XXXL0	90,000	260	228	0	0	0
00000	AA-3190837	10/02/2006	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	XXXL0	57,000	43	130	0	0	0
0999999. General Account - Non-U.S. Non-Affiliates							937,961,571	23,225,009	17,691,854	13,707,375	0	0
1099999. Total General Account - Non-Affiliates							72,216,561,083	13,696,646,142	317,065,663	183,063,189	5,075,646,704	35,245,955
1199999. Total General Account							90,286,203,920	17,704,898,683	4,475,291,787	201,845,721	5,075,646,704	4,015,301,748
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)							89,348,242,349	17,681,673,674	4,457,599,933	188,138,346	5,075,646,704	4,015,301,748
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)							937,961,571	23,225,009	17,691,854	13,707,375	0	0
9999999 - Totals							90,286,203,920	17,704,898,683	4,475,291,787	201,845,721	5,075,646,704	4,015,301,748

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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	CO/G	LTC	3,538	1,834	383,832	1,947	0	0
61263	36-0770740	04/01/2018	BANKERS LIFE & CAS CO	IL	CO/I	LTC	110,972,416	17,012,325	2,738,864,621	75,647,585	0	0
61832	52-0676509	01/01/2009	CHESAPEAKE LIFE INS CO	OK	QA/I	OH	1,328	446	40,782	35,000	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	QA/I	OH	7,148	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	239,981	80,000	1,751,777	542,217	0	0
0899999. U.S. Non-Affiliates							111,224,411	17,094,605	2,741,086,012	76,242,049	0	0
1099999. Total - Non-Affiliates							111,224,411	17,094,605	2,741,086,012	76,242,049	0	0
1199999. Total U.S. (Sum of 0399999 and 0899999)							111,224,411	17,094,605	2,741,086,012	76,242,049	0	0
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)							0	0	0	0	0	0
9999999 - Totals							111,224,411	17,094,605	2,741,086,012	76,242,049	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 REASSUR CO 3 LLC	MO	0	31,476,202
0199999. Life and Annuity - U.S. Affiliates - Captive					0	31,476,202
0399999. Total Life and Annuity - U.S. Affiliates					0	31,476,202
00000	AA-3190878	01/01/2000	WILTON REINS BERMUDA LTD	BMU	0	(1)
00000	AA-3190878	01/01/2005	WILTON REINS BERMUDA LTD	BMU	0	11,671,196
00000	AA-3190878	07/03/2006	WILTON REINS BERMUDA LTD	BMU	0	474,859
00000	AA-3190878	06/30/2008	WILTON REINS BERMUDA LTD	BMU	0	5,419,638
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	1,178,424
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	16,068,480
00000	CR-3190878	12/31/2020	WILTON REINS BERMUDA LTD	BMU	0	4,278,935
0599999. Life and Annuity - Non-U.S. Affiliates - Other					0	39,091,531
0699999. Total Life and Annuity - Non-U.S. Affiliates					0	39,091,531
0799999. Total Life and Annuity - Affiliates					0	70,567,733
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)	0
66346	58-0828824	03/01/2006	MUNICH AMER REASSUR CO	GA	50,014	0
93734	43-1240953	06/30/1972	NASSAU LIFE & ANN CO	CT	42,525	15,041
93572	43-1235868	03/01/2006	RGA REINS CO	MO	10,003	0
93572	43-1235868	01/01/2009	RGA REINS CO	MO	(83,607)	2,561,318
82627	06-0839705	10/01/1948	SWISS RE LIFE & HLTH AMER INC	MO	0	26,605
82627	06-0839705	01/01/1955	SWISS RE LIFE & HLTH AMER INC	MO	0	5,000
82627	06-0839705	01/01/1980	SWISS RE LIFE & HLTH AMER INC	MO	80,000	0
82627	06-0839705	06/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	0	124
82627	06-0839705	03/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	5,001	0
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	103,140	19,670
0899999. Life and Annuity - U.S. Non-Affiliates					111,978	2,627,758
1099999. Total Life and Annuity - Non-Affiliates					111,978	2,627,758
1199999. Total Life and Annuity					111,978	73,195,491
1499999. Total Accident and Health - U.S. Affiliates					0	0
00000	CR-3190878	12/31/2020	WILTON REINS BERMUDA LTD	BMU	0	16,920,234
1699999. Accident and Health - Non-U.S. Affiliates - Other					0	16,920,234
1799999. Total Accident and Health - Non-U.S. Affiliates					0	16,920,234
1899999. Total Accident and Health - Affiliates					0	16,920,234
2199999. Total Accident and Health - Non-Affiliates					0	0
2299999. Total Accident and Health					0	16,920,234
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					111,978	34,103,960
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					0	56,011,765
9999999 Totals - Life, Annuity and Accident and Health					111,978	90,115,725

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	EQUITABLE FINANCIAL LIFE INS CO	NY	YRT/I	OL	166,370	10,387	8,968	6,244	0	0	0	0
81779	43-1014771	01/01/1974	INDIVIDUAL ASSUR CO LIFE HLTH & ACC	OK	YRT/I	OL	54,813	1,483	1,372	1,633	0	0	0	0
65676	35-0472300	09/01/1955	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	18,824	1,694	3,004	3,401	0	0	0	0
65676	35-0472300	06/13/1960	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	508,615	8,609	8,531	10,698	0	0	0	0
65676	35-0472300	10/01/1964	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	1,410	117	119	292	0	0	0	0
65676	35-0472300	10/10/1964	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	17,252	1,283	1,181	2,399	0	0	0	0
65676	35-0472300	10/01/1970	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	200,000	4,376	4,005	7,888	0	0	0	0
65676	35-0472300	01/01/1976	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	81,474	8,610	8,423	5,275	0	0	0	0
65676	35-0472300	01/01/1980	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	725,765	20,711	19,193	28,546	0	0	0	0
65676	35-0472300	09/01/1980	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	92,000	31,863	29,555	513	0	0	0	0
65676	35-0472300	12/01/1984	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	987,742	14,192	12,501	14,859	0	0	0	0
65676	35-0472300	09/01/1985	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	25,000	140	128	662	0	0	0	0
66346	58-0828824	08/08/1977	MUNICH AMER REASSUR CO	GA	YRT/I	OL	0	0	0	236	0	0	0	0
66346	58-0828824	03/01/2006	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	44,641,126	1,874,515	1,962,519	144,399	0	0	0	0
93734	43-1240953	06/30/1972	NASSAU LIFE & ANN CO	CT	CO/I	OL	546,729	416,786	504,183	7,498	0	0	0	0
88099	75-1608507	07/12/1968	OPTIMUM RE INS CO	TX	YRT/I	OL	881,177	11,709	12,247	45,030	0	0	0	0
88099	75-1608507	09/15/1980	OPTIMUM RE INS CO	TX	CO/I	OL	15,000	279	255	917	0	0	0	0
88099	75-1608507	09/15/1980	OPTIMUM RE INS CO	TX	YRT/I	OL	35,435	889	843	1,907	0	0	0	0
88099	75-1608507	07/16/1984	OPTIMUM RE INS CO	TX	YRT/I	OL	97,871	595	554	1,908	0	0	0	0
88099	75-1608507	01/01/1985	OPTIMUM RE INS CO	TX	YRT/I	OL	65,538	487	452	807	0	0	0	0
88099	75-1608507	01/01/1985	OPTIMUM RE INS CO	TX	YRT/I	OL	90,788	3,241	3,007	3,211	0	0	0	0
88099	75-1608507	03/01/1988	OPTIMUM RE INS CO	TX	YRT/I	OL	202,514	454	414	7,285	0	0	0	0
93572	43-1235868	03/01/2006	RGA REINS CO	MO	CO/I	XXXL	29,820,062	1,138,893	1,186,182	79,861	0	0	0	0
93572	43-1235868	01/01/2009	RGA REINS CO	MO	CO/G	OL	829,777	64,541	61,745	0	0	0	0	0
93572	43-1235868	01/01/2009	RGA REINS CO	MO	CO/I	FA	0	391,355	296,119	22,155	0	0	0	0
93572	43-1235868	01/01/2009	RGA REINS CO	MO	CO/I	OL	251,258,399	93,690,932	99,352,002	4,167,325	0	0	0	0
93572	43-1235868	01/01/2009	RGA REINS CO	MO	COFW/I	OL	74,200,403	20,906,610	22,216,340	1,344,764	0	0	0	27,595,985
93572	43-1235868	01/01/2009	RGA REINS CO	MO	COFW/I	XXXL	34,419,018	3,374,194	3,385,000	0	0	0	0	0
87017	62-1003368	01/01/1979	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	805,200	28,751	26,696	54,958	0	0	0	0
87017	62-1003368	04/01/1980	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	8,325	481	462	786	0	0	0	0
97071	13-3126819	05/01/1954	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	881	104	104	291	0	0	0	0
97071	13-3126819	06/24/1966	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	2,260	179	174	281	0	0	0	0
97071	13-3126819	09/01/1980	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	7,780	298	284	317	0	0	0	0
68713	84-0499703	03/01/1982	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	12,246	7,500	7,280	281	0	0	0	0
68713	84-0499703	06/01/1996	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	1,964,959	70,356	67,374	18,398	0	0	0	0
82627	06-0839705	10/01/1948	SWISS RE LIFE & HLTH AMER INC	MO	COFW/I	OL	53,139	8,070	8,236	4,199	0	0	0	0
82627	06-0839705	01/01/1955	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	17,277	8,547	12,816	146	0	0	0	0
82627	06-0839705	01/01/1955	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	50,000	517	473	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	33	0	0	0	0
82627	06-0839705	01/01/1970	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	132,248	4,064	3,990	6,122	0	0	0	0
82627	06-0839705	11/01/1972	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	0	0	0	(12,409)	0	0	0	0
82627	06-0839705	06/01/1974	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	7,000	4,170	5,320	189	0	0	0	0
82627	06-0839705	01/01/1980	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	401,622	9,722	12,835	16,084	0	0	0	0
82627	06-0839705	06/01/1980	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	27,876	2,903	2,752	3,714	0	0	0	0
82627	06-0839705	01/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	203,066	3,753	6,458	7,902	0	0	0	0
82627	06-0839705	01/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	2,058,483	83,352	77,969	76,500	0	0	0	0
82627	06-0839705	01/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	7,107	102	96	164	0	0	0	0
82627	06-0839705	04/01/1982	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	110,000	16,033	0	33,473	0	0	0	0
82627	06-0839705	07/01/1983	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	182,997	2,785	6,567	3,488	0	0	0	0
82627	06-0839705	01/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	44,820	694	976	831	0	0	0	0
82627	06-0839705	01/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	3,234,808	70,853	71,128	69,499	0	0	0	0
82627	06-0839705	06/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	685,143	58,068	61,609	26,392	0	0	0	0
82627	06-0839705	07/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	40,000	204	186	321	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	01/01/1986	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	17,325	80	100	134	0	0	0	0
82627	06-0839705	05/01/1986	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	68,631	1,491	1,558	971	0	0	0	0
82627	06-0839705	05/01/1986	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	45,769	994	1,039	647	0	0	0	0
82627	06-0839705	05/01/1986	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	18,304	398	415	259	0	0	0	0
82627	06-0839705	03/01/1987	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	85,000	2,496	2,937	891	0	0	0	0
82627	06-0839705	02/01/1988	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	225,000	5,766	5,220	10,413	0	0	0	0
82627	06-0839705	01/01/1991	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	1,764,997	68,873	63,099	2,132	0	0	0	0
82627	06-0839705	03/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	33,607,839	1,609,022	1,712,294	118,659	0	0	0	0
86231	39-0989781	06/06/1978	TRANSAMERICA LIFE INS CO	IA	CO/I	OL	50,000	36,058	35,525	9,695	0	0	0	0
86231	39-0989781	05/01/1980	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	47,765	2,145	1,882	4,863	0	0	0	0
86231	39-0989781	05/01/1984	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	409,288	25,263	21,826	19,643	0	0	0	0
86231	39-0989781	06/01/1985	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	194,699	1,175	1,044	2,764	0	0	0	0
86231	39-0989781	06/01/1985	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	272,554	1,345	1,233	3,658	0	0	0	0
86231	39-0989781	01/01/1986	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	68,437	623	543	1,529	0	0	0	0
86231	39-0989781	01/01/1988	TRANSAMERICA LIFE INS CO	IA	CO/I	OL	75,000	1,922	1,740	3,471	0	0	0	0
86231	39-0989781	05/01/1989	TRANSAMERICA LIFE INS CO	IA	CO/I	OL	246,030	17,655	20,890	1,971	0	0	0	0
80659	82-4533188	05/01/1984	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	56,548	3,820	3,284	2,124	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							487,294,525	124,139,580	131,327,259	6,406,267	0	0	0	27,595,985
1099999. Total General Account - Authorized Non-Affiliates							487,294,525	124,139,580	131,327,259	6,406,267	0	0	0	27,595,985
1199999. Total General Account Authorized							487,294,525	124,139,580	131,327,259	6,406,267	0	0	0	27,595,985
16399	82-5159810	07/01/2018	REDDING REASSUR CO 3 LLC	MO	CO/I	AXXX	5,569,018,443	815,135,918	827,974,052	31,697,311	0	0	0	0
16399	82-5159810	07/01/2018	REDDING REASSUR CO 3 LLC	MO	CO/I	OL	202,012,682	869,801	899,321	0	0	0	0	3,926
16399	82-5159810	07/01/2018	REDDING REASSUR CO 3 LLC	MO	CO/I	XXXL	19,354,274,044	661,812,352	706,540,880	35,959,229	0	0	0	0
16399	82-5159810	07/01/2018	REDDING REASSUR CO 3 LLC	MO	CO/I	XXXLO	34,978,585	79,896	74,515	455,032	0	0	0	0
1299999. General Account - Unauthorized U.S. Affiliates - Captive							25,160,283,754	1,477,897,967	1,535,488,768	68,111,572	0	0	0	3,926
1499999. Total General Account - Unauthorized U.S. Affiliates							25,160,283,754	1,477,897,967	1,535,488,768	68,111,572	0	0	0	3,926
00000	AA-3190878	01/01/2000	WILTON REINS BERMUDA LTD	BMU	CO/I	OL	0	103,696	729	(930,474)	0	0	0	0
00000	AA-3190878	01/01/2000	WILTON REINS BERMUDA LTD	BMU	CO/I	XXXL	6,678,622	105,225	225,910	26,200	0	0	0	0
00000	AA-3190878	01/01/2000	WILTON REINS BERMUDA LTD	BMU	CO/I	XXXLO	9,782,370	124,485	112,313	34,697	0	0	0	0
00000	AA-3190878	12/31/2001	WILTON REINS BERMUDA LTD	BMU	MCO/I	OL	38,682,650	0	0	1,067,974	0	0	15,335,881	0
00000	AA-3190878	01/01/2005	WILTON REINS BERMUDA LTD	BMU	MCO/I	OL	1,059,574,501	0	0	17,331,585	0	0	49,614,594	0
00000	AA-3190878	01/01/2005	WILTON REINS BERMUDA LTD	BMU	MCO/I	XXXLO	1,180,526,502	0	0	14,152,614	0	0	0	0
00000	AA-3190878	07/03/2006	WILTON REINS BERMUDA LTD	BMU	CO/I	OL	189,322,123	2,067,987	2,008,651	2,364,046	0	0	0	0
00000	AA-3190878	06/30/2008	WILTON REINS BERMUDA LTD	BMU	MCO/G	OL	214,924	0	0	0	0	0	0	0
00000	AA-3190878	06/30/2008	WILTON REINS BERMUDA LTD	BMU	MCO/I	FA	0	0	0	560,932	0	0	44,029,426	0
00000	AA-3190878	06/30/2008	WILTON REINS BERMUDA LTD	BMU	MCO/I	IL	4,536,793	0	0	0	0	0	0	0
00000	AA-3190878	06/30/2008	WILTON REINS BERMUDA LTD	BMU	MCO/I	OL	812,190,006	(776,327)	(658,555)	16,060,288	0	0	195,486,663	0
00000	AA-3190878	06/30/2008	WILTON REINS BERMUDA LTD	BMU	MCO/I	XXXL	9,140,529	0	0	0	0	0	0	0
00000	AA-3190878	09/01/2009	WILTON REINS BERMUDA LTD	BMU	MCO/I	OL	40,585,879	0	0	1,359,898	0	0	91,782,819	0
00000	AA-3190878	09/01/2009	WILTON REINS BERMUDA LTD	BMU	MCO/I	XXXL	374,000,437	0	0	21,564,223	0	0	0	1
00000	AA-3190878	04/01/2017	WILTON REINS BERMUDA LTD	BMU	COFW/I	FA	0	5,847,742,423	6,007,584,541	0	0	0	0	6,461,762,332
00000	AA-3190878	04/01/2017	WILTON REINS BERMUDA LTD	BMU	COFW/I	OL	7,526,971,582	4,317,541,430	4,267,977,311	(685,687)	0	0	0	4,556,582,672
00000	AA-3190878	04/01/2017	WILTON REINS BERMUDA LTD	BMU	MCOFW/I	OL	8,201,439,895	0	0	(3,584,127)	0	0	4,536,066,553	62,539,971
1699999. General Account - Unauthorized Non-U.S. Affiliates - Other							19,453,646,813	10,166,908,919	10,277,250,900	69,322,169	0	0	4,932,315,936	11,080,884,976
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							19,453,646,813	10,166,908,919	10,277,250,900	69,322,169	0	0	4,932,315,936	11,080,884,976
1899999. Total General Account - Unauthorized Affiliates							44,613,930,567	11,644,806,886	11,812,739,668	137,433,741	0	0	4,932,315,936	11,080,888,902
00000	AA-1120020	01/01/1968	GE FRANKONA REASSUR LTD	GBR	YRT/I	OL	19,398	1,482	1,383	5,620	0	0	0	4
00000	AA-1120020	05/01/1984	GE FRANKONA REASSUR LTD	GBR	YRT/I	OL	33,274	2,077	1,794	809	0	0	0	0
00000	AA-1120020	05/01/1986	GE FRANKONA REASSUR LTD	GBR	YRT/I	OL	27,465	597	623	388	0	0	0	0
00000	AA-1120037	07/01/1972	PACIFIC LIFE RE	GBR	YRT/I	OL	8,325	481	462	786	0	0	0	0
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							88,462	4,637	4,262	7,603	0	0	0	4
2199999. Total General Account - Unauthorized Non-Affiliates							88,462	4,637	4,262	7,603	0	0	0	4
2299999. Total General Account Unauthorized							44,614,019,029	11,644,811,523	11,812,743,930	137,441,344	0	0	4,932,315,936	11,080,888,906
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	COFW/I	XXXL	11,836,997,211	442,188,433	437,180,827	31,149,304	0	0	0	220,719,936

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
2799999. General Account - Certified Non-U.S. Affiliates - Other							11,836,997,211	442,188,433	437,180,827	31,149,304	0	0	0	220,719,936
2899999. Total General Account - Certified Non-U.S. Affiliates							11,836,997,211	442,188,433	437,180,827	31,149,304	0	0	0	220,719,936
2999999. Total General Account - Certified Affiliates							11,836,997,211	442,188,433	437,180,827	31,149,304	0	0	0	220,719,936
3299999. Total General Account - Certified Non-Affiliates							0	0	0	0	0	0	0	0
3399999. Total General Account Certified							11,836,997,211	442,188,433	437,180,827	31,149,304	0	0	0	220,719,936
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							56,938,310,765	12,211,139,536	12,381,252,016	174,996,915	0	0	4,932,315,936	11,329,204,827
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
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)							25,647,578,279	1,602,037,547	1,666,816,027	74,517,839	0	0	0	27,599,911
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							31,290,732,486	10,609,101,989	10,714,435,989	100,479,076	0	0	4,932,315,936	11,301,604,916
9999999 - Totals							56,938,310,765	12,211,139,536	12,381,252,016	174,996,915	0	0	4,932,315,936	11,329,204,827

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	1,769	917	191,916	0	0	0	0
00000	CR-3190878	12/31/2020	WILTON REINS BERMUDA LTD	BMU	COFW/I	LTC	55,486,208	8,506,163	1,369,432,311	0	0	0	1,583,757,341
2799999. General Account - Certified Non-U.S. Affiliates - Other							55,487,977	8,507,080	1,369,624,227	0	0	0	1,583,757,341
2899999. Total General Account - Certified Non-U.S. Affiliates							55,487,977	8,507,080	1,369,624,227	0	0	0	1,583,757,341
2999999. Total General Account - Certified Affiliates							55,487,977	8,507,080	1,369,624,227	0	0	0	1,583,757,341
3299999. Total General Account - Certified Non-Affiliates							0	0	0	0	0	0	0
3399999. Total General Account Certified							55,487,977	8,507,080	1,369,624,227	0	0	0	1,583,757,341
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							55,487,977	8,507,080	1,369,624,227	0	0	0	1,583,757,341
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)							55,487,977	8,507,080	1,369,624,227	0	0	0	1,583,757,341
9999999 - Totals							55,487,977	8,507,080	1,369,624,227	0	0	0	1,583,757,341

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	1,477,897,967	35,800,592	6,052,608	1,519,751,167			1,580,779,180			86,640,873	1,519,751,167
0199999. General Account - Life and Annuity U.S. Affiliates - Captive				1,477,897,967	35,800,592	6,052,608	1,519,751,167	0	XXX	1,580,779,180	0	0	86,640,873	1,519,751,167
0399999. Total General Account - Life and Annuity U.S. Affiliates				1,477,897,967	35,800,592	6,052,608	1,519,751,167	0	XXX	1,580,779,180	0	0	86,640,873	1,519,751,167
00000	AA-3190878	01/01/2005	Wilton Reinsurance Bermuda Limited	1,625,065	33,321,362	665,190	35,611,617			1,277,102			29,085,505	30,362,607
00000	AA-3190878	01/01/2017	Wilton Reinsurance Bermuda Limited	10,165,283,853	20,029,481	1,001,878,622	11,187,191,956				11,080,884,976		173,193,800	11,187,191,956
0599999. General Account - Life and Annuity Non-U.S. Affiliates - Other				10,166,908,918	53,350,843	1,002,543,812	11,222,803,573	0	XXX	1,277,102	11,080,884,976	0	202,279,305	11,217,554,563
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates				10,166,908,918	53,350,843	1,002,543,812	11,222,803,573	0	XXX	1,277,102	11,080,884,976	0	202,279,305	11,217,554,563
0799999. Total General Account - Life and Annuity Affiliates				11,644,806,885	89,151,435	1,008,596,420	12,742,554,740	0	XXX	1,582,056,282	11,080,884,976	0	288,920,178	12,737,305,730
00000	AA-1120020	01/01/1968	GE Frankona Reassurance Ltd	4,156			4,156						1,087	1,087
00000	AA-1120037	07/01/1972	Pacific Life Re	481			481							0
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				4,637	0	0	4,637	0	XXX	0	0	0	1,087	1,087
1099999. Total General Account - Life and Annuity Non-Affiliates				4,637	0	0	4,637	0	XXX	0	0	0	1,087	1,087
1199999. Total General Account Life and Annuity				11,644,811,522	89,151,435	1,008,596,420	12,742,559,377	0	XXX	1,582,056,282	11,080,884,976	0	288,921,265	12,737,306,817
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				11,644,811,522	89,151,435	1,008,596,420	12,742,559,377	0	XXX	1,582,056,282	11,080,884,976	0	288,921,265	12,737,306,817
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)				1,477,897,967	35,800,592	6,052,608	1,519,751,167	0	XXX	1,580,779,180	0	0	86,640,873	1,519,751,167
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				10,166,913,555	53,350,843	1,002,543,812	11,222,808,210	0	XXX	1,277,102	11,080,884,976	0	202,280,392	11,217,555,650
9999999 - Totals				11,644,811,522	89,151,435	1,008,596,420	12,742,559,377	0	XXX	1,582,056,282	11,080,884,976	0	288,921,265	12,737,306,817

(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	442,188,433	4,278,935		446,467,368		446,467,368	89,293,474					220,719,936	1,725,609	222,445,545	49.8	100.0	446,467,368	0
0599999. General Account - Life and Annuity Non-U.S. Affiliates - Other								442,188,433	4,278,935	0	446,467,368	0	446,467,368	89,293,474	0	0	XXX	0	220,719,936	1,725,609	222,445,545	XXX	XXX	446,467,368	0
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates								442,188,433	4,278,935	0	446,467,368	0	446,467,368	89,293,474	0	0	XXX	0	220,719,936	1,725,609	222,445,545	XXX	XXX	446,467,368	0
0799999. Total General Account - Life and Annuity Affiliates								442,188,433	4,278,935	0	446,467,368	0	446,467,368	89,293,474	0	0	XXX	0	220,719,936	1,725,609	222,445,545	XXX	XXX	446,467,368	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								442,188,433	4,278,935	0	446,467,368	0	446,467,368	89,293,474	0	0	XXX	0	220,719,936	1,725,609	222,445,545	XXX	XXX	446,467,368	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	1,378,131,307	37,824,766	11,250,000	1,427,206,073		1,427,206,073	285,441,215					1,583,757,341	6,445,319	1,590,202,660	111.4	100.0	1,427,206,073	0
1699999. General Account - Accident and Health Non-U.S. Affiliates - Other								1,378,131,307	37,824,766	11,250,000	1,427,206,073	0	1,427,206,073	285,441,215	0	0	XXX	0	1,583,757,341	6,445,319	1,590,202,660	XXX	XXX	1,427,206,073	0
1799999. Total General Account - Accident and Health Non-U.S. Affiliates								1,378,131,307	37,824,766	11,250,000	1,427,206,073	0	1,427,206,073	285,441,215	0	0	XXX	0	1,583,757,341	6,445,319	1,590,202,660	XXX	XXX	1,427,206,073	0
1899999. Total General Account - Accident and Health Affiliates								1,378,131,307	37,824,766	11,250,000	1,427,206,073	0	1,427,206,073	285,441,215	0	0	XXX	0	1,583,757,341	6,445,319	1,590,202,660	XXX	XXX	1,427,206,073	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								1,378,131,307	37,824,766	11,250,000	1,427,206,073	0	1,427,206,073	285,441,215	0	0	XXX	0	1,583,757,341	6,445,319	1,590,202,660	XXX	XXX	1,427,206,073	0
2399999. Total General Account								1,820,319,740	42,103,701	11,250,000	1,873,673,441	0	1,873,673,441	374,734,688	0	0	XXX	0	1,804,477,277	8,170,928	1,812,648,205	XXX	XXX	1,873,673,441	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)								1,820,319,740	42,103,701	11,250,000	1,873,673,441	0	1,873,673,441	374,734,688	0	0	XXX	0	1,804,477,277	8,170,928	1,812,648,205	XXX	XXX	1,873,673,441	0
9999999 - Totals								1,820,319,740	42,103,701	11,250,000	1,873,673,441	0	1,873,673,441	374,734,688	0	0	XXX	0	1,804,477,277	8,170,928	1,812,648,205	XXX	XXX	1,873,673,441	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

SCHEDULE S - PART 6

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

		1 2021	2 2020	3 2019	4 2018	5 2017
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	230,485	2,174,808	167,163	79,860	12,098,307
2.	Commissions and reinsurance expense allowances	10,149	41,615	30,447	25,537	(17,866)
3.	Contract claims	877,896	849,304	703,276	694,039	590,586
4.	Surrender benefits and withdrawals for life contracts					51,889
5.	Dividends to policyholders and refunds to members					
6.	Reserve adjustments on reinsurance ceded	(224,789)	(248,607)	(102,637)	(68,534)	0
7.	Increase in aggregate reserve for life and accident and health contracts					9,951,723
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	15,826	22,197	12,167	8,174	32,460
9.	Aggregate reserves for life and accident and health contracts	13,589,271	13,837,773	12,138,562	12,307,724	12,564,466
10.	Liability for deposit-type contracts					477
11.	Contract claims unpaid	135,228	160,891	86,609	84,599	95,894
12.	Amounts recoverable on reinsurance	112	16	94	68	44
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	5,253	3	3	3	8
17.	Offset for reinsurance with Certified Reinsurers	0	0	0	0	
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	11,080,885	13,370,306	11,434,057	11,589,114	0
19.	Letters of credit (L)	0	0	0	1,409	1,409
20.	Trust agreements (T)	1,582,056	1,687,888	1,694,610	1,717,170	14,105,568
21.	Other (O)	0	0	0	37,897	0
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust	0	0	0	0	
23.	Funds deposited by and withheld from (F)	1,804,477,277	1,837,035,046	0	0	
24.	Letters of credit (L)	0	0	0	0	
25.	Trust agreements (T)	0	0	0	0	
26.	Other (O)	8,170,928	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)	17,832,694,662		17,832,694,662
2.	Reinsurance (Line 16)	4,124,231,780	(4,124,231,780)	0
3.	Premiums and considerations (Line 15)	39,895,729	15,826,334	55,722,063
4.	Net credit for ceded reinsurance	XXX	17,427,930,361	17,427,930,361
5.	All other admitted assets (balance)	561,719,674		561,719,674
6.	Total assets excluding Separate Accounts (Line 26)	22,558,541,845	13,319,524,915	35,878,066,760
7.	Separate Account assets (Line 27)	0		0
8.	Total assets (Line 28)	22,558,541,845	13,319,524,915	35,878,066,760
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	6,947,795,448	13,189,549,184	20,137,344,632
10.	Liability for deposit-type contracts (Line 3)	284,287,903		284,287,903
11.	Claim reserves (Line 4)	145,250,257	135,228,291	280,478,548
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	0		0
13.	Premium & annuity considerations received in advance (Line 8)	1,867,274		1,867,274
14.	Other contract liabilities (Line 9)	334,907,447		334,907,447
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	5,252,560	(5,252,560)	0
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	11,080,884,976		11,080,884,976
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)	1,804,477,277		1,804,477,277
19.	All other liabilities (balance)	581,132,591		581,132,591
20.	Total liabilities excluding Separate Accounts (Line 26)	21,185,855,734	13,319,524,915	34,505,380,649
21.	Separate Account liabilities (Line 27)			0
22.	Total liabilities (Line 28)	21,185,855,734	13,319,524,915	34,505,380,649
23.	Capital & surplus (Line 38)	1,372,686,111	XXX	1,372,686,111
24.	Total liabilities, capital & surplus (Line 39)	22,558,541,845	13,319,524,915	35,878,066,760
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	13,189,549,184		
26.	Claim reserves	135,228,291		
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	4,124,231,780		
32.	Other ceded reinsurance recoverables	0		
33.	Total ceded reinsurance recoverables	17,449,009,255		
34.	Premiums and considerations	15,826,334		
35.	Reinsurance in unauthorized companies	5,252,560		
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	21,078,894		
41.	Total net credit for ceded reinsurance	17,427,930,361		

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				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	1,027,398,592	3,435,275,564	122,750,328		4,585,424,484	1,502,379
97 Totals (All Business)	XXX	1,027,398,592	3,435,275,564	122,750,328	0	4,585,424,484	1,502,379
98. Less reinsurance ceded	XXX	174,743,127	583,086	61,250,935		236,577,148	
99. Totals (All Business) less Reinsurance Ceded	XXX	852,655,465	3,434,692,478	(c) 61,499,393	0	4,348,847,336	1,502,379
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? (Yes/No)	16 *
	Wilton Re	00000	98-1167824				Wilton Re Ltd.	CAN	UIP	Wilton Re Ltd	Board of Directors	0.000	Wilton Re Ltd	NO	
	Wilton Re	00000	98-0473393				Wilton Reinsurance Bermuda Limited	BMU	IA	Wilton Re Ltd	Ownership	100.000	Wilton Re Ltd	NO	
	Wilton Re	00000	83-3089547				Mills Creek LLC	DE	NIA	Wilton Re Bermuda Ltd.	Ownership	100.000	Wilton Re Ltd	NO	
	Wilton Re	00000					Proj Fox Acquisition Inc.	CAN	NIA	Wilton Re Ltd	Ownership	100.000	Wilton Re Ltd	NO	
	Wilton Re	00000					Wilton Re (Canada) Ltd.	BMU	IA	Proj Fox Acquisition Inc.	Ownership	100.000	Wilton Re Ltd	NO	1
	Wilton Re	00000					ivari Holdings ULC	CAN	IA	Wilton Re (Canada) Ltd	Ownership	100.000	Wilton Re Ltd	NO	
	Wilton Re	00000	AA-1561040				ivari	CAN	IA	ivari Canada ULC	Ownership	100.000	Wilton Re Ltd	NO	
	Wilton Re	00000					Wilton Re U.S. Holdings Trust	CAN	UIP	Wilton Re Ltd	Ownership	100.000	Wilton Re Ltd	NO	
	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	NO	
	Wilton Re	00000					Wilton Re Overseas Limited	BMU	IA	Wilton Re Ltd	Ownership	100.000	Wilton Re Ltd	NO	
	Wilton Re	00000	32-0132104				Wilton Re Services, Inc.	DE	NIA	Wilton Re U.S. Holdings, Inc.	Ownership	100.000	Wilton Re Ltd	NO	
	Wilton Re	00000	46-2151727				Wilton Re Finance LLC	DE	NIA	Wilton Re U.S. Holdings, Inc.	Ownership	100.000	Wilton Re Ltd	NO	
	Wilton Re	00000	36-3658347				Wilcac Structured Settlements, Inc.	IL	NIA	Wilton Re U.S. Holdings, Inc.	Ownership	100.000	Wilton Re Ltd	NO	
	Wilton Re	66133	41-1760577				Wilton Reassurance Company	MN	RE	Wilton Re U.S. Holdings, Inc.	Ownership	100.000	Wilton Re Ltd	NO	
	Wilton Re	16399	82-5159810				Redding Reassurance Company 3 LLC	MO	OTH	Wilton Reassurance Company	Ownership	100.000	Wilton Re Ltd	NO	2
	Wilton Re	60704	94-1516991				Wilton Reassurance Life Company of New York	NY	IA	Wilton Reassurance Company	Ownership	100.000	Wilton Re Ltd	NO	
	Wilton Re	69396	74-0940890				Texas Life Insurance Company	TX	IA	Wilton Reassurance Company	Ownership	100.000	Wilton Re Ltd	NO	
	Wilton Re	62413	36-0947200				Wilcac Life Insurance Company	IL	IA	Wilton Reassurance Company	Ownership	100.000	Wilton Re Ltd	NO	
	Wilton Re	00000	61-1068209				Wilton Re Structured Settlements, Inc.	KY	NIA	Wilton Re U.S. Holdings, Inc.	Ownership	100.000	Wilton Re Ltd	NO	
	Wilton Re	00000	85-0325648				Wilton Re Annuity Service Corporation	NM	NIA	Wilton Re U.S. Holdings, Inc.	Ownership	100.000	Wilton Re Ltd	NO	
	Wilton Re	00000	42-1477359				Wilton Re Assignment Illinois, Inc.	IL	NIA	Wilton Re U.S. Holdings, Inc.	Ownership	100.000	Wilton Re Ltd	NO	
	Wilton Re	00000	61-1314968				Wilton Re Assignment Kentucky, Inc.	KY	NIA	Wilton Re U.S. Holdings, Inc.	Ownership	100.000	Wilton Re Ltd	NO	

Asterisk	Explanation
1	Nova Scotia Business Number 80116754RC0001
2	Special purpose financial captive

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	306,990,952	(209,355,914)			(70,847)				97,564,191	
00000	98-0473393	Wilton Reinsurance Bermuda Limited	(320,000,000)	55,139,974			(3,086,435)	177,101,856			(90,844,605)	(13,561,696,452)
00000	83-3089547	Mills Creek LLC		(55,139,974)							(55,139,974)	
00000		Proj Fox Acquisition Inc.		(87,630)			(48,961)				(136,591)	
00000		Wilton Re (Canada) Ltd.		87,630			(287,130)	804,549			605,049	(2,843,000)
00000		ivari Holdings ULC					922,011				922,011	
00000	AA-1561040	ivari					(585,920)	(804,549)			(1,390,469)	2,843,000
00000		Wilton Re U.S. Holdings Trust									0	
00000	32-0132101	Wilton Re U.S. Holdings, Inc.	13,009,048	(256,000,000)						5,937,500	(237,053,452)	
00000		Wilton Re Overseas Limited		209,355,914			(529,286)				208,826,628	
00000	32-0132104	Wilton Re Services, Inc		6,000,000			34,866,934				40,866,934	
00000	46-2151727	Wilton Re Finance, LLC								14,687,500	14,687,500	
00000	36-3658347	Wilcac Structured Settlements Inc									0	
66133	41-1760577	Wilton Reassurance Company	10,000,000	250,000,000			(22,350,777)	230,245,411		(20,625,000)	447,269,634	9,316,695,522
16639	82-5159810	Redding Reassurance Company 3 LLC	(10,000,000)				(603,376)	(45,695,876)			(56,299,252)	(1,436,754,801)
60704	94-1516991	Wilton Reassurance Life Company of New York					(3,858,815)	(413,340,852)			(417,199,667)	4,385,574,482
69396	74-0940890	Texas Life Insurance Company									0	
62413	36-0947200	Wilcac Life Insurance Company					(4,367,399)	51,689,462			47,322,063	1,696,181,249
00000	61-1068209	Wilton Re Structured Settlements, Inc.									0	
00000	85-0325648	Wilton Re Annuity Service Corporation									0	
00000		Wilton Re Assignment Illinois, Inc.									0	
00000	61-1314968	Wilton Re Assignment Kentucky, Inc.									0	
9999999 Control Totals			0	0	0	0	(1)	1	XXX	0	0	400,000,000

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
Wilton Reassurance Company	Wilton Re U.S. Holdings, Inc.	100.000	NO	Wilton Re Ltd.	Wilton Reassurance Company, Wilton Reassurance Life Company of New York, Wilcac Life Insurance Company, Texas Life Insurance Company	100.000	NO
Wilton Reassurance Life Company of New York	Wilton Reassurance Company	100.000	NO	Wilton Re Ltd.	Wilton Reassurance Company, Wilton Reassurance Life Company of New York, Wilcac Life Insurance Company, Texas Life Insurance Company	100.000	NO
Wilcac Life Insurance Company	Wilton Reassurance Company	100.000	NO	Wilton Re Ltd.	Wilton Reassurance Company, Wilton Reassurance Life Company of New York, Wilcac Life Insurance Company, Texas Life Insurance Company	100.000	NO
Texas Life Insurance Company	Wilton Reassurance Company	100.000	NO	Wilton Re Ltd.	Wilton Reassurance Company, Wilton Reassurance Life Company of New York, Wilcac Life Insurance Company, Texas Life Insurance Company	100.000	NO

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 Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	SEE EXPLANATION
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
8.	Will an audited financial report be filed by June 1?	YES
9.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 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	
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	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
14.	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
15.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	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
17.	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
18.	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
19.	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
20.	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
21.	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
22.	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
23.	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
24.	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
25.	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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

26.	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
27.	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
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	YES
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	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
32.	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
33.	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
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
35.	Will the Health Care Receivables Supplement be filed with the state of domicile and the NAIC by March 1?	NO
	APRIL FILING	
36.	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
37.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
38.	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
39.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
40.	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
41.	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
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	NO
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	NO
	AUGUST FILING	
48.	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.
10.
11.
12.
13.
16.
17.
18.
19.
20.
21.
24.
25.
26.
27.
30.
31. Does not apply
32. Does not apply
33. Does not apply. We use the ultimate parent's audit committee which has a majority of independent members.
35.
38.
40.
41.
42.
44.
47.

Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]



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



12. Trusteed Surplus Statement [Document Identifier 490]



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



16. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]



17. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]



18. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]



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



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



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



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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



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



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



27. 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]



30. Medicare Part D Coverage Supplement [Document Identifier 365]



35. Health Care Receivables Supplement [Document Identifier 470]



38. Credit Insurance Experience Exhibit [Document Identifier 230]



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



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



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



44. Variable Annuities Supplement [Document Identifier 286]



47. 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. Modified Coinsurance Receivable	18,672,071		18,672,071	18,045,236
2505. Prepaid assets	4,901,256		4,901,256	
2506. Prepaid Reinsurance Assumed - NYSID Circ ltr 11	3,896,902		3,896,902	2,283,369
2507. Misc other assets	1,436,357		1,436,357	
2597. Summary of remaining write-ins for Line 25 from overflow page	28,906,586	0	28,906,586	20,328,605

Additional Write-ins for Liabilities Line 25

	1 Current Year	2 Prior Year
2504. Deferred Gain - Assumption Re	12,932,572	14,189,690
2505. Misc other liabilities	3,781,796	
2506. Abandoned Property	83,949	77,217
2507. Modco Liability	(1,023,966)	6,396,399
2597. Summary of remaining write-ins for Line 25 from overflow page	15,774,351	20,663,306

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year	2 Prior Year
08.304. Misc income	1,758,415	941,547
08.305. Amortization of Deferred Gain - Assumption Re	1,257,118	610,310
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	3,015,533	1,551,857

Additional Write-ins for Summary of Operations Line 27

	1 Current Year	2 Prior Year
2704. Misc other expenses	69,118	119,207
2797. Summary of remaining write-ins for Line 27 from overflow page	69,118	119,207

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 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
5804. Discretionary Trust supporting assumed reinsurance business (Transamerica Financial)	O				281,554,708	329,198,697
5805. Discretionary Trust supporting assumed reinsurance business (Transamerica Life)	O				10,573,633,175	12,287,689,223
5806. Discretionary Trust supporting assumed reinsurance business (Transamerica Financial-NY)	O				81,073,171	90,529,681
5807. Discretionary Trust supporting assumed reinsurance business (Bankers Life and Casualty Company)	O				3,079,229,338	3,496,181,928
5808. Discretionary Trust supporting assumed reinsurance business (Transamerica Life, Aegon XXX)	O				226,604,187	250,032,921
5809. Letter of Credit Facility Collateral	O				26,363,427	26,681,719
5810. Discretionary Trust supporting assumed reinsurance business (Washington National)	O				60,112,170	66,915,744
5811. Pledged Collateral under Derivative Instruments	O				22,850,000	22,850,000
5897. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	14,351,420,176	16,570,079,913

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. Amortizations of Deferred Gain - Assumption Re	1,257,118	1,257,118							
08.305. Prepaid Reinsurance Assumed - NYSID Circ Ltr 11	2,772,506	2,772,506							
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	4,029,624	4,029,624	0	0	0	0	0	0	0

Additional Write-ins for Analysis of Operations - Summary Line 27

	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
2704. Purchased IMR	17,684,751	1,904,090		15,738,084	42,577				
2797. Summary of remaining write-ins for Line 27 from overflow page	17,684,751	1,904,090	0	15,738,084	42,577	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	2,772,507		75,729	2,597,602		99,176						
08.305. Funds held interest assumed	5,155,072		509,032	1,019,017	181,642	1,547,893	1,897,488					
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	7,927,579	0	584,761	3,616,619	181,642	1,647,069	1,897,488	0	0	0	0	0

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	Admitted Assets as Reported in the Annual Statement 4 Securities Lending Reinvested Collateral Amount	Admitted Assets as Reported in the Annual Statement 5 Total (Col. 3 + 4) Amount	Admitted Assets as Reported in the Annual Statement 6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	1,893,861,517	10.566	1,893,861,517	0	1,893,861,517	10.620
	1.02 All other governments	26,400,425	0.147	26,400,425	0	26,400,425	0.148
	1.03 U.S. states, territories and possessions, etc. guaranteed	60,031,521	0.335	60,031,521	0	60,031,521	0.337
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	203,929,055	1.138	203,929,055	0	203,929,055	1.144
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	1,102,774,719	6.153	1,102,774,719	0	1,102,774,719	6.184
	1.06 Industrial and miscellaneous	10,475,744,095	58.448	10,475,744,094	0	10,475,744,094	58.745
	1.07 Hybrid securities	297,664,038	1.661	297,664,038	0	297,664,038	1.669
	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	76,934,031	0.429	76,934,031	0	76,934,031	0.431
	1.11 Total long-term bonds	14,137,339,401	78.877	14,137,339,400	0	14,137,339,400	79.278
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	397,217,478	2.216	397,217,478	0	397,217,478	2.227
	2.02 Parent, subsidiaries and affiliates	0	0.000			0	0.000
	2.03 Total preferred stocks	397,217,478	2.216	397,217,478	0	397,217,478	2.227
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	864,060,601	4.821	773,663,628		773,663,628	4.338
	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	874,060,601	4.877	783,663,628	0	783,663,628	4.395
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	825,920,489	4.608	825,920,489	0	825,920,489	4.631
	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	825,920,489	4.608	825,920,489	0	825,920,489	4.631
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)	222,429,287	1.241	222,429,286		222,429,286	1.247
	6.02 Cash equivalents (Schedule E, Part 2)	74,800,685	0.417	74,800,685		74,800,685	0.419
	6.03 Short-term investments (Schedule DA)		0.000	0		0	0.000
	6.04 Total cash, cash equivalents and short-term investments	297,229,972	1.658	297,229,971	0	297,229,971	1.667
7.	Contract loans	94,492,220	0.527	94,400,355		94,400,355	0.529
8.	Derivatives (Schedule DB)	0	0.000	0		0	0.000
9.	Other invested assets (Schedule BA)	1,286,337,821	7.177	1,286,337,821		1,286,337,821	7.213
10.	Receivables for securities	10,707,476	0.060	10,585,520		10,585,520	0.059
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	17,923,305,457	100.000	17,832,694,662	0	17,832,694,662	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		906,647,908
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	23,370,594	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	23,370,594
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		202,152
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		(1,029,729)
7.	Deduct amounts received on disposals, Part 3, Column 15		94,707,764
8.	Deduct amortization of premium and mortgage interest points and commitment fees		8,562,671
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)		825,920,489
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		825,920,489
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		825,920,489

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		920,641,923
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	179,648,759	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	197,000,860	376,649,620
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		436,538
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	48,496,307	
	5.2 Totals, Part 3, Column 9	2,617,351	51,113,658
6.	Total gain (loss) on disposals, Part 3, Column 19		1,202,981
7.	Deduct amounts received on disposals, Part 3, Column 16		61,874,768
8.	Deduct amortization of premium and depreciation		1,832,131
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,286,337,821
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		1,286,337,821

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		15,601,706,289
2.	Cost of bonds and stocks acquired, Part 3, Column 7		2,176,246,705
3.	Accrual of discount		82,947,275
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	233,441	
	4.2. Part 2, Section 1, Column 15	9,422,160	
	4.3. Part 2, Section 2, Column 13	24,908,770	
	4.4. Part 4, Column 11	0	34,564,371
5.	Total gain (loss) on disposals, Part 4, Column 19		168,699,423
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		2,602,233,845
7.	Deduct amortization of premium		46,374,800
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	11,068,367	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	266,083	11,334,450
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		4,396,517
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		15,408,617,485
12.	Deduct total nonadmitted amounts		90,396,973
13.	Statement value at end of current period (Line 11 minus Line 12)		15,318,220,512

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	1,893,861,517	2,319,303,811	1,705,125,263	3,746,068,647
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries	26,400,425	30,630,108	26,406,377	26,595,000
	4.	Totals	1,920,261,942	2,349,933,919	1,731,531,640	3,772,663,647
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	60,031,521	68,573,862	62,041,631	46,000,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	203,929,055	233,540,558	187,311,777	266,646,021
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	1,102,774,719	1,254,522,762	1,088,694,419	1,184,413,465
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	8,674,925,671	9,872,913,358	8,780,055,640	8,193,992,611
	9.	Canada	231,578,308	268,646,930	234,008,312	215,896,500
	10.	Other Countries	1,943,838,184	2,113,934,252	1,967,027,411	1,885,645,099
	11.	Totals	10,850,342,163	12,255,494,539	10,981,091,364	10,295,534,210
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	14,137,339,400	16,162,065,640	14,050,670,831	15,565,257,342
PREFERRED STOCKS	14.	United States	360,838,963	364,146,520	352,559,296	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	4,592,409	4,869,553	4,615,445	
	16.	Other Countries	31,786,106	31,784,306	30,626,822	
	17.	Totals	397,217,478	400,800,379	387,801,563	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	397,217,478	400,800,379	387,801,563	
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	864,060,601	864,060,601	1,107,670,296	
	25.	Total Common Stocks	874,060,601	874,060,601	1,117,670,296	
	26.	Total Stocks	1,271,278,079	1,274,860,980	1,505,471,859	
	27.	Total Bonds and Stocks	15,408,617,480	17,436,926,620	15,556,142,690	

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	14,850,996	39,329,170	14,307,627	60,486,042	1,764,887,683	XXX	1,893,861,517	13.4	1,850,204,300	12.4	1,893,861,517	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	14,850,996	39,329,170	14,307,627	60,486,042	1,764,887,683	XXX	1,893,861,517	13.4	1,850,204,300	12.4	1,893,861,517	0
2. All Other Governments												
2.1 NAIC 1	19,221	76,882	6,062,457	5,431,627	9,857,583	XXX	21,447,770	0.2	20,953,992	0.1	4,560,322	16,887,448
2.2 NAIC 2	0	3,000,454	0	0	0	XXX	3,000,454	0.0	3,000,630	0.0	3,000,454	0
2.3 NAIC 3	0	0	597,962	0	1,354,239	XXX	1,952,200	0.0	1,952,600	0.0	1,952,200	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	19,221	3,077,337	6,660,419	5,431,627	11,211,822	XXX	26,400,425	0.2	25,907,222	0.2	9,512,977	16,887,448
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	996,978	6,645,395	3,943,517	48,195,632	250,000	XXX	60,031,521	0.4	66,613,794	0.4	60,031,521	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	996,978	6,645,395	3,943,517	48,195,632	250,000	XXX	60,031,521	0.4	66,613,794	0.4	60,031,521	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	2,889,087	7,827,152	41,053,618	41,695,278	27,250,421	XXX	120,715,556	0.9	122,473,417	0.8	120,715,556	0
4.2 NAIC 2	185,400	2,215,789	2,639,269	1,854,003	76,319,037	XXX	83,213,499	0.6	55,020,792	0.4	3,186,456	80,027,043
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	3,074,487	10,042,942	43,692,887	43,549,281	103,569,458	XXX	203,929,055	1.4	177,494,208	1.2	123,902,012	80,027,043
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	56,254,245	144,541,569	331,058,459	306,670,874	256,577,518	XXX	1,095,102,665	7.7	1,453,300,298	9.7	1,028,936,124	66,166,541
5.2 NAIC 2	88,070	170,613	271,458	817,996	6,323,917	XXX	7,672,054	0.1	38,002,181	0.3	5,103,893	2,568,161
5.3 NAIC 3						XXX	0	0.0	0	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	56,342,315	144,712,182	331,329,917	307,488,870	262,901,435	XXX	1,102,774,719	7.8	1,491,302,479	10.0	1,034,040,017	68,734,702

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	121,615,841	790,644,667	928,249,342	1,751,195,699	1,554,163,839	XXX	5,145,869,388	36.4	5,466,215,801	36.6	3,268,114,946	1,877,754,442
6.2 NAIC 2	93,847,524	637,434,158	639,123,730	1,718,921,694	1,254,079,280	XXX	4,343,406,385	30.7	4,630,991,832	31.0	3,208,767,755	1,134,638,630
6.3 NAIC 3	13,926,510	95,862,041	455,244,546	255,077,465	85,391,169	XXX	905,501,731	6.4	630,210,031	4.2	234,594,432	670,907,299
6.4 NAIC 4	4,577,728	6,903,012	49,361,253	1,617,861	3,605,116	XXX	66,064,970	0.5	102,294,260	0.7	19,010,240	47,054,730
6.5 NAIC 5	1,334,669	2,285,439	55,257	2,359	1,060,170	XXX	4,737,894	0.0	2,191,308	0.0	1,635,398	3,102,496
6.6 NAIC 6	0	143,200	10,020,526	0	0	XXX	10,163,726	0.1	23,781,191	0.2	10,163,726	0
6.7 Totals	235,302,273	1,533,272,516	2,082,054,652	3,726,815,078	2,898,299,574	XXX	10,475,744,094	74.1	10,855,684,424	72.7	6,742,286,497	3,733,457,598
7. Hybrid Securities												
7.1 NAIC 1	0	8,133,565	14,166,479	15,897,358	30,457,702	XXX	68,655,103	0.5	101,271,288	0.7	43,355,281	25,299,823
7.2 NAIC 2	3,472,158	49,525,534	63,234,590	55,492,122	31,034,545	XXX	202,758,949	1.4	233,034,927	1.6	145,015,101	57,743,848
7.3 NAIC 3	400,750	13,819,985	8,025,793	552,348	2,448,709	XXX	25,247,586	0.2	29,105,694	0.2	15,219,430	10,028,155
7.4 NAIC 4	1,002,400	0	0	0	0	XXX	1,002,400	0.0	1,013,794	0.0	1,002,400	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	4,875,308	71,479,084	85,426,861	71,941,828	63,940,956	XXX	297,664,038	2.1	364,425,703	2.4	204,592,212	93,071,826
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	1,331,566	7,040,196	6,657,829	13,315,658	10,541,563	XXX	38,886,811	0.3	59,597,905	0.4	1,713,932	37,172,879
10.2 NAIC 2	1,590,809	14,251,268	7,998,504	0	0	XXX	23,840,581	0.2	4,538,575	0.0	19,717,802	4,122,780
10.3 NAIC 3	0	495,795	0	0	0	XXX	495,795	0.0	814,377	0.0	495,795	0
10.4 NAIC 4	0	13,611,287	99,557	0	0	XXX	13,710,844	0.1	29,154,187	0.2	13,710,844	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	2,922,375	35,398,545	14,755,890	13,315,658	10,541,563	XXX	76,934,031	0.5	94,105,045	0.6	35,638,372	41,295,659

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) 197,957,933	1,004,238,595	1,345,499,328	2,242,888,167	3,653,986,310	0	8,444,570,332	59.7	XXX	XXX	6,421,289,199	2,023,281,133
11.2 NAIC 2	(d) 99,183,962	706,597,816	713,267,550	1,777,085,815	1,367,756,779	0	4,663,891,923	33.0	XXX	XXX	3,384,791,461	1,279,100,462
11.3 NAIC 3	(d) 14,327,261	110,177,821	463,868,300	255,629,814	89,194,116	0	933,197,312	6.6	XXX	XXX	252,261,857	680,935,455
11.4 NAIC 4	(d) 5,580,128	20,514,299	49,460,810	1,617,861	3,605,116	0	80,778,214	0.6	XXX	XXX	33,723,484	47,054,730
11.5 NAIC 5	(d) 1,334,669	2,285,439	55,257	2,359	1,060,170	0	(c) 4,737,894	0.0	XXX	XXX	1,635,398	3,102,496
11.6 NAIC 6	(d) 0	143,200	10,020,526	0	0	0	(c) 10,163,726	0.1	XXX	XXX	10,163,726	0
11.7 Totals	318,383,953	1,843,957,170	2,582,171,771	4,277,224,016	5,115,602,491	0	(b) 14,137,339,400	100.0	XXX	XXX	10,103,865,125	4,033,474,276
11.8 Line 11.7 as a % of Col. 7	2.3	13.0	18.3	30.3	36.2	0.0	100.0	XXX	XXX	XXX	71.5	28.5
12. Total Bonds Prior Year												
12.1 NAIC 1	290,532,652	1,081,066,878	1,568,807,080	2,338,314,788	3,861,909,398	0	XXX	XXX	9,140,630,795	61.2	6,866,280,768	2,274,350,028
12.2 NAIC 2	113,302,392	734,217,999	854,305,927	1,791,815,172	1,470,947,447	0	XXX	XXX	4,964,588,937	33.3	3,539,618,114	1,424,970,824
12.3 NAIC 3	20,582,046	91,203,317	261,253,104	169,309,652	119,734,583	0	XXX	XXX	662,082,702	4.4	293,616,524	368,466,178
12.4 NAIC 4	6,333,810	66,826,791	50,868,313	2,264,461	6,168,866	0	XXX	XXX	132,462,241	0.9	60,906,713	71,555,528
12.5 NAIC 5	7,808	2,152,800	30,699	0	0	0	XXX	XXX	(c) 2,191,308	0.0	30,699	2,160,609
12.6 NAIC 6	0	0	23,781,191	0	0	0	XXX	XXX	(c) 23,781,191	0.2		23,781,191
12.7 Totals	430,758,709	1,975,467,786	2,759,046,314	4,301,704,072	5,458,760,294	0	XXX	XXX	(b) 14,925,737,175	100.0	10,760,452,817	4,165,284,358
12.8 Line 12.7 as a % of Col. 9	2.9	13.2	18.5	28.8	36.6	0.0	XXX	XXX	100.0	XXX	72.1	27.9
13. Total Publicly Traded Bonds												
13.1 NAIC 1	120,894,233	530,236,572	660,871,128	1,837,621,686	3,271,665,580	0	6,421,289,199	45.4	6,866,280,768	46.0	6,421,289,199	XXX
13.2 NAIC 2	24,004,172	314,989,857	464,496,429	1,471,488,139	1,109,812,864	0	3,384,791,461	23.9	3,539,618,114	23.7	3,384,791,461	XXX
13.3 NAIC 3	4,897,329	33,749,135	57,569,158	79,796,299	76,249,937	0	252,261,857	1.8	293,616,524	2.0	252,261,857	XXX
13.4 NAIC 4	2,861,428	17,367,529	9,513,933	1,616,753	2,363,841	0	33,723,484	0.2	60,906,713	0.4	33,723,484	XXX
13.5 NAIC 5	168,194	349,417	55,257	2,359	1,060,170	0	1,635,398	0.0	30,699	0.0	1,635,398	XXX
13.6 NAIC 6	0	143,200	10,020,526	0	0	0	10,163,726	0.1	0	0.0	10,163,726	XXX
13.7 Totals	152,825,355	896,835,709	1,202,526,431	3,390,525,237	4,461,152,392	0	10,103,865,125	71.5	10,760,452,817	72.1	10,103,865,125	XXX
13.8 Line 13.7 as a % of Col. 7	1.5	8.9	11.9	33.6	44.2	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	1.1	6.3	8.5	24.0	31.6	0.0	71.5	XXX	XXX	XXX	71.5	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	77,063,700	474,002,023	684,628,200	405,266,480	382,320,730	0	2,023,281,133	14.3	2,274,350,028	15.2	XXX	2,023,281,133
14.2 NAIC 2	75,179,790	391,607,960	248,771,121	305,597,676	257,943,915	0	1,279,100,462	9.0	1,424,970,824	9.5	XXX	1,279,100,462
14.3 NAIC 3	9,429,932	76,428,687	406,299,142	175,833,515	12,944,179	0	680,935,455	4.8	368,466,178	2.5	XXX	680,935,455
14.4 NAIC 4	2,718,700	3,146,770	39,946,876	1,108	1,241,275	0	47,054,730	0.3	71,555,528	0.5	XXX	47,054,730
14.5 NAIC 5	1,166,475	1,936,021	0	0	0	0	3,102,496	0.0	2,160,609	0.0	XXX	3,102,496
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	23,781,191	0.2	XXX	0
14.7 Totals	165,558,598	947,121,461	1,379,645,339	886,698,779	654,450,099	0	4,033,474,276	28.5	4,165,284,358	27.9	XXX	4,033,474,276
14.8 Line 14.7 as a % of Col. 7	4.1	23.5	34.2	22.0	16.2	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	1.2	6.7	9.8	6.3	4.6	0.0	28.5	XXX	XXX	XXX	XXX	28.5

(a) Includes $ 3,251,965,367 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 75,120,230 current year of bonds with Z designations and $ 94,710,305 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 0 current year, $ 0 prior year of bonds with 5GI designations and $ 10,020,526 current year, $ 23,781,191 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 $; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

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	9,437,864	19,919,699	543,053	52,534,767	1,763,357,854	XXX	1,845,793,237	13.1	1,792,794,701	12.0	1,845,793,237	0
1.02 Residential Mortgage-Backed Securities	3,565,201	14,341,935	11,494,736	6,521,442	1,462,946	XXX	37,386,260	0.3	45,315,895	0.3	37,386,260	0
1.03 Commercial Mortgage-Backed Securities	1,423,591	4,054,593	2,171,540	1,429,833	66,883	XXX	9,146,440	0.1	9,915,162	0.1	9,146,440	0
1.04 Other Loan-Backed and Structured Securities	424,341	1,012,943	98,297	0	0	XXX	1,535,580	0.0	2,178,542	0.0	1,535,580	0
1.05 Totals	14,850,996	39,329,170	14,307,627	60,486,042	1,764,887,683	XXX	1,893,861,517	13.4	1,850,204,300	12.4	1,893,861,517	0
2. All Other Governments												
2.01 Issuer Obligations	19,221	3,077,337	6,660,419	5,431,627	11,211,822	XXX	26,400,425	0.2	25,907,222	0.2	9,512,977	16,887,448
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	19,221	3,077,337	6,660,419	5,431,627	11,211,822	XXX	26,400,425	0.2	25,907,222	0.2	9,512,977	16,887,448
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	996,978	6,645,395	3,943,517	48,195,632	250,000	XXX	60,031,521	0.4	66,613,794	0.4	60,031,521	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	996,978	6,645,395	3,943,517	48,195,632	250,000	XXX	60,031,521	0.4	66,613,794	0.4	60,031,521	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	3,074,487	10,042,942	43,692,887	43,549,281	103,569,458	XXX	203,929,055	1.4	177,494,208	1.2	123,902,012	80,027,043
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	3,074,487	10,042,942	43,692,887	43,549,281	103,569,458	XXX	203,929,055	1.4	177,494,208	1.2	123,902,012	80,027,043
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	2,014,579	30,745,027	231,600,432	129,345,881	203,384,652	XXX	597,090,569	4.2	765,169,547	5.1	596,193,665	896,905
5.02 Residential Mortgage-Backed Securities	50,141,283	96,380,857	60,764,008	68,442,635	13,094,857	XXX	288,823,641	2.0	474,072,704	3.2	288,823,641	0
5.03 Commercial Mortgage-Backed Securities	3,136,450	12,962,858	28,552,425	87,110,916	14,481,984	XXX	146,244,632	1.0	180,453,812	1.2	144,927,246	1,317,386
5.04 Other Loan-Backed and Structured Securities	1,050,003	4,623,441	10,413,052	22,589,438	31,939,943	XXX	70,615,876	0.5	71,606,416	0.5	4,095,465	66,520,412
5.05 Totals	56,342,315	144,712,182	331,329,917	307,488,870	262,901,435	XXX	1,102,774,719	7.8	1,491,302,479	10.0	1,034,040,017	68,734,702
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	121,953,010	817,352,056	953,162,394	3,504,891,882	2,809,225,196	XXX	8,206,584,537	58.0	8,477,893,544	56.8	6,324,030,965	1,882,553,572
6.02 Residential Mortgage-Backed Securities	26,713,217	98,698,393	21,094,192	14,504,549	32,184,878	XXX	193,195,228	1.4	227,248,397	1.5	159,572,316	33,622,913
6.03 Commercial Mortgage-Backed Securities	17,722,473	199,672,586	154,187,702	6,213,602	30,015,358	XXX	407,811,721	2.9	450,968,162	3.0	149,854,215	257,957,506
6.04 Other Loan-Backed and Structured Securities	68,913,574	417,549,482	953,610,365	201,205,046	26,874,142	XXX	1,668,152,608	11.8	1,699,574,321	11.4	108,829,001	1,559,323,608
6.05 Totals	235,302,273	1,533,272,516	2,082,054,652	3,726,815,078	2,898,299,574	XXX	10,475,744,094	74.1	10,855,684,424	72.7	6,742,286,497	3,733,457,598
7. Hybrid Securities												
7.01 Issuer Obligations	4,875,308	71,479,084	85,426,861	71,941,828	60,627,797	XXX	294,350,878	2.1	361,130,028	2.4	201,279,052	93,071,826
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	3,313,160	XXX	3,313,160	0.0	3,295,675	0.0	3,313,160	0
7.05 Totals	4,875,308	71,479,084	85,426,861	71,941,828	63,940,956	XXX	297,664,038	2.1	364,425,703	2.4	204,592,212	93,071,826
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
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0		0.0		0
10.02 Unaffiliated Bank Loans - Acquired	2,922,375	35,398,545	14,755,890	13,315,658	10,541,563	XXX	76,934,031	0.5	94,105,045	0.6	35,638,372	41,295,659
10.03 Totals	2,922,375	35,398,545	14,755,890	13,315,658	10,541,563	XXX	76,934,031	0.5	94,105,045	0.6	35,638,372	41,295,659
11. Total Bonds Current Year												
11.01 Issuer Obligations	142,371,446	959,261,538	1,325,029,564	3,855,890,898	4,951,626,778	XXX	11,234,180,223	79.5	XXX	XXX	9,160,743,429	2,073,436,794
11.02 Residential Mortgage-Backed Securities	80,419,701	209,421,185	93,352,936	89,468,626	46,742,681	XXX	519,405,129	3.7	XXX	XXX	485,782,217	33,622,913
11.03 Commercial Mortgage-Backed Securities	22,282,514	216,690,037	184,911,667	94,754,350	44,564,225	XXX	563,202,793	4.0	XXX	XXX	303,927,901	259,274,892
11.04 Other Loan-Backed and Structured Securities	70,387,917	423,185,866	964,121,714	223,794,484	62,127,245	XXX	1,743,617,225	12.3	XXX	XXX	117,773,206	1,625,844,019
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	2,922,375	35,398,545	14,755,890	13,315,658	10,541,563	XXX	76,934,031	0.5	XXX	XXX	35,638,372	41,295,659
11.08 Totals	318,383,953	1,843,957,170	2,582,171,771	4,277,224,016	5,115,602,491	0	14,137,339,400	100.0	XXX	XXX	10,103,865,125	4,033,474,276
11.09 Line 11.08 as a % of Col. 7	2.3	13.0	18.3	30.3	36.2	0.0	100.0	XXX	XXX	XXX	71.5	28.5
12. Total Bonds Prior Year												
12.01 Issuer Obligations	264,991,849	916,002,377	1,395,172,827	3,864,689,992	5,226,146,000	XXX	XXX	XXX	11,667,003,045	78.2	9,587,415,151	2,079,587,894
12.02 Residential Mortgage-Backed Securities	60,050,293	296,784,292	175,889,654	170,518,909	43,393,849	XXX	XXX	XXX	746,636,997	5.0	710,282,939	36,354,057
12.03 Commercial Mortgage-Backed Securities	30,319,860	142,405,911	294,050,885	120,220,137	54,340,342	XXX	XXX	XXX	641,337,135	4.3	344,530,824	296,806,311
12.04 Other Loan-Backed and Structured Securities	75,396,707	585,768,067	893,932,949	146,275,034	75,282,198	XXX	XXX	XXX	1,776,654,954	11.9	86,337,165	1,690,317,789
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	34,507,139	0	0	59,597,905	XXX	XXX	XXX	94,105,045	0.6	31,886,738	62,218,307
12.08 Totals	430,758,709	1,975,467,786	2,759,046,314	4,301,704,073	5,458,760,294	0	XXX	XXX	14,925,737,176	100.0	10,760,452,817	4,165,284,359
12.09 Line 12.08 as a % of Col. 9	2.9	13.2	18.5	28.8	36.6	0.0	XXX	XXX	100.0	XXX	72.1	27.9
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	61,751,186	507,962,932	975,324,028	3,208,448,857	4,407,256,425	XXX	9,160,743,429	64.8	9,587,415,151	64.2	9,160,743,429	XXX
13.02 Residential Mortgage-Backed Securities	78,224,367	199,631,369	86,877,379	84,519,291	36,529,810	XXX	485,782,217	3.4	710,282,939	4.8	485,782,217	XXX
13.03 Commercial Mortgage-Backed Securities	6,921,315	127,009,142	67,703,346	88,241,102	14,052,997	XXX	303,927,901	2.1	344,530,824	2.3	303,927,901	XXX
13.04 Other Loan-Backed and Structured Securities	5,928,486	34,691,955	64,523,618	9,315,987	3,313,160	XXX	117,773,206	0.8	86,337,165	0.6	117,773,206	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	27,540,311	8,098,061	0	0	XXX	35,638,372	0.3	31,886,738	0.2	35,638,372	XXX
13.08 Totals	152,825,355	896,835,709	1,202,526,431	3,390,525,237	4,461,152,392	0	10,103,865,125	71.5	10,760,452,817	72.1	10,103,865,125	XXX
13.09 Line 13.08 as a % of Col. 7	1.5	8.9	11.9	33.6	44.2	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	1.1	6.3	8.5	24.0	31.6	0.0	71.5	XXX	XXX	XXX	71.5	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	80,620,260	451,298,605	349,705,536	647,442,040	544,370,353	XXX	2,073,436,794	14.7	2,079,587,894	13.9	XXX	2,073,436,794
14.02 Residential Mortgage-Backed Securities	2,195,334	9,789,816	6,475,557	4,949,335	10,212,871	XXX	33,622,913	0.2	36,354,057	0.2	XXX	33,622,913
14.03 Commercial Mortgage-Backed Securities	15,361,199	89,680,895	117,208,321	6,513,249	30,511,228	XXX	259,274,892	1.8	296,806,311	2.0	XXX	259,274,892
14.04 Other Loan-Backed and Structured Securities	64,459,430	388,493,911	899,598,096	214,478,497	58,814,085	XXX	1,625,844,019	11.5	1,690,317,789	11.3	XXX	1,625,844,019
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	2,922,375	7,858,234	6,657,829	13,315,658	10,541,563	XXX	41,295,659	0.3	62,218,307	0.4	XXX	41,295,659
14.08 Totals	165,558,598	947,121,461	1,379,645,339	886,698,779	654,450,099	0	4,033,474,276	28.5	4,165,284,359	27.9	XXX	4,033,474,276
14.09 Line 14.08 as a % of Col. 7	4.1	23.5	34.2	22.0	16.2	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	1.2	6.7	9.8	6.3	4.6	0.0	28.5	XXX	XXX	XXX	XXX	28.5

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	799,971	799,971	0	0	0
2. Cost of short-term investments acquired	19,402,500	19,402,500	0	0	0
3. Accrual of discount	26,250	26,250	0	0	0
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	75,896	75,896	0	0	0
6. Deduct consideration received on disposals	20,304,617	20,304,617	0	0	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)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)		
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	0	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	89,393,800	89,393,800
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	(20,061,322)	
	3.2 Section 2, Column 19	0	(20,061,322)
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		20,170,200
6.	Considerations received/(paid) on terminations, Section 2, Column 15		109,564,000
7.	Amortization:		
	7.1 Section 1, Column 19	0	
	7.2 Section 2, Column 21	0	0
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20	0	
	8.2 Section 2, Column 23	0	0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18	0	
	9.2 Section 2, Column 20	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		(20,061,322)
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		(20,061,322)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(20,061,322)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		(20,061,322)
4.	Part D, Section 1, Column 6	0	
5.	Part D, Section 1, Column 7	(20,061,322)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	(20,061,322)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(20,061,322)
10.	Part D, Section 1, Column 9	0	
11.	Part D, Section 1, Column 10	(20,061,322)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	22,101,871	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	22,101,871	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	321,959,448	0	34,894,098	287,065,350
2. Cost of cash equivalents acquired	2,248,421,194	0	2,028,476,753	219,944,440
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	146	0	146	0
5. Total gain (loss) on disposals	(136)	0	(136)	0
6. Deduct consideration received on disposals	2,495,579,966	0	1,989,543,734	506,036,232
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)	74,800,685	0	73,827,127	973,558
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	74,800,685	0	73,827,127	973,558

(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
105111322	0	Tampa	FL		04/01/2017	3.559	1,575,580	0	(10,281)	0	0	0	4,355,632	01/19/2021
105111389	0	San Diego	CA		04/01/2017	3.612	2,532,317	0	(12,266)	0	0	0	17,800,000	08/10/2021
105111397	0	San Diego	CA		04/01/2017	3.612	2,569,099	0	(12,444)	0	0	0	16,200,000	08/10/2021
105111405	0	San Diego	CA		04/01/2017	3.612	3,376,423	0	(16,355)	0	0	0	20,300,000	08/10/2021
105111413	0	San Diego	CA		04/01/2017	3.669	2,699,634	0	(12,413)	0	0	0	19,000,000	08/10/2021
105121115	0	Houston	TX		04/01/2017	3.402	4,671,132	0	(44,042)	0	0	0	15,200,000	10/01/2021
105121453	0	Fullerton	CA		04/01/2017	3.531	1,764,369	0	(8,679)	0	0	0	12,300,000	08/10/2021
105131155	0	Port Wentworth	GA		04/01/2017	3.969	9,382,492	0	(46,713)	0	0	0	22,918,413	08/10/2021
105131221	0	Houston	TX		04/01/2017	3.681	3,845,856	0	(11,450)	0	0	0	11,800,000	08/10/2021
105131403	0	Antelope	CA		04/01/2017	4.136	10,710,289	0	4,525	0	0	0	31,895,348	10/14/2021
105131551	0	Yorba Linda	CA		04/01/2017	3.634	5,308,929	0	(18,287)	0	0	0	11,200,000	08/10/2021
105131593	0	Chantilly	VA		04/01/2017	3.802	39,434,838	0	(104,986)	0	0	0	94,000,000	07/06/2021
105131833	0	Alexandria	VA		04/01/2017	3.566	45,570,596	0	(329,698)	0	0	0	99,900,000	07/06/2021
105131890	0	Napa	CA		04/01/2017	3.967	2,884,370	0	(10,950)	0	0	0	15,800,000	08/10/2021
105131908	0	Napa	CA		04/01/2017	3.967	4,003,678	0	(15,199)	0	0	0	23,700,000	08/10/2021
105131965		Ammon	ID		04/01/2017	3.841	8,397,576	0	(75,793)	0	0	0	29,300,000	08/10/2021
105132203	0	Houston	TX		04/01/2017	3.468	1,942,905	0	(11,369)	0	0	0	5,800,000	11/03/2021
105132229	0	Los Angeles	CA		04/01/2017	3.917	3,472,471	0	(22,473)	0	0	0	8,200,000	08/10/2021
105132237	0	Casa Grande	AZ		04/01/2017	3.719	2,658,787	0	(16,760)	0	0	0	16,000,000	07/07/2021
105141402	0	Fargo	ND		04/01/2017	4.245	6,470,793	0	(4,851)	0	0	0	9,000,000	06/08/2021
105141410	0	Indianapolis	IN		04/01/2017	4.532	20,795,317	0	31,800	0	0	0	42,600,000	10/28/2021
105141428		Houston	TX		04/01/2017	3.750	8,774,616	0	(11,678)	0	0	0	20,800,000	08/10/2021
105141493	0	Santa Ana	CA		04/01/2017	3.791	3,425,290	0	(10,958)	0	0	0	8,600,000	11/03/2021
105141576	0	Dublin	OH		04/01/2017	4.372	24,730,116	0	5,744	0	0	0	36,300,000	06/08/2021
105141618	0	Seattle	WA		04/01/2017	4.142	3,456,576	0	(1,487)	0	0	0	5,800,000	09/09/2021
105141642	0	Brookfield	WI		04/01/2017	4.373	6,052,959	0	(5,911)	0	0	0	9,100,000	06/08/2021
105141675	0	Portland	OR		04/01/2017	4.318	3,667,725	0	1,204	0	0	0	6,700,000	09/15/2021
105141709	0	Sumner	WA		04/01/2017	3.638	6,324,244	0	(18,383)	0	0	0	15,700,000	08/10/2021
105141717	0	Sparks	NV		04/01/2017	4.119	14,456,478	0	(10,345)	0	0	0	55,900,000	08/10/2021
105141733	0	Delray Beach	FL		04/01/2017	4.190	5,326,410	0	(2,464)	0	0	0	9,700,000	11/04/2021
105141758	0	Anchorage	AK		04/01/2017	3.765	7,413,731	0	(8,858)	0	0	0	14,540,000	10/29/2021
105141766	0	Copley	OH		04/01/2017	4.632	13,573,359	0	18,003	0	0	0	27,300,000	10/06/2021
105141782	0	Liverpool	NY		04/01/2017	4.146	15,405,307	0	(29,477)	0	0	0	41,400,000	08/10/2021
105142046	0	Los Angeles	CA		04/01/2017	3.529	4,914,040	0	(15,881)	0	0	0	19,600,000	08/10/2021
105142053	0	Roseville	CA		04/01/2017	4.058	10,847,191	0	(2,619)	0	0	0	25,338,461	10/28/2021
105142129	0	Vancouver	WA		04/01/2017	4.170	11,146,626	0	3,182	0	0	0	27,400,000	08/10/2021
105142186	0	Valencia	CA		04/01/2017	3.705	5,060,155	0	(7,718)	0	0	0	12,600,000	08/24/2021
105142251	0	Sterling	VA		04/01/2017	4.322	15,425,873	0	(46,338)	0	0	0	25,166,666	10/04/2021
105151021	0	Bellevue	NE		04/01/2017	4.259	3,876,320	0	3,199	0	0	0	7,300,000	10/21/2021
105151260	0	Mt. Juliet	TN		04/01/2017	4.356	40,500,918	0	47,560	0	0	0	84,600,000	07/01/2021
105151435	0	Vernon	CA		04/01/2017	3.981	5,358,869	0	968	0	0	0	35,000,000	08/10/2021
105151476	0	Brunswick	OH		04/01/2017	4.163	5,154,289	0	(52)	0	0	0	17,800,000	08/10/2021
105151518		Lakewood	OH		04/01/2017	4.060	3,212,562	0	(1,006)	0	0	0	10,400,000	08/10/2021
105152276		San Diego	CA		04/01/2017	4.245	12,619,335	0	(22,983)	0	0	0	21,800,000	10/20/2021
105152284		Sacramento	CA		04/01/2017	4.142	4,857,127	0	(5,270)	0	0	0	9,400,000	08/10/2021
105161962	0	Riviera Beach	FL		04/01/2017	3.976	3,895,075	0	1,173	0	0	0	9,500,000	08/10/2021
185181294	0	Colorado Springs	CO		06/13/2018	4.331	3,313,268	0	(1,887)	0	0	0	12,908,107	10/28/2021
185191731		Franklin	TN		10/08/2019	3.779	9,416,817	0	0	0	0	0	15,560,000	11/02/2021
876BROAD7		New York	NY		06/08/2018	4.542	8,788,930	0	0	0	0	0	18,750,000	04/04/2018
87943	0	Costa Mesa	CA		04/01/2017	3.029	1,584,513	0	(37,885)	0	0	0	14,200,000	08/10/2021
88255A	0	Chesterfield	MO		04/01/2017	3.408	21,481,663	0	(545,017)	0	0	0	61,949,801	11/01/2021
88255B	0	Chesterfield	MO		04/01/2017	3.482	2,760,293	0	(71,586)	0	0	0	7,933,575	11/01/2021
88381		Cicero	NY		04/01/2017	3.233	1,906,186	0	(52,554)	0	0	0	9,600,000	08/10/2021
88465		Mankato	MN		04/01/2017	3.582	2,612,041	0	(40,387)	0	0	0	8,900,000	08/10/2021
88665	0	Willoughby	OH		04/01/2017	2.894	604,552	0	(11,667)	0	0	0	12,000,000	08/10/2021
88730	0	West Lafayette	IN		04/01/2017	2.937	377,369	0	(5,853)	0	0	0	5,300,000	11/02/2021
88750	0	Atlanta	GA		04/01/2017	3.332	5,144,494	0	(72,755)	0	0	0	29,485,714	08/10/2021
88773	0	Ontario	CA		04/01/2017	3.060	385,836	0	(5,743)	0	0	0	16,500,000	08/10/2021
88809	0	American Canyon	CA		04/01/2017	3.452	6,340,097	0	(131,306)	0	0	0	41,600,000	08/10/2021
88830	0	Lincoln	NE		04/01/2017	3.517	4,250,848	0	(44,430)	0	0	0	16,400,000	08/10/2021
88846	0	Chicago	IL		04/01/2017	3.434	3,857,936	0	(83,379)	0	0	0	14,400,000	08/10/2021

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
88880		Jacksonville	FL		04/01/2017	3.260	1,395,224	0	(13,478)	0	0	0	12,100,000	08/10/2021
88899	0	Huntsville	AL		04/01/2017	3.160	1,110,099	0	(12,026)	0	0	0	14,500,000	08/10/2021
88917		Charlotte	NC		04/01/2017	3.358	3,432,789	0	(46,200)	0	0	0	15,000,000	09/16/2021
89002	0	Santa Maria	CA		04/01/2017	3.135	1,059,902	0	(17,024)	0	0	0	13,500,000	08/10/2021
89051	0	Branchburg Twp	NJ		04/01/2017	3.481	2,202,528	0	(24,080)	0	0	0	8,500,000	08/10/2021
89103	0	Sioux City	IA		04/01/2017	3.296	2,362,262	0	(32,785)	0	0	0	10,892,018	10/02/2021
89171	0	Garner	NC		04/01/2017	3.126	1,804,353	0	(28,088)	0	0	0	12,200,000	08/10/2021
89175	0	Seattle	WA		04/01/2017	3.542	1,853,604	0	(24,200)	0	0	0	7,700,000	08/10/2021
89246	0	Buford	GA		04/01/2017	3.125	1,441,196	0	(17,942)	0	0	0	8,700,000	08/10/2021
89299	0	West Orange	NJ		04/01/2017	3.141	2,303,979	0	(26,306)	0	0	0	11,600,000	10/11/2021
89300	0	Corona	CA		04/01/2017	3.149	1,027,466	0	(10,821)	0	0	0	13,600,000	08/10/2021
89301	0	Corona	CA		04/01/2017	3.149	549,572	0	(5,788)	0	0	0	5,600,000	08/10/2021
89306	0	Franklin Township	NJ		04/01/2017	3.156	1,020,452	0	(11,180)	0	0	0	8,800,000	08/10/2021
89323	0	Chicago	IL		04/01/2017	3.314	1,067,619	0	(13,196)	0	0	0	4,200,000	08/10/2021
89329	0	Spokane	WA		04/01/2017	3.196	2,839,411	0	(32,257)	0	0	0	15,700,000	11/02/2021
89363	0	Moon Township	PA		04/01/2017	3.300	6,921,848	0	(80,950)	0	0	0	31,700,000	08/10/2021
89397	0	Fayetteville	NC		04/01/2017	3.370	2,602,154	0	(26,475)	0	0	0	9,800,000	08/10/2021
89413	0	Ogden	UT		04/01/2017	3.190	2,760,060	0	(32,215)	0	0	0	13,790,000	11/10/2021
89421	0	Knoxville	TN		04/01/2017	3.270	897,286	0	(11,378)	0	0	0	3,160,000	11/02/2021
89424	0	Pooler	GA		04/01/2017	3.249	5,474,321	0	(60,046)	0	0	0	52,400,000	08/10/2021
89433	0	Hollywood	FL		04/01/2017	3.694	4,876,595	0	(61,485)	0	0	0	14,200,000	08/10/2021
89456	0	Fresno	CA		04/01/2017	3.254	738,677	0	(10,052)	0	0	0	3,900,000	08/10/2021
89474		Murfreesboro	TN		04/01/2017	3.185	919,376	0	(11,678)	0	0	0	4,510,000	11/03/2021
89483		Albuquerque	NM		04/01/2017	4.168	3,218,376	0	(33,897)	0	0	0	6,300,000	11/10/2021
89505		Clarksburg	WV		04/01/2017	3.470	3,799,855	0	(47,324)	0	0	0	8,900,000	08/10/2021
89508	0	Fresno	CA		04/01/2017	3.228	1,010,024	0	(11,731)	0	0	0	6,900,000	08/10/2021
89549	0	Tampa	FL		04/01/2017	3.252	1,614,419	0	(18,072)	0	0	0	9,500,000	08/10/2021
89580		Tuscon	AZ		04/01/2017	3.222	853,576	0	(9,780)	0	0	0	8,300,000	06/01/2021
89625	0	Tucson	AZ		04/01/2017	3.246	788,668	0	(9,326)	0	0	0	6,900,000	06/01/2021
89627	0	Tarzana	CA		04/01/2017	3.555	3,917,418	0	(37,089)	0	0	0	16,400,000	10/08/2021
89636		Chula Vista	CA		04/01/2017	3.280	1,230,266	0	(11,703)	0	0	0	9,200,000	08/10/2021
89728		State College	PA		04/01/2017	3.668	6,920,230	0	(98,083)	0	0	0	9,000,000	08/10/2021
89791	0	Piscataway	NJ		04/01/2017	3.923	5,706,796	0	(61,558)	0	0	0	17,600,000	08/10/2021
89858A	0	Fresno	CA		04/01/2017	3.404	10,616,891	0	(139,669)	0	0	0	36,400,000	08/10/2021
89879	0	Omaha	NE		04/01/2017	3.433	3,471,786	0	(44,495)	0	0	0	12,499,999	08/10/2021
89889	0	Shelton	CT		04/01/2017	3.533	5,151,733	0	(100,632)	0	0	0	15,749,999	11/09/2021
90006	0	San Francisco	CA		04/01/2017	2.965	405,730	0	(6,559)	0	0	0	14,600,000	08/10/2021
90068	0	New York	NY		04/01/2017	3.597	107,883,191	0	(2,782,205)	0	0	0	303,375,019	07/08/2021
905191664		East Setauket	NY		11/19/2019	3.729	8,178,779	0	0	0	0	0	20,000,000	08/10/2021
ALBERTSON		Melrose Park	IL		02/11/2019	5.380	12,986,986	0	748	0	0	0	27,600,849	11/28/2018
BGH6QB4K9		Inglewood	CA		07/08/2020	4.850	34,500,000	0	0	0	0	0	53,076,923	05/26/2020
BXGRAMER7		Various	CT		01/30/2019	4.035	7,271,662	0	1,877	0	0	0	12,785,920	08/28/2018
EQUUS		Various	US		04/21/2021	4.140	12,491,069	0	(814)	0	0	0	19,230,769	03/31/2021
FRCMA		Palo Alto	CA		01/27/2021	4.044	10,890,293	0	11,582	0	0	0	18,989,547	12/14/2020
ILPT11		Various	US		11/15/2019	4.293	13,000,000	0	0	0	0	0	20,317,142	07/15/2019
IVCINDUS4		Various	US		05/14/2019	4.170	9,990,237	0	4,014	0	0	0	15,267,175	03/20/2019
NEWPORT		Bellevue	WA		05/28/2019	4.674	12,994,247	0	336	0	0	0	34,482,758	03/21/2019
0599999. Mortgages in good standing - Commercial mortgages-all other							825,920,489	0	(5,977,557)	0	0	0	2,369,929,835	XXX
0899999. Total Mortgages in good standing							825,920,489	0	(5,977,557)	0	0	0	2,369,929,835	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							825,920,489	0	(5,977,557)	0	0	0	2,369,929,835	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
EQUUS	Various	US		04/21/2021	4.140	12,491,883	0	19,230,769
FROMA	Palo Alto	CA		01/27/2021	4.045	10,878,711	0	18,989,547
0599999. Mortgages in good standing - Commercial mortgages-all other						23,370,594	0	38,220,316
0899999. Total Mortgages in good standing						23,370,594	0	38,220,316
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						23,370,594	0	38,220,316

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					
88288	Omaha	NE		04/01/2017	03/31/2021	155,055	0	(1,296)	0	0	(1,296)	0	153,758	153,753	0	(5)	(5)
88473	Idaho Falls	ID		04/01/2017	03/01/2021	126,661	0	(607)	0	0	(607)	0	126,054	126,054	0	0	0
0199999. Mortgages closed by repayment						281,715	0	(1,903)	0	0	(1,903)	0	279,812	279,807	0	(5)	(5)
105111322	Tampa	FL		04/01/2017		135,879	0	(9,163)	0	0	(9,163)	0	126,716	126,716	0	0	0
105111389	San Diego	CA		04/01/2017		190,594	0	(10,803)	0	0	(10,803)	0	179,791	179,791	0	0	0
105111397	San Diego	CA		04/01/2017		193,362	0	(10,960)	0	0	(10,960)	0	182,402	182,402	0	0	0
105111405	San Diego	CA		04/01/2017		254,125	0	(14,404)	0	0	(14,404)	0	239,721	239,721	0	0	0
105111413	San Diego	CA		04/01/2017		203,137	0	(10,953)	0	0	(10,953)	0	192,184	192,184	0	0	0
105121115	Houston	TX		04/01/2017		206,193	0	(2,945)	0	0	(2,945)	0	203,248	203,248	0	0	0
105121453	Fullerton	CA		04/01/2017		52,222	0	(528)	0	0	(528)	0	51,694	51,694	0	0	0
105131155	Port Wentworth	GA		04/01/2017		248,353	0	(10,953)	0	0	(10,953)	0	237,400	237,400	0	0	0
105131221	Houston	TX		04/01/2017		255,257	0	(10,060)	0	0	(10,060)	0	245,197	245,197	0	0	0
105131403	Antelope	CA		04/01/2017		304,285	0	2,233	0	0	2,233	0	306,518	306,518	0	0	0
105131551	Yorba Linda	CA		04/01/2017		150,444	0	(2,647)	0	0	(2,647)	0	147,797	147,797	0	0	0
105131593	Chantilly	VA		04/01/2017		1,096,680	0	(26,966)	0	0	(26,966)	0	1,069,714	1,069,714	0	0	0
105131833	Alexandria	VA		04/01/2017		1,145,849	0	(23,851)	0	0	(23,851)	0	1,121,998	1,121,998	0	0	0
105131890	Napa	CA		04/01/2017		106,826	0	(8,104)	0	0	(8,104)	0	98,722	98,722	0	0	0
105131908	Napa	CA		04/01/2017		148,281	0	(11,248)	0	0	(11,248)	0	137,032	137,032	0	0	0
105131965	Ammon	ID		04/01/2017		305,374	0	(15,399)	0	0	(15,399)	0	289,976	289,976	0	0	0
105132203	Houston	TX		04/01/2017		220,611	0	(10,922)	0	0	(10,922)	0	209,688	209,688	0	0	0
105132229	Los Angeles	CA		04/01/2017		88,053	0	(1,865)	0	0	(1,865)	0	86,188	86,188	0	0	0
105132237	Casa Grande	AZ		04/01/2017		151,876	0	(13,407)	0	0	(13,407)	0	138,469	138,469	0	0	0
105141402	Fargo	ND		04/01/2017		235,453	0	(3,826)	0	0	(3,826)	0	231,627	231,627	0	0	0
105141410	Indianapolis	IN		04/01/2017		386,697	0	6,415	0	0	6,415	0	393,112	393,112	0	0	0
105141428	Houston	TX		04/01/2017		337,243	0	(1,812)	0	0	(1,812)	0	335,431	335,431	0	0	0
105141493	Santa Ana	CA		04/01/2017		128,114	0	(1,650)	0	0	(1,650)	0	126,463	126,463	0	0	0
105141576	Dublin	OH		04/01/2017		625,738	0	2,828	0	0	2,828	0	628,566	628,566	0	0	0
105141618	Seattle	WA		04/01/2017		88,723	0	(424)	0	0	(424)	0	88,300	88,300	0	0	0
105141642	Brookfield	WI		04/01/2017		147,551	0	(2,787)	0	0	(2,787)	0	144,764	144,764	0	0	0
105141675	Portland	OR		04/01/2017		135,369	0	833	0	0	833	0	136,203	136,203	0	0	0
105141709	Sumner	WA		04/01/2017		241,189	0	(2,821)	0	0	(2,821)	0	238,368	238,368	0	0	0
105141717	Sparks	NV		04/01/2017		368,235	0	(6,834)	0	0	(6,834)	0	361,400	361,400	0	0	0
105141733	Delray Beach	FL		04/01/2017		97,904	0	(501)	0	0	(501)	0	97,404	97,404	0	0	0
105141758	Anchorage	AK		04/01/2017		431,124	0	(5,848)	0	0	(5,848)	0	425,276	425,276	0	0	0
105141766	Copley	OH		04/01/2017		341,113	0	9,024	0	0	9,024	0	350,137	350,137	0	0	0
105141782	Liverpool	NY		04/01/2017		540,912	0	(22,423)	0	0	(22,423)	0	518,490	518,490	0	0	0
105142046	Los Angeles	CA		04/01/2017		185,005	0	(2,585)	0	0	(2,585)	0	182,420	182,420	0	0	0
105142053	Roseville	CA		04/01/2017		320,253	0	(1,492)	0	0	(1,492)	0	318,761	318,761	0	0	0
105142129	Vancouver	WA		04/01/2017		287,000	0	1,603	0	0	1,603	0	288,603	288,603	0	0	0
105142186	Valencia	CA		04/01/2017		163,210	0	(1,755)	0	0	(1,755)	0	161,456	161,456	0	0	0
105142251	Sterling	VA		04/01/2017		247,818	0	(14,565)	0	0	(14,565)	0	233,252	233,252	0	0	0
105151021	Bellevue	NE		04/01/2017		140,457	0	2,631	0	0	2,631	0	143,088	143,088	0	0	0
105151260	Mt. Juliet	TN		04/01/2017		1,016,493	0	36,699	0	0	36,699	0	1,053,193	1,053,193	0	0	0
105151435	Vernon	CA		04/01/2017		192,703	0	789	0	0	789	0	193,492	193,492	0	0	0
105151476	Brunswick	OH		04/01/2017		179,639	0	(41)	0	0	(41)	0	179,597	179,597	0	0	0
105151518	Lakewood	OH		04/01/2017		112,245	0	(802)	0	0	(802)	0	111,443	111,443	0	0	0
105152276	San Diego	CA		04/01/2017		153,397	0	(3,545)	0	0	(3,545)	0	149,852	149,852	0	0	0
105152284	Sacramento	CA		04/01/2017		240,597	0	(4,431)	0	0	(4,431)	0	236,166	236,166	0	0	0
105161962	Riviera Beach	FL		04/01/2017		126,916	0	263	0	0	263	0	127,179	127,179	0	0	0
185181294	Colorado Springs	CO		06/13/2018		424,539	0	(1,926)	0	0	(1,926)	0	422,613	422,613	0	0	0
185191731	Franklin	TN		10/08/2019		187,660	0	0	0	0	0	0	187,660	187,660	0	0	0
876BROAD7	New York	NY		06/08/2018		142,689	0	0	0	0	0	0	142,689	142,689	0	0	0
87943	Costa Mesa	CA		04/01/2017		506,674	0	(44,062)	0	0	(44,062)	0	462,613	462,613	0	0	0
88255A	Chesterfield	MO		04/01/2017		2,157,537	0	(321,349)	0	0	(321,349)	0	1,836,188	1,836,188	0	0	0
88255B	Chesterfield	MO		04/01/2017		256,005	0	(38,980)	0	0	(38,980)	0	217,026	217,026	0	0	0
88381	Cicero	NY		04/01/2017		345,945	0	(26,313)	0	0	(26,313)	0	319,632	319,632	0	0	0
88465	Mankato	MN		04/01/2017		412,218	0	(38,980)	0	0	(38,980)	0	373,238	373,238	0	0	0
88665	Willoughby	OH		04/01/2017		529,953	0	(20,871)	0	0	(20,871)	0	509,082	509,082	0	0	0
88730	West Lafayette	IN		04/01/2017		332,078	0	(10,564)	0	0	(10,564)	0	321,513	321,513	0	0	0
88750	Atlanta	GA		04/01/2017		1,060,173	0	(76,773)	0	0	(76,773)	0	983,400	983,400	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												
88773	Ontario	CA		04/01/2017		314,277	0	(9,989)	0	0	(9,989)	0	304,288	304,288	0	0	0
88809	American Canyon	CA		04/01/2017		732,467	0	(45,763)	0	0	(45,763)	0	686,703	686,703	0	0	0
88830	Lincoln	NE		04/01/2017		482,571	0	(40,766)	0	0	(40,766)	0	441,805	441,805	0	0	0
88846	Chicago	IL		04/01/2017		458,927	0	(27,868)	0	0	(27,868)	0	431,059	431,059	0	0	0
88880	Jacksonville	FL		04/01/2017		513,813	0	(17,309)	0	0	(17,309)	0	496,504	496,504	0	0	0
88899	Huntsville	AL		04/01/2017		595,525	0	(17,606)	0	0	(17,606)	0	577,919	577,919	0	0	0
88917	Charlotte	NC		04/01/2017		412,691	0	(16,936)	0	0	(16,936)	0	395,755	395,755	0	0	0
89002	Santa Maria	CA		04/01/2017		384,424	0	(21,275)	0	0	(21,275)	0	363,149	363,149	0	0	0
89051	Branchburg Twp	NJ		04/01/2017		225,716	0	(21,399)	0	0	(21,399)	0	204,317	204,317	0	0	0
89103	Sioux City	IA		04/01/2017		536,360	0	(35,651)	0	0	(35,651)	0	500,709	500,709	0	0	0
89171	Garner	NC		04/01/2017		590,860	0	(33,989)	0	0	(33,989)	0	556,871	556,871	0	0	0
89175	Seattle	WA		04/01/2017		170,711	0	(20,362)	0	0	(20,362)	0	150,349	150,349	0	0	0
89246	Buford	GA		04/01/2017		433,450	0	(21,402)	0	0	(21,402)	0	412,048	412,048	0	0	0
89299	West Orange	NJ		04/01/2017		674,666	0	(31,258)	0	0	(31,258)	0	643,408	643,408	0	0	0
89300	Corona	CA		04/01/2017		301,728	0	(12,917)	0	0	(12,917)	0	288,810	288,810	0	0	0
89301	Corona	CA		04/01/2017		161,389	0	(6,909)	0	0	(6,909)	0	154,480	154,480	0	0	0
89306	Franklin Township	NJ		04/01/2017		290,625	0	(13,200)	0	0	(13,200)	0	277,425	277,425	0	0	0
89323	Chicago	IL		04/01/2017		173,329	0	(13,174)	0	0	(13,174)	0	160,155	160,155	0	0	0
89329	Spokane	WA		04/01/2017		784,208	0	(37,655)	0	0	(37,655)	0	746,553	746,553	0	0	0
89363	Moon Township	PA		04/01/2017		1,172,720	0	(82,151)	0	0	(82,151)	0	1,090,568	1,090,568	0	0	0
89397	Fayetteville	NC		04/01/2017		571,546	0	(29,074)	0	0	(29,074)	0	542,472	542,472	0	0	0
89413	Ogden	UT		04/01/2017		701,880	0	(36,655)	0	0	(36,655)	0	665,225	665,225	0	0	0
89421	Knoxville	TN		04/01/2017		210,049	0	(12,565)	0	0	(12,565)	0	197,484	197,484	0	0	0
89424	Pooler	GA		04/01/2017		1,394,018	0	(68,543)	0	0	(68,543)	0	1,325,476	1,325,476	0	0	0
89433	Hollywood	FL		04/01/2017		156,680	0	(4,397)	0	0	(4,397)	0	152,283	152,283	0	0	0
89456	Fresno	CA		04/01/2017		176,706	0	(11,120)	0	0	(11,120)	0	165,586	165,586	0	0	0
89474	Murfreesboro	TN		04/01/2017		226,869	0	(13,106)	0	0	(13,106)	0	213,763	213,763	0	0	0
89483	Albuquerque	NM		04/01/2017		249,394	0	(15,414)	0	0	(15,414)	0	233,980	233,980	0	0	0
89505	Clarksburg	WV		04/01/2017		320,113	0	(23,177)	0	0	(23,177)	0	296,936	296,936	0	0	0
89508	Fresno	CA		04/01/2017		232,007	0	(12,964)	0	0	(12,964)	0	219,043	219,043	0	0	0
89549	Tampa	FL		04/01/2017		380,496	0	(20,155)	0	0	(20,155)	0	360,341	360,341	0	0	0
89580	Tuscon	AZ		04/01/2017		196,233	0	(10,820)	0	0	(10,820)	0	185,413	185,413	0	0	0
89625	Tucson	AZ		04/01/2017		172,491	0	(10,151)	0	0	(10,151)	0	162,340	162,340	0	0	0
89627	Tarzana	CA		04/01/2017		326,413	0	(31,593)	0	0	(31,593)	0	294,821	294,821	0	0	0
89636	Chula Vista	CA		04/01/2017		259,584	0	(12,775)	0	0	(12,775)	0	246,810	246,810	0	0	0
89728	State College	PA		04/01/2017		291,984	0	(24,892)	0	0	(24,892)	0	267,092	267,092	0	0	0
89791	Piscataway	NJ		04/01/2017		410,768	0	(48,965)	0	0	(48,965)	0	361,803	361,803	0	0	0
89858A	Fresno	CA		04/01/2017		1,406,543	0	(130,811)	0	0	(130,811)	0	1,275,731	1,275,731	0	0	0
89879	Omaha	NE		04/01/2017		484,560	0	(42,382)	0	0	(42,382)	0	442,178	442,178	0	0	0
89889	Shelton	CT		04/01/2017		587,131	0	(35,849)	0	0	(35,849)	0	551,281	551,281	0	0	0
90006	San Francisco	CA		04/01/2017		587,325	0	(15,568)	0	0	(15,568)	0	571,757	571,757	0	0	0
905191664	East Setauket	NY		11/19/2019		163,577	0	0	0	0	0	0	163,577	163,577	0	0	0
BXGRAMER7	Various	CT		01/30/2019		1,916,141	0	1,424	0	0	1,424	0	1,917,565	1,917,565	0	0	0
0299999. Mortgages with partial repayments						40,116,934	0	(1,926,947)	0	0	(1,926,947)	0	38,189,987	38,189,987	0	0	0
105111280	Fairview Heights	IL		04/01/2017	08/05/2021	977,369	0	(10,134)	0	0	(10,134)	0	967,235	963,189	0	(4,045)	(4,045)
105111470	Orlando	FL		04/01/2017	01/31/2021	224,399	0	(281)	0	0	(281)	0	224,118	223,887	0	(232)	(232)
105121107	Agoura Hills	CA		04/01/2017	03/01/2021	8,088,861	0	(9,650)	0	0	(9,650)	0	8,079,211	8,000,000	0	(79,211)	(79,211)
105132195	Boca Raton	FL		04/01/2017	10/28/2021	10,065,125	0	(53,246)	0	0	(53,246)	0	10,011,879	9,867,420	0	(144,459)	(144,459)
105141956	Romeoville	IL		04/01/2017	12/15/2021	2,783,331	0	(13,600)	0	0	(13,600)	0	2,769,731	2,729,551	0	(40,179)	(40,179)
88133	Charlotte	NC		04/01/2017	12/14/2021	673,235	0	(26,526)	0	0	(26,526)	0	646,709	638,918	0	(7,791)	(7,791)
88148	San Diego	CA		04/01/2017	04/09/2021	4,902,996	0	(60,240)	0	0	(60,240)	0	4,842,756	4,373,517	0	(469,239)	(469,239)
88307	Shelton	CT		04/01/2017	11/01/2021	967,737	0	(21,208)	0	0	(21,208)	0	946,529	946,529	0	0	0
88408	Seattle	WA		04/01/2017	09/03/2021	1,217,185	0	(28,732)	0	0	(28,732)	0	1,188,453	1,185,813	0	(2,640)	(2,640)
88445	Tallahassee	FL		04/01/2017	08/19/2021	5,031,832	0	(114,178)	0	0	(114,178)	0	4,917,654	4,682,591	0	(235,063)	(235,063)
88479	Lawrenceville	GA		04/01/2017	09/24/2021	900,969	0	(17,593)	0	0	(17,593)	0	883,376	879,767	0	(3,609)	(3,609)
88480	Lawrenceville	GA		04/01/2017	09/24/2021	1,074,981	0	(20,976)	0	0	(20,976)	0	1,054,005	1,049,699	0	(4,306)	(4,306)
88791	Tukwila	WA		04/01/2017	03/03/2021	6,567,768	0	(29,808)	0	0	(29,808)	0	6,537,960	6,495,820	0	(42,140)	(42,140)
89515	Franklin Square	NY		04/01/2017	11/22/2021	4,250,702	0	(49,433)	0	0	(49,433)	0	4,201,269	4,201,269	0	0	0
99LNPQA38	Various	US		04/23/2019	06/15/2021	9,995,317	0	1,494	0	0	1,494	0	9,996,810	10,000,000	0	3,190	3,190

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												
0399999. Mortgages disposed						57,721,807	0	(454,112)	0	0	(454,112)	0	57,267,695	56,237,971	0	(1,029,724)	(1,029,724)
0599999 - Totals						98,120,456	0	(2,382,962)	0	0	(2,382,962)	0	95,737,494	94,707,764	0	(1,029,729)	(1,029,729)

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
40166@-10-4	GUGGENHEIM PRT OPP INV GRADE SEC L			CA	GUGGENHEIM PRT OPP INV GRADE SEC L	3.B	03/01/2011		73,254,454	106,987,963	106,987,963	9,258,239	0	0	0	0	906,630	0	0.000
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated									73,254,454	106,987,963	106,987,963	9,258,239	0	0	0	0	906,630	0	XXX
000000-00-0	GENERAL ATLANTIC INVESTMENT PARTNERS 2017, L.P.		NEW YORK	NY	GENERAL ATLANTIC INVESTMENT PARTNERS 201	2.B	04/26/2018	1	24,426,500	46,792,113	46,792,113	15,838,504	0	0	0	0	6,704,846	703,315	0.700
000000-00-0	WHITE HORSE LIQUIDITY PARTNERS II LP		WILMINGTON	DE	WHITE HORSE LIQUIDITY PARTNERS INC	2.B	04/01/2021	1	9,538,999	10,047,009	10,047,009	508,010	0	0	0	0	675,522	2,865,921	1.390
000000-00-0	SK CAPITAL PARTNERS V-A LP		GRAND CAYMAN	CYM	SK Capital Investment V LP	2.B	10/09/2018	1	10,154,682	10,355,941	10,355,941	602,641	0	0	0	0	1,526,806	914,330	0.790
000000-00-0	SIRIS PARTNERS IV, L.P.		WILMINGTON	DE	SIRIS PARTNERS GP IV, L.P.	2.B	03/15/2019	1	4,672,790	6,393,170	6,393,170	1,838,606	0	0	0	0	13,812	3,516,207	0.230
000000-00-0	Global Infrastructure Partners IV-A/B, L.P		WILMINGTON	DE	Global Infrastructure Investors IV, LLC.	2.B	02/01/2019	1	2,487,995	2,516,034	2,516,034	40,641	0	0	0	0	(210,816)	11,512,005	0.200
000000-00-0	Fortress Credit Opportunities Fund V (A-1) L.P.		WILMINGTON	DE	FCO Fund V GP LLC	2.B	04/30/2019	1	14,618,168	15,393,677	15,393,677	775,509	0	0	0	0	(1,413,976)	10,152,792	0.500
000000-00-0	Trident VIII, L.P.		GRAND CAYMAN	CYM	Trident Capital VIII, L.P.	2.B	04/05/2019	1	10,098,251	12,258,665	12,258,665	2,125,691	0	0	0	0	112,397	995,271	0.270
000000-00-0	Whitehorse Liquidity Partners III, LP		WILMINGTON	DE	Whitehorse Liquidity Partners Inc.	2.B	04/01/2021	1	9,692,612	9,685,120	9,685,120	(7,492)	0	0	0	0	1,620,687	3,941,866	0.690
000000-00-0	Vista Equity Partners Fund VII, L.P (B class)		GRAND CAYMAN	CYM	Vista Equity Partners Fund VII GP, L.P.	2.B	04/29/2019	1	10,584,748	12,894,261	12,894,261	2,158,212	0	0	0	0	265,330	3,621,252	0.180
000000-00-0	WCAS XIII, L.P.		NEW YORK	NY	WCAS XIII ASSOCIATES LLC	2.B	06/21/2019	1	5,717,292	6,043,257	6,043,257	292,069	0	0	0	0	1,085,370	3,928,026	0.220
000000-00-0	GREAT HILL EQUITY PARTNERS VII, L.P.		BOSTON	MA	GREAT HILL PARTNERS GP VII, L.P.	2.B	07/01/2019	1	1,559,014	3,361,106	3,361,106	963,627	0	0	0	0	(1,519,381)	3,940,986	0.350
000000-00-0	VERITAS CAPITAL FUND VII, L.P.		NEW YORK	NY	VERITAS CAPITAL PARTNERS VII, LLC	2.B	08/16/2019	1	7,884,291	11,787,842	11,787,842	4,060,763	0	0	0	0	(2,105,837)	3,615,709	0.180
000000-00-0	CLEARLAKE CAPITAL PARTNERS VI L.P.		WILMINGTON	DE	CLEARLAKE CAPITAL PARTNERS VI GP LP	2.B	12/31/2019	1	8,121,671	10,957,750	10,957,750	2,760,533	0	0	0	0	258,694	1,987,846	0.140
000000-00-0	BLACKSTONE LIFE SCIENCES V L.P.		WILMINGTON	DE	BXLS V LLC	2.B	12/31/2019	1	1,086,313	1,219,101	1,219,101	164,843	0	0	0	0	0	3,930,557	0.110
000000-00-0	INSIGHT PARTNERS XI L.P.		GRAND CAYMAN	CYM	INSIGHT ASSOCIATES XI L.P.	2.B	12/17/2019	1	9,500,000	15,970,569	15,970,569	5,924,844	0	0	0	0	0	500,000	0.270
000000-00-0	CLAYTON, DUBILIER & RICE FUND XI, L.P.		GRAND CAYMAN	CYM	CD&R ASSOCIATES XI, L.P.	2.B	09/01/2020	1	617,052	655,265	655,265	38,213	0	0	0	0	24,504	1,407,452	0.020
000000-00-0	NEW MOUNTAIN PARTNERS VI, L.P.		WILMINGTON	DE	NEW MOUNTAIN INVESTMENTS VI, L.L.C.	2.B	09/01/2020	1	475,579	482,022	482,022	6,443	0	0	0	0	323	1,524,421	0.020
000000-00-0	STERLING GROUP PARTNERS V L.P.		GRAND CAYMAN	CYM	STERLING GROUP PARTNERS V GP, L.P.	2.B	09/01/2020		187,531	289,428	289,428	101,897	0	0	0	0	0	1,812,469	0.100
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP		WILMINGTON	DE	WHITEHORSE LIQUIDITY PARTNERS INC	2.B	09/01/2020		5,968,665	6,634,863	6,634,863	666,880	0	0	0	0	(1,961,543)	5,324,865	0.250
000000-00-0	FITZCARRALDO EQUITY FUNDED			US	FITZCARRALDO EQUITY FUNDED	2.B	08/11/2020		9,893,476	11,588,367	9,893,476	0	0	0	0	0	473,618	0	0.000
000000-00-0	MOLLY AIDA EQUITY FUNDED			US	MOLLY AIDA EQUITY FUNDED	2.B	08/11/2020		11,935,749	12,166,787	11,935,749	0	0	0	0	0	0	0	0.000
000000-00-0	BAIN CAPITAL FUND XIII, L.P.		WILMINGTON	DE	BAIN CAPITAL XIII GENERAL PARTNER, LLC	2.B	11/01/2020		878,008	852,622	852,622	(25,386)	0	0	0	0	(35,976)	3,130,000	0.040
000000-00-0	T-VIII CELESTIAL CO-INVEST LP		WILMINGTON	DE	TRIDENT CAPITAL VIII, L.P.	2.B	04/01/2021		10,000,000	11,418,595	11,418,595	1,418,595	0	0	0	0	(12,699)	0	0.630
000000-00-0	INVESCO CLO EQUITY FUND 3 LP			US	INVESCO CLO EQUITY FUND 3 LP	2.B FE	06/15/2021		8,074,672	8,074,672	8,074,672	0	0	0	0	0	151,122	0	0.000
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS GPSOF LP		WILMINGTON	DE	WHITEHORSE LIQUIDITY PARTNERS GPSOF GP I	2.B	06/01/2021		14,509,703	14,489,664	14,489,664	(20,039)	0	0	0	0	(2,444,936)	35,771,999	13.560
000000-00-0	INSIGHT PARTNERS XII, L.P.		GRAND CAYMAN	CYM	INSIGHT ASSOCIATES XII, L.P.	2.B	08/01/2021		2,625,000	2,582,133	2,582,133	(42,867)	0	0	0	0	(4,123)	6,750,000	0.150
000000-00-0	HYPNOS HOLDCO LLC INTERESTS FUNDED			US	HYPNOS HOLDCO LLC INTERESTS FUNDED	2.B	10/22/2021		790,779	830,039	790,779	0	0	0	0	0	0	0	0.000
000000-00-0	CROSSHARBOR INSTITUTIONAL PARTNERS 2021, L.P.		WILMINGTON	DE	CROSSHARBOR INSTITUTIONAL PARTNERS 2021	2.B	11/01/2021		382,775	382,775	382,775	0	0	0	0	0	(425)	7,617,225	1.280
000000-00-0	GENERAL ATLANTIC INVESTMENT PARTNERS 2021, L.P.		WILMINGTON	DE	GENERAL ATLANTIC GP 2021, LLC	2.B	12/01/2021		1,998,813	1,998,813	1,998,813	0	0	0	0	0	(506)	10,001,187	0.150
000000-00-0	TRIDENT IX, L.P.		GRAND CAYMAN	CYM	TRIDENT CAPITAL IX, L.P.	2.B	12/01/2021		0	0	0	0	0	0	0	0	0	35,000,000	0.000
45032M-AG-3	ISAIL 2013 SENIOR A - ABS			NY	ISAIL 2013 SENIOR A - ABS	2.B	05/24/2013		1,733,720	1,654,416	1,733,720	0	0	0	0	0	70,205	0	0.000
45032M-AH-1	ISAIL 2013 JUNIOR PART B - ABS			NY	ISAIL 2013 JUNIOR PART B - ABS	2.B	05/24/2013		3,629	3,463	3,629	0	0	0	0	0	474	0	0.000
BGH31N-JB-4	GPAM PDFNI LLC INTEREST 1			US	GPAM PDFNI LLC INTEREST 1	2.B	07/11/2012		3,975,515	1,172,043	3,975,515	0	0	0	0	0	756,538	0	0.000
BGH32Y-7N-6	GPAM PDFNI LLC INTEREST 2			US	GPAM PDFNI LLC INTEREST 2	2.B	10/26/2012		611,618	180,314	611,618	0	0	0	0	0	116,391	0	0.000
BGH34R-SM-8	GPAM PDFNI LLC INTEREST 3			US	GPAM PDFNI LLC INTEREST 3	2.B	03/12/2013		1,235,467	364,234	1,235,467	0	0	0	0	0	235,108	0	0.000
BGH4J0-CD-6	GPAM PDFNI 2016 LLC INTEREST 1			US	GPAM PDFNI 2016 LLC INTEREST 1	2.B	04/12/2016		13,996,024	14,637,405	13,996,024	0	0	0	0	0	666,077	0	0.000
BGH4PY-1Z-8	GPAM PDFNI 2016 LLC INTEREST 2			US	GPAM PDFNI 2016 LLC INTEREST 2	2.B	07/05/2016		5,586,343	5,842,343	5,586,343	0	0	0	0	0	265,857	0	0.000
BGH4R3-Y5-4	GPAM PDFNI 2016 LLC INTEREST 3			US	GPAM PDFNI 2016 LLC INTEREST 3	2.B	08/26/2016		4,355,659	4,555,261	4,355,659	0	0	0	0	0	207,288	0	0.000
BGH523-TA-3	GPAM PDFNI 2017 LLC INTEREST 4			US	GPAM PDFNI 2017 LLC INTEREST 4	2.B	05/11/2017		3,812,711	3,987,432	3,812,711	0	0	0	0	0	181,449	0	0.000
BGH530-RN-2	GPAM PDFNI 2017 LLC INTEREST 5 - ABS			US	GPAM PDFNI 2017 LLC INTEREST 5 - ABS	2.B	06/09/2017		3,277,513	3,427,708	3,277,513	0	0	0	0	0	155,978	0	0.000
BGH595-9K-1	OP-IG FD ALT INVESTMENT CO LLC INT			US	OP-IG FD ALT INVESTMENT CO LLC INT	2.B	12/07/2017		62,000	61,343	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	2.B	12/07/2017		88,000	87,067	88,000	0	0	0	0	0	0	0	0.000
BGH6E2-QY-1	ROSALES HOLDCO EQUITY FUNDED			US	ROSALES HOLDCO EQUITY FUNDED	2.B	12/06/2019		11,691,793	14,508,077	11,691,793	0	0	0	0	0	4,237,500	0	0.000
BGH6E2-R0-4	ULMUS HOLDCO EQUITY FUNDED			US	ULMUS HOLDCO EQUITY FUNDED	2.B	12/06/2019		11,835,967	14,183,052	11,835,967	0	0	0	0	0	1,796,155	0	0.000
BGH6PL-YB-8	HYPERSCALE FUNDING RESIDUAL EQUITY			NY	HYPERSCALE FUNDING RESIDUAL EQUITY	2.B	07/08/2020		7,062,500	10,406,594	7,062,500	0	0	0	0	0	0	0	0.000
BGH71S-02-4	G-CRATON HOLDINGS LLC FUNDED			US	G-CRATON HOLDINGS LLC FUNDED		02/19/2021		4,958,146	6,023,652	4,958,146	0	0	0	0	0	0	0	0.000
BGH79L-60-9	ORINOCO FUNDING EQUITY FUNDED			US	ORINOCO FUNDING EQUITY FUNDED	2.B	10/05/2021		7,441,427	7,441,427	7,441,427	0	0	0	0	0	0	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
BGH79L-84-9	CAMPA FUNDING EQUITY FUNDED			US	CAMPA FUNDING EQUITY FUNDED	2.B	10/05/2021		4,140,345	4,140,345	4,140,345	0	0	0	0	0	0	0	0.000
BGH7BP-HJ-4	G-PIPE LLC INTERESTS FUNDED			US	G-PIPE LLC INTERESTS FUNDED	2.B	07/19/2021		119,975	3,447,138	119,975	0	0	0	0	0	0	0	0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated									284,469,479	344,244,973	332,144,821	40,190,737	0	0	0	0	11,891,832	164,465,701	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.	2.B	06/20/2018	2	7,660,855	8,017,188	8,017,188	809,208	0	0	0	0	375,403	6,093,457	2.710
000000-00-0	CONTRARIAN DISTRESSED REAL ESTATE DEBT FUND, L.P.		WILMINGTON	DE	CONTRARIAN DRE IV MANAGEMENT, LLC	2.B	07/30/2019	2	8,375,728	7,026,603	7,026,603	(794,796)	0	0	0	0	(46,993)	4,374,272	3.300
000000-00-0	SIH DEBT OPPORTUNITIES FUND II, L.P.		WILMINGTON	DE	SDOF II GP, LP	2.B	11/07/2019	2	7,888,878	10,066,549	10,066,549	2,824,765	0	0	0	0	(788,635)	9,942,437	5.000
000000-00-0	SCULPTOR REAL ESTATE FUND IV L.P.		WILMINGTON	DE	SCULPTOR REAL ESTATE CAPITAL IV LP	2.B	12/20/2019	2	3,256,094	3,341,842	3,341,842	404,408	0	0	0	0	(472,349)	20,956,957	2.480
000000-00-0	GLP CAPITAL PARTNERS IV LP		WILMINGTON	DE	GLP CAPITAL PARTNERS IV GP LP	2.B	08/31/2020	2	8,612,611	8,612,611	8,612,611	82,298	0	0	0	0	(5,234,464)	9,065,862	2.290
000000-00-0	SABAL STRATEGIC OPPORTUNITIES FUND L.P.		WILMINGTON	DE	SSO FUND GP, L.P.	2.B	09/01/2020	2	5,853,971	5,772,658	5,772,658	(81,313)	0	0	0	0	(562,684)	12,146,029	3.000
000000-00-0	OAK STREET REAL ESTATE CAPITAL FUND V L.P.		WILMINGTON	DE	OAK STREET REAL ESTATE CAPITAL GP V LLC	2.B	09/01/2020	2	9,947,389	9,872,548	9,872,548	(38,434)	0	0	0	0	1,440,138	14,684,319	0.960
000000-00-0	VOYA COMMERCIAL MORTGAGE LENDING FUND L.P.		WILMINGTON	DE	VOYA CML GP LLC	2.B	09/01/2020		42,448,638	42,290,020	42,290,020	(158,617)	0	0	0	0	158,617	32,551,362	9.040
000000-00-0	WATERTON RESIDENTIAL PROPERTY VENTURE XIV, L.P.		WILMINGTON	DE	WATERTON VENTURE XIV GP, L.L.C.	2.B	11/01/2020	2	1,321,056	1,514,062	1,514,062	193,006	0	0	0	0	(5,157)	4,678,944	0.530
000000-00-0	CROW HOLDINGS REALTY PARTNERS IX, L.P.		WILMINGTON	DE	CROW HOLDINGS REALTY ADVISORS IX, L.P.	2.B	11/01/2020	2	5,041,520	5,271,303	5,271,303	229,783	0	0	0	0	297,268	3,111,609	0.590
000000-00-0	MILESTONE REAL ESTATE INVESTORS V, LP		WILMINGTON	DE	MREI V GP, LLC	2.B	05/31/2021		3,430,427	3,365,351	3,365,351	(65,076)	0	0	0	0	159,613	6,569,573	1.330
000000-00-0	KAYNE ANDERSON REAL ESTATE PARTNERS VI, L.P.		WILMINGTON	DE	KAYNE ANDERSON REAL ESTATE ADVISORS VI,	2.B	06/01/2021		1,890,000	1,598,134	1,598,134	(291,866)	0	0	0	0	3,804	16,110,000	1.130
BGH696-T1-7	PROMENADE HOLDCO LLC INTERESTS			US	PROMENADE HOLDCO LLC INTERESTS	2.B	08/21/2019		4,412,741	9,794,413	4,412,741	0	0	0	0	0	1,690,683	0	0.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated									110,139,908	116,543,283	111,161,610	3,113,366	0	0	0	0	(2,984,756)	140,284,821	XXX
000000-00-0	SPC Opportunities Fund LP		CAMANA BAY	CYM	SPC Opps Fund GP LP	2.B	10/19/2018	1	34,253,633	34,253,633	34,253,633	(4,066,035)	0	0	0	0	7,450,833	29,842,582	19.570
2599999. Joint Venture Interests - Other - Unaffiliated									34,253,633	34,253,633	34,253,633	(4,066,035)	0	0	0	0	7,450,833	29,842,582	XXX
29226R-AA-5	EMPLOYERS MUTUAL CASUALTY COMPANY			IA	EMPLOYERS MUTUAL CASUALTY COMPANY	2.A FE	08/15/2019		12,025,000	12,866,751	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	2.A FE	08/15/2019		1,850,000	1,979,500	1,850,000	0	0	0	0	0	106,375	0	0.000
309588-AC-5	FARMERS EXCHANGE CAPITAL			DE	FARMERS EXCHANGE CAPITAL	2.A FE	04/01/2017		12,249,400	12,292,306	11,438,864	0	(185,499)	0	0	0	705,000	0	0.000
309588-AC-5	FARMERS EXCHANGE CAPITAL	O		DE	FARMERS EXCHANGE CAPITAL	2.A FE	04/01/2017		3,037,851	3,048,492	2,836,719	0	(45,987)	0	0	0	174,840	0	0.000
309588-AE-1	FARMERS EXCHANGE CAPITAL			CA	FARMERS EXCHANGE CAPITAL	2.A FE	04/01/2017		5,860,220	7,269,273	5,809,154	0	(12,260)	0	0	0	360,000	0	0.000
30958P-AA-1	FARMERS EXCHANGE CAPITAL II	O		CA	FARMERS EXCHANGE CAPITAL II	2.A FE	09/27/2018		3,159,645	3,805,189	3,135,618	0	(7,891)	0	0	0	184,530	0	0.000
30958Q-AA-9	FARMERS EXCHANGE CAPITAL III	O		DE	FARMERS EXCHANGE CAPITAL III	2.A FE	09/27/2018		10,941,029	13,279,322	10,943,189	0	633	0	0	0	599,940	0	0.000
309601-AA-0	FARMERS INSURANCE EXCHANGE			CA	FARMERS INSURANCE EXCHANGE	2.A FE	04/25/2011		6,167,446	5,812,169	5,444,490	0	(160,339)	0	0	0	434,700	0	0.000
309601-AE-2	FARMERS INSURANCE EXCHANGE	O		CA	FARMERS INSURANCE EXCHANGE	2.A FE	10/10/2017		5,507,700	6,350,903	5,506,621	0	(274)	0	0	0	261,085	0	0.000
401378-AA-2	GUARDIAN LIFE INSURANCE COMPANY OF AMERICA			NY	GUARDIAN LIFE INSURANCE COMPANY OF AMERI	1.D FE	10/01/2009		4,814,183	6,937,395	4,776,508	0	(4,535)	0	0	0	341,094	0	0.000
468502-AA-7	JACKSON NATIONAL LIFE INSURANCE CO			MI	JACKSON NATIONAL LIFE INSURANCE CO	2.A FE	02/05/2010		4,769,656	5,099,825	4,419,424	0	(72,304)	0	0	0	324,859	0	0.000
468502-AA-7	JACKSON NATIONAL LIFE INSURANCE CO	O		MI	JACKSON NATIONAL LIFE INSURANCE CO	2.A FE	04/01/2017		3,463,630	3,416,089	3,139,824	0	(78,958)	0	0	0	217,605	0	0.000
575767-AG-3	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	05/27/2009		740,325	1,230,039	741,920	0	188	0	0	0	66,563	0	0.000
575767-AJ-7	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	09/06/2019		518,592	523,370	510,050	0	(3,790)	0	0	0	21,500	0	0.000
575767-AM-0	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	02/28/2019		21,250,000	26,442,173	21,250,000	0	0	0	0	0	1,078,863	0	0.000
604074-AA-2	MINNESOTA LIFE INSURANCE CO			MN	MINNESOTA LIFE INSURANCE CO	1.F FE	04/01/2017		11,844,002	11,527,472	10,640,185	0	(275,893)	0	0	0	783,750	0	0.000
628312-AB-6	MUTUAL OF OMAHA INSURANCE CO			NE	MUTUAL OF OMAHA INSURANCE CO	1.G FE	10/12/2010		2,512,510	3,422,754	2,527,311	0	1,783	0	0	0	180,700	0	0.000
628312-AB-6	MUTUAL OF OMAHA INSURANCE CO	O		NE	MUTUAL OF OMAHA INSURANCE CO	1.G FE	10/12/2010		2,763,642	3,738,701	2,776,601	0	1,558	0	0	0	197,380	0	0.000
636792-AA-1	NATIONAL LIFE INSURANCE CO			VT	NATIONAL LIFE INSURANCE CO	1.G FE	09/18/2009		2,218,722	3,483,558	2,210,939	0	(2,180)	0	0	0	216,300	0	0.000
636792-AA-1	NATIONAL LIFE INSURANCE CO	O		VT	NATIONAL LIFE INSURANCE CO	1.G FE	09/18/2009		3,097,066	4,077,910	2,997,788	0	(13,332)	0	0	0	259,350	0	0.000
636792-AB-9	NATIONAL LIFE INSURANCE CO			VT	NATIONAL LIFE INSURANCE CO	1.G FE	07/10/2018		7,238,750	8,711,964	7,238,973	0	58	0	0	0	380,625	0	0.000
636792-AB-9	NATIONAL LIFE INSURANCE CO	C		VT	NATIONAL LIFE INSURANCE CO	1.G FE	04/23/2019		246,250	300,413	246,317	0	18	0	0	0	13,125	0	0.000
636792-AB-9	NATIONAL LIFE INSURANCE CO	O		VT	NATIONAL LIFE INSURANCE CO	1.G FE	07/10/2018		20,745,215	24,934,241	20,745,505	0	70	0	0	0	1,089,375	0	0.000
638671-AC-1	NATIONWIDE MUTUAL INSURANCE CO	C		OH	NATIONWIDE MUTUAL INSURANCE CO	1.G FE	04/01/2017		2,812,724	2,779,218	2,604,466	0	(47,586)	0	0	0	165,000	0	0.000
638671-AC-1	NATIONWIDE MUTUAL INSURANCE CO	O		OH	NATIONWIDE MUTUAL INSURANCE CO	1.G FE	04/01/2017		15,469,982	15,285,697	14,324,563	0	(261,725)	0	0	0	907,500	0	0.000
638671-AE-7	NATIONWIDE MUTUAL INSURANCE CO			OH	NATIONWIDE MUTUAL INSURANCE CO	1.G FE	04/01/2017		6,814,670	7,035,409	6,406,853	0	(93,423)	0	0	0	393,750	0	0.000
638671-AK-3	NATIONWIDE MUTUAL INSURANCE CO			OH	NATIONWIDE MUTUAL INSURANCE CO	1.G FE	10/14/2011		2,431,278	3,460,591	2,361,292	0	(9,621)	0	0	0	187,500	0	0.000
638671-AK-3	NATIONWIDE MUTUAL INSURANCE CO	O		OH	NATIONWIDE MUTUAL INSURANCE CO	1.G FE	10/14/2011		1,316,404	1,799,507	1,270,147	0	(6,378)	0	0	0	97,500	0	0.000
638671-AN-7	NATIONWIDE MUTUAL INSURANCE CO			OH	NATIONWIDE MUTUAL INSURANCE CO	1.G FE	04/27/2020		46,641,073	53,732,797	46,644,325	0	1,921	0	0	0	2,033,625	0	0.000
638671-AN-7	NATIONWIDE MUTUAL INSURANCE CO	C		OH	NATIONWIDE MUTUAL INSURANCE CO	1.G FE	04/27/2020		1,247,088	1,436,706	1,247,170	0	50	0	0	0	54,375	0	0.000
64952G-AF-5	NEW YORK LIFE INSURANCE CO	C		DE	NEW YORK LIFE INSURANCE CO	1.C FE	02/14/2014		5,824,688	6,811,140	5,592,930	0	(38,377)	0	0	0	303,750	0	0.000
64952G-AQ-1	NEW YORK LIFE INSURANCE CO			NY	NEW YORK LIFE INSURANCE CO	1.C FE	04/01/2019		28,320,558	35,900,509	28,319,384	0	(1,738)	0	0	0	1,250,450	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								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
64952G-AQ-1	NEW YORK LIFE INSURANCE CO	C		NY	NEW YORK LIFE INSURANCE CO	1.C FE	04/01/2019		248,195	319,400	248,240	0	11	0	0	0	11,125	0	0.000
668131-AA-3	NORTHWESTERN MUTUAL LIFE INSURANCE CO			WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.C FE	09/11/2019		346,580	354,541	338,795	0	(3,454)	0	0	0	15,158	0	0.000
668131-AA-3	NORTHWESTERN MUTUAL LIFE INSURANCE CO	C		WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.C FE	02/14/2014		3,463,119	4,254,488	3,379,548	0	(12,515)	0	0	0	181,890	0	0.000
668131-AA-3	NORTHWESTERN MUTUAL LIFE INSURANCE CO	0		WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.C FE	04/01/2017		15,850,875	17,727,035	15,395,693	0	(103,609)	0	0	0	757,875	0	0.000
668138-AA-8	NORTHWESTERN MUTUAL LIFE INSURANCE CO			WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.C FE	09/21/2017		4,153,732	4,976,854	4,162,581	0	5,068	0	0	0	169,400	0	0.000
668138-AA-8	NORTHWESTERN MUTUAL LIFE INSURANCE CO	0		WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.C FE	09/21/2017		11,475,505	13,007,686	11,477,568	0	502	0	0	0	442,750	0	0.000
668138-AE-0	NORTHWESTERN MUTUAL LIFE INSURANCE CO			WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.C FE	03/15/2021		1,245,650	1,340,858	1,245,671	0	21	0	0	0	33,302	0	0.000
677412-AF-5	OHIO NATIONAL LIFE INSURANCE CO	0		OH	OHIO NATIONAL LIFE INSURANCE CO	2.B FE	09/27/2018		14,066,708	15,269,132	13,871,574	0	(63,716)	0	0	0	790,625	0	0.000
694475-AA-2	PACIFIC LIFE INSURANCE CO			CA	PACIFIC LIFE INSURANCE CO	1.F FE	04/01/2017		3,676,199	4,070,609	3,503,988	0	(39,876)	0	0	0	218,763	0	0.000
694475-AA-2	PACIFIC LIFE INSURANCE CO	0		CA	PACIFIC LIFE INSURANCE CO	1.F FE	04/01/2017		5,354,970	5,929,491	5,103,771	0	(58,070)	0	0	0	318,663	0	0.000
69448F-AA-9	PACIFIC LIFE INSURANCE CO			NE	PACIFIC LIFE INSURANCE CO	1.F FE	10/17/2017		5,347,648	6,098,361	5,346,055	0	(1,008)	0	0	0	227,900	0	0.000
69448F-AA-9	PACIFIC LIFE INSURANCE CO	C		NE	PACIFIC LIFE INSURANCE CO	1.F FE	10/31/2017		996,100	1,150,634	996,211	0	26	0	0	0	43,000	0	0.000
69448F-AA-9	PACIFIC LIFE INSURANCE CO	0		NE	PACIFIC LIFE INSURANCE CO	1.F FE	10/17/2017		11,976,452	14,037,736	11,980,542	0	1,284	0	0	0	524,600	0	0.000
707567-AC-7	PENN MUTUAL LIFE INSURANCE CO			PA	PENN MUTUAL LIFE INSURANCE CO	1.F FE	06/24/2010		1,316,975	2,018,425	1,326,001	0	1,143	0	0	0	104,844	0	0.000
707567-AE-3	PENN MUTUAL LIFE INSURANCE CO			PA	PENN MUTUAL LIFE INSURANCE CO	1.F FE	04/22/2021		19,981,750	21,676,055	19,981,129	0	(621)	0	0	0	475,918	0	0.000
707567-AE-3	PENN MUTUAL LIFE INSURANCE CO	C		PA	PENN MUTUAL LIFE INSURANCE CO	1.F FE	04/22/2021		250,484	271,630	250,479	0	(5)	0	0	0	5,964	0	0.000
71909V-AA-2	PHOENIX LIFE INSURANCE CO			CT	PHOENIX LIFE INSURANCE CO	3.A FE	03/26/2012		28,868,440	35,690,780	31,063,381	0	321,937	0	0	0	2,867,293	0	0.000
71909V-AA-2	PHOENIX LIFE INSURANCE CO	0		CT	PHOENIX LIFE INSURANCE CO	3.A FE	03/26/2012		8,906,400	11,009,300	9,581,270	0	99,328	0	0	0	884,455	0	0.000
878091-BC-0	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER			NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	1.D FE	12/11/2009		10,857,970	12,516,244	10,471,046	0	(72,810)	0	0	0	573,345	0	0.000
878091-BC-0	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER	0		NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	1.D FE	04/01/2017		20,660,250	23,372,627	19,987,993	0	(154,092)	0	0	0	1,070,655	0	0.000
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER			NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	1.D FE	05/04/2020		499,335	523,404	499,360	0	13	0	0	0	16,500	0	0.000
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER	C		NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	1.D FE	01/07/2021		262,668	261,702	262,401	0	(266)	0	0	0	8,250	0	0.000
95765P-AA-7	WESTERN AND SOUTHERN LIFE INSURANCE CO			OH	WESTERN AND SOUTHERN LIFE INSURANCE CO	1.F FE	01/17/2019		12,467,675	17,082,758	12,469,125	0	529	0	0	0	643,750	0	0.000
95765P-AE-9	WESTERN AND SOUTHERN LIFE INSURANCE CO			OH	WESTERN AND SOUTHERN LIFE INSURANCE CO	1.F FE	04/21/2021		5,971,620	6,714,894	5,971,831	0	211	0	0	0	112,500	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated									446,144,597	518,466,025	440,896,384	0	(1,395,780)	0	0	0	24,580,969	0	XXX
BGH670-7T-5	PROMENADE HOLDCO COLLATERAL LOAN			US	PROMENADE HOLDCO COLLATERAL LOAN	2.B	08/21/2019		35,980,987	35,980,987	35,980,987	0	0	0	0	0	2,052,726	0	0.000
BGH6BD-0J-1	ROSALES COLLATERAL LOAN FUNDED			US	ROSALES COLLATERAL LOAN FUNDED	2.B	12/06/2019		46,437,790	46,437,790	46,437,790	0	0	0	0	0	2,078,183	0	0.000
BGH6DV-Z2-8	ULMUS COLLATERAL LOAN FUNDED			US	ULMUS COLLATERAL LOAN FUNDED	2.B	12/06/2019		47,067,879	47,067,879	47,067,879	0	0	0	0	0	3,910,366	0	0.000
BGH6PL-YA-0	HYPERSCALE FUNDING COLLATERAL LOAN			NY	HYPERSCALE FUNDING COLLATERAL LOAN	2.B	07/08/2020		21,187,500	21,187,500	21,187,500	0	0	0	0	0	769,833	0	0.000
BGH6SA-J0-0	FITZCARRALDO COLL LOAN FUNDED			CA	FITZCARRALDO COLL LOAN FUNDED	2.B	08/11/2020		29,680,429	29,680,429	29,680,429	0	0	0	0	0	1,504,704	0	0.000
BGH6SA-TE-9	MOLLY AIDA COLLATERAL LOAN FUNDED			CA	MOLLY AIDA COLLATERAL LOAN FUNDED	2.B	08/11/2020		35,329,623	35,329,623	35,329,635	0	11	0	0	0	1,000,066	0	0.000
BGH79L-5T-7	ORINOCO COLLATERAL LOAN FUNDED			US	ORINOCO COLLATERAL LOAN FUNDED	2.B	10/05/2021		22,324,280	22,324,280	22,324,280	0	0	0	0	0	0	0	0.000
BGH79L-81-5	CAMPA COLLATERAL LOAN FUNDED			US	CAMPA COLLATERAL LOAN FUNDED	2.B	10/05/2021		12,421,036	12,421,036	12,421,036	0	0	0	0	0	0	0	0.000
BGH7BP-GB-2	GORES PIPE LLC SR SEC REV FUNDED - ABS			US	GORES PIPE LLC SR SEC REV FUNDED - ABS	2.B	07/19/2021		7,996,498	7,996,498	7,996,498	0	0	0	0	0	291	0	0.000
BGH7BP-HA-3	GORES PIPE LLC SR SEC REV UNFUNDED - ABS			US	GORES PIPE LLC SR SEC REV UNFUNDED - ABS	2.B	08/09/2021		95,040	2	95,040	0	0	0	0	0	14,668	0	0.000
BGH7FS-GD-8	HYPNOS HOLDCO COLLATERAL LOAN FUND			US	HYPNOS HOLDCO COLLATERAL LOAN FUND	2.B	10/22/2021		2,372,337	2,372,337	2,372,337	0	0	0	0	0	0	0	0.000
2999999. Collateral Loans - Unaffiliated									260,893,398	260,798,360	260,893,409	0	11	0	0	0	11,330,836	0	XXX
4899999. Total - Unaffiliated									1,209,155,470	1,381,294,237	1,286,337,820	48,496,307	(1,395,769)	0	0	0	53,176,344	334,593,103	XXX
4999999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
5099999 - Totals									1,209,155,470	1,381,294,237	1,286,337,820	48,496,307	(1,395,769)	0	0	0	53,176,344	334,593,103	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	0	1B ...$	0	1C ...$	70,160,410	1D ...$	58,499,278	1E ...$	0	1F ...$ 77,569,317 1G ...$ 113,602,250
1B	2A ...$	66,548,903	2B ...$	747,366,902	2C ...$	0					
1C	3A ...$	40,644,652	3B ...$	106,987,963	3C ...$	0					
1D	4A ...$	0	4B ...$	0	4C ...$	0					
1E	5A ...$	0	5B ...$	0	5C ...$	0					
1F	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
40166@-10-4	GUGGENHEIM PRT OPP INV GRADE SEC L		CA	GUGGENHEIM PRT OPP INV GRADE SEC L	03/01/2011		906,630	0	0	0.000
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							906,630	0	0	XXX
000000-00-0	GENERAL ATLANTIC INVESTMENT PARTNERS 2017, L.P.	NEW YORK	NY	GENERAL ATLANTIC INVESTMENT PARTNERS 201	04/26/2018	1	0	3,477,275	0	0.700
000000-00-0	WHITE HORSE LIQUIDITY PARTNERS II LP	WILMINGTON	DE	WHITE HORSE LIQUIDITY PARTNERS INC	09/20/2018	1	0	9,983,012	0	1.390
000000-00-0	SK CAPITAL PARTNERS V-A LP	GRAND CAYMAN	CYM	SK Capital Investment V LP	10/09/2018	1	0	5,828,143	0	0.790
000000-00-0	SIRIS PARTNERS IV, L.P.	WILMINGTON	DE	SIRIS PARTNERS GP IV, L.P.	03/15/2019	1	0	695,870	0	0.230
000000-00-0	Global Infrastructure Partners IV-A/B, L.P	WILMINGTON	DE	Global Infrastructure Investors IV, LLC.	02/01/2019	1	0	2,475,392	0	0.200
000000-00-0	Fortress Credit Opportunities Fund V (A-1) L.P.	WILMINGTON	CYM	FCO Fund V GP LLC	04/30/2019	1	0	5,365,008	0	0.500
000000-00-0	Trident VIII, L.P.	GRAND CAYMAN	CYM	Trident Capital VIII, L.P.	04/05/2019	1	0	6,499,193	0	0.270
000000-00-0	Whitehorse Liquidity Partners III, LP	WILMINGTON	DE	Whitehorse Liquidity Partners Inc.	04/01/2021	1	0	10,495,928	0	0.690
000000-00-0	Vista Equity Partners Fund VII, L.P (B class)	GRAND CAYMAN	CYM	Vista Equity Partners Fund VII GP, L.P.	04/29/2019	1	0	3,674,915	0	0.180
000000-00-0	WCAS XIII, L.P.	NEW YORK	DE	WCAS XIII ASSOCIATES LLC	06/21/2019	1	0	3,612,096	0	0.220
000000-00-0	GREAT HILL EQUITY PARTNERS VII, L.P.	BOSTON	DE	GREAT HILL PARTNERS GP VII, L.P.	07/01/2019	1	0	2,843,842	0	0.350
000000-00-0	VERITAS CAPITAL FUND VII, L.P.	NEW YORK	DE	VERITAS CAPITAL PARTNERS VII, LLC	08/16/2019	1	0	7,717,205	0	0.180
000000-00-0	CLEARLAKE CAPITAL PARTNERS VI L.P.	WILMINGTON	CYM	CLEARLAKE CAPITAL PARTNERS VI GP LP	12/31/2019	1	0	5,561,969	0	0.140
000000-00-0	BLACKSTONE LIFE SCIENCES V L.P.	WILMINGTON	DE	BXLS V LLC	12/31/2019	1	0	522,884	0	0.110
000000-00-0	INSIGHT PARTNERS XI L.P.	GRAND CAYMAN	DE	INSIGHT ASSOCIATES XI L.P.	12/17/2019	1	0	4,680,000	0	0.270
000000-00-0	CLAYTON, DUBILIER & RICE FUND XI, L.P.	GRAND CAYMAN	CYM	CD&R ASSOCIATES XI, L.P.	09/01/2020	1	0	617,052	0	0.000
000000-00-0	NEW MOUNTAIN PARTNERS VI, L.P.	WILMINGTON	DE	NEW MOUNTAIN INVESTMENTS VI, L.L.C.	09/01/2020	1	0	475,579	0	0.000
000000-00-0	STERLING GROUP PARTNERS V L.P.	GRAND CAYMAN	CYM	STERLING GROUP PARTNERS V GP, L.P.	09/01/2020		0	187,531	0	0.000
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP		DE	WHITEHORSE LIQUIDITY PARTNERS INC	09/01/2020		0	6,209,080	0	0.000
000000-00-0	FITZCARRALDO EQUITY FUNDED		US	FITZCARRALDO EQUITY FUNDED	08/11/2020		7,573,090	0	0	0.000
000000-00-0	MOLLY AIDA EQUITY FUNDED		US	MOLLY AIDA EQUITY FUNDED	08/11/2020		8,886,751	0	0	0.000
000000-00-0	BAIN CAPITAL FUND XIII, L.P.		DE	BAIN CAPITAL XIII GENERAL PARTNER, LLC	11/01/2020		0	930,000	0	0.000
000000-00-0	T-VIII CELESTIAL CO-INVEST LP		DE	TRIDENT CAPITAL VIII, L.P.	04/01/2021		0	10,000,000	0	0.000
000000-00-0	INVESCO CLO EQUITY FUND 3 LP		US	Various	06/15/2021		8,074,672	0	0	0.000
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS GPSOF LP		DE	WHITEHORSE LIQUIDITY PARTNERS GPSOF GP I	06/01/2021		0	17,538,083	0	0.000
000000-00-0	INSIGHT PARTNERS XII, L.P.		CYM	INSIGHT ASSOCIATES XII, L.P.	08/01/2021		1,875,000	750,000	0	0.000
000000-00-0	HYPNOS HOLDCO LLC INTERESTS FUNDED		US	HYPNOS HOLDCO LLC INTERESTS FUNDED	10/22/2021		790,779	0	0	0.000
000000-00-0	CROSSHARBOR INSTITUTIONAL PARTNERS 2021, L.P.		DE	CROSSHARBOR INSTITUTIONAL PARTNERS 2021	11/01/2021		0	382,775	0	0.000
000000-00-0	GENERAL ATLANTIC INVESTMENT PARTNERS 2021, L.P.		DE	GENERAL ATLANTIC GP 2021, LLC	12/01/2021		0	1,998,813	0	0.000
000000-00-0	TRIDENT IX, L.P.		CYM	TRIDENT CAPITAL IX, L.P.	12/01/2021		0	0	0	0.000
BGH6E2-QY-1	ROSALES HOLDCO EQUITY FUNDED		US	ROSALES HOLDCO EQUITY FUNDED	12/06/2019		155,307	0	0	0.000
BGH6E2-R0-4	ULMUS HOLDCO EQUITY FUNDED		US	ULMUS HOLDCO EQUITY FUNDED	12/06/2019		225,004	0	0	0.000
BGH79L-60-9	ORINOCO FUNDING EQUITY FUNDED		US	ORINOCO FUNDING EQUITY FUNDED	10/05/2021		7,441,427	0	0	0.000
BGH79L-84-9	CAMPA FUNDING EQUITY FUNDED		US	CAMPA FUNDING EQUITY FUNDED	10/05/2021		4,140,345	0	0	0.000
BGH7BP-HJ-4	G-PIPE LLC INTERESTS FUNDED		US	G-PIPE LLC INTERESTS FUNDED	07/19/2021		119,975	0	0	0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated							39,282,349	112,521,645	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	2	0	3,803,980	0	2.710
000000-00-0	CONTRARIAN DISTRESSED REAL ESTATE DEBT FUND, L.P.	WILMINGTON	DE	CONTRARIAN DRE IV MANAGEMENT, LLC	07/30/2019	2	0	3,184,758	0	3.300
000000-00-0	SCULPTOR REAL ESTATE FUND IV L.P.	WILMINGTON	DE	SCULPTOR REAL ESTATE CAPITAL IV LP	12/20/2019	2	0	1,433,639	0	2.480
000000-00-0	GLP CAPITAL PARTNERS IV LP	WILMINGTON	DE	GLP CAPITAL PARTNERS IV GP LP	08/31/2020	2	0	7,523,175	0	2.290
000000-00-0	SABAL STRATEGIC OPPORTUNITIES FUND L.P.	WILMINGTON	DE	SSO FUND GP, L.P.	09/01/2020	2	0	6,337,214	0	0.000
000000-00-0	OAK STREET REAL ESTATE CAPITAL FUND V L.P.	WILMINGTON	DE	OAK STREET REAL ESTATE CAPITAL GP V LLC	09/01/2020	2	0	4,896,000	0	0.960
000000-00-0	VOYA COMMERCIAL MORTGAGE LENDING FUND L.P.		DE	VOYA CML GP LLC	09/01/2020		0	42,448,638	0	0.000
000000-00-0	WATERTON RESIDENTIAL PROPERTY VENTURE XIV, L.P.	WILMINGTON	DE	WATERTON VENTURE XIV GP, L.L.C.	11/01/2020	2	0	1,290,573	0	0.530
000000-00-0	CROW HOLDINGS REALTY PARTNERS IX, L.P.	WILMINGTON	DE	CROW HOLDINGS REALTY ADVISORS IX, L.P.	11/01/2020	2	0	5,041,520	0	0.590
000000-00-0	MILESTONE REAL ESTATE INVESTORS V, LP		DE	MREI V GP, LLC	05/31/2021		0	3,430,427	0	0.000
000000-00-0	KAYNE ANDERSON REAL ESTATE PARTNERS VI, L.P.		DE	KAYNE ANDERSON REAL ESTATE ADVISORS VI,	06/01/2021		0	1,890,000	0	0.000
BGH696-T1-7	PROMENADE HOLDCO LLC INTERESTS		US	PROMENADE HOLDCO LLC INTERESTS	08/21/2019		668,741	0	0	0.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated							668,741	81,279,923	0	XXX
000000-00-0	SPC Opportunities Fund LP	CAMANA BAY	CYM	SPC Opps Fund GP LP	10/19/2018	1	0	3,199,292	0	19.570
2599999. Joint Venture Interests - Other - Unaffiliated							0	3,199,292	0	XXX
636792-AA-1	NATIONAL LIFE INSURANCE CO		VT	NATIONAL LIFE INSURANCE CO	03/30/2021		153,539	0	0	0.000
668138-AE-0	NORTHWESTERN MUTUAL LIFE INSURANCE CO		WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	03/15/2021		1,245,650	0	0	0.000
707567-AE-3	PENN MUTUAL LIFE INSURANCE CO		PA	PENN MUTUAL LIFE INSURANCE CO	04/22/2021		20,232,234	0	0	0.000
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER		NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	01/07/2021		262,668	0	0	0.000
95765P-AE-9	WESTERN AND SOUTHERN LIFE INSURANCE CO		OH	WESTERN AND SOUTHERN LIFE INSURANCE CO	04/21/2021		5,971,620	0	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated							27,865,710	0	0	XXX
BGH670-7T-5	PROMENADE HOLDCO COLLATERAL LOAN		US	PROMENADE HOLDCO COLLATERAL LOAN	08/21/2019		6,020,676	0	0	0.000
BGH6BD-0J-1	ROSALES COLLATERAL LOAN FUNDED		US	ROSALES COLLATERAL LOAN FUNDED	12/18/2019		621,227	0	0	0.000
BGH6DV-Z2-8	ULMUS COLLATERAL LOAN FUNDED		US	ULMUS COLLATERAL LOAN FUNDED	12/18/2019		900,017	0	0	0.000

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
BGH6SA-J0-0	FITZCARRALDO COLL LOAN FUNDED		CA	FITZCARRALDO COLL LOAN FUNDED	08/11/2020		22,719,269	0	0	0.000
BGH6SA-TE-9	MOLLY AIDA COLLATERAL LOAN FUNDED		CA	MOLLY AIDA COLLATERAL LOAN FUNDED	08/11/2020		26,660,254	0	0	0.000
BGH79L-5T-7	ORINOCO COLLATERAL LOAN FUNDED		US	ORINOCO COLLATERAL LOAN FUNDED	10/05/2021		22,324,280	0	0	0.000
BGH79L-81-5	CAMPA COLLATERAL LOAN FUNDED		US	CAMPA COLLATERAL LOAN FUNDED	10/05/2021		12,421,036	0	0	0.000
BGH7BP-GB-2	GORES PIPE LLC SR SEC REV FUNDED - ABS		US	GORES PIPE LLC SR SEC REV FUNDED - ABS	07/26/2021		11,833,048	0	0	0.000
BGH7BP-HA-3	GORES PIPE LLC SR SEC REV UNFUNDED - ABS		US	GORES PIPE LLC SR SEC REV UNFUNDED - ABS	08/09/2021		95,040	0	0	0.000
BGH7FS-GD-8	HYPNOS HOLDCO COLLATERAL LOAN FUND		US	HYPNOS HOLDCO COLLATERAL LOAN FUND	10/22/2021		2,372,337	0	0	0.000
2999999. Collateral Loans - Unaffiliated							105,967,183	0	0	XXX
BGH71S-02-4	G-CRATON HOLDINGS LLC FUNDED		US	G-CRATON HOLDINGS LLC FUNDED	02/19/2021		4,958,146	0	0	0.000
4699999. Any Other Class of Assets - Unaffiliated							4,958,146	0	0	XXX
4899999. Total - Unaffiliated							179,648,759	197,000,860	0	XXX
4999999. Total - Affiliated							0	0	0	XXX
5099999 - Totals							179,648,759	197,000,860	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	WHITE HORSE LIQUIDITY PARTNERS II LP	WILMINGTON	DE	WHITE HORSE LIQUIDITY PARTNERS INC	09/20/2018	08/31/2021	9,702,378	2,374,167	0	0	0	2,374,167	0	12,159,004	9,361,301	0	(2,797,703)	(2,797,703)	910,447
000000-00-0	SK CAPITAL PARTNERS V-A LP	GRAND CAYMAN	CYM	SK Capital Investment V LP	10/09/2018	01/28/2021	5,433	0	0	0	0	0	0	5,433	5,433	0	0	0	5,433
000000-00-0	SIRIS PARTNERS IV, L.P.	WILMINGTON	DE	SIRIS PARTNERS GP IV, L.P.	03/15/2019	02/22/2021	430,980	0	0	0	0	0	0	430,980	430,980	0	0	0	430,980
000000-00-0	Fortress Credit Opportunities Fund V (A-1) L.P.	WILMINGTON	CYM	FCO Fund V GP LLC	04/30/2019	10/08/2021	6,217,729	0	0	0	0	0	0	6,217,729	6,217,729	0	0	0	3,832,371
000000-00-0	Whitehorse Liquidity Partners III, LP	WILMINGTON	DE	Whitehorse Liquidity Partners Inc.	03/29/2019	11/26/2021	9,299,322	243,184	0	0	0	243,184	0	10,345,823	8,998,740	0	(1,347,083)	(1,347,083)	2,442,351
000000-00-0	WCAS XIII, L.P.	NEW YORK	DE	WCAS XIII ASSOCIATES LLC	06/21/2019	04/06/2021	44,874	0	0	0	0	0	0	44,874	44,874	0	0	0	0
000000-00-0	GREAT HILL EQUITY PARTNERS VII, L.P.	BOSTON	DE	GREAT HILL PARTNERS GP VII, L.P.	07/01/2019	08/01/2021	1,519,381	0	0	0	0	0	0	1,519,381	1,519,381	0	0	0	1,519,381
000000-00-0	VERITAS CAPITAL FUND VII, L.P.	NEW YORK	DE	VERITAS CAPITAL PARTNERS VII, LLC	08/16/2019	06/10/2021	2,105,837	0	0	0	0	0	0	2,105,837	2,105,837	0	0	0	2,105,837
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP		DE	WHITEHORSE LIQUIDITY PARTNERS INC	09/01/2020	11/29/2021	3,669,902	0	0	0	0	0	0	3,669,902	3,669,902	0	0	0	2,903,160
000000-00-0	BAIN CAPITAL FUND XIII, L.P.		DE	BAIN CAPITAL XIII GENERAL PARTNER, LLC	11/01/2020	12/22/2021	51,992	0	0	0	0	0	0	51,992	51,992	0	0	0	43,984
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS GPSOF LP		DE	WHITEHORSE LIQUIDITY PARTNERS GPSOF GP I	06/01/2021	12/30/2021	0	0	0	0	0	0	0	3,028,380	3,028,380	0	0	0	2,746,678
45032M-AG-3	ISAIL 2013 SENIOR A - ABS		NY	ISAIL 2013 SENIOR A - ABS	05/24/2013	12/29/2021	76,931	0	0	0	0	0	0	76,931	76,931	0	0	0	1,694
45032M-AH-1	ISAIL 2013 JUNIOR PART B - ABS		NY	ISAIL 2013 JUNIOR PART B - ABS	05/24/2013	12/29/2021	855	0	0	0	0	0	0	855	855	0	0	0	79
1999999. Joint Venture Interests - Common Stock - Unaffiliated							33,125,614	2,617,351	0	0	0	2,617,351	0	39,657,120	35,512,334	0	(4,144,786)	(4,144,786)	16,942,395
000000-00-0	CONTRARIAN DISTRESSED REAL ESTATE DEBT FUND, L.P.	WILMINGTON	DE	CONTRARIAN DRE IV MANAGEMENT, LLC	07/30/2019	03/16/2021	52,326	0	0	0	0	0	0	52,326	52,326	0	0	0	52,326
000000-00-0	SIH DEBT OPPORTUNITIES FUND II, L.P.	WILMINGTON	DE	SDOF II GP, LP	11/07/2019	01/29/2021	788,635	0	0	0	0	0	0	788,635	788,635	0	0	0	788,635
000000-00-0	SCULPTOR REAL ESTATE FUND IV L.P.	WILMINGTON	DE	SCULPTOR REAL ESTATE CAPITAL IV LP	12/20/2019	07/26/2021	870,067	0	0	0	0	0	0	870,067	870,067	0	0	0	825,471
000000-00-0	GLP CAPITAL PARTNERS IV LP	WILMINGTON	DE	GLP CAPITAL PARTNERS IV GP LP	08/31/2020	12/21/2021	8,972,614	0	0	0	0	0	0	8,972,614	8,972,614	0	0	0	7,294,141
000000-00-0	SABAL STRATEGIC OPPORTUNITIES FUND L.P.	WILMINGTON	DE	SSO FUND GP, L.P.	09/01/2020	08/30/2021	574,678	0	0	0	0	0	0	574,678	574,678	0	0	0	574,678
000000-00-0	OAK STREET REAL ESTATE CAPITAL FUND V L.P.	WILMINGTON	DE	OAK STREET REAL ESTATE CAPITAL GP V LLC	09/01/2020	12/23/2021	1,026,667	0	0	0	0	0	0	1,026,667	1,026,667	0	0	0	394,959
000000-00-0	WATERTON RESIDENTIAL PROPERTY VENTURE XIV, L.P.	WILMINGTON	DE	WATERTON VENTURE XIV GP, L.L.C.	11/01/2020	05/17/2021	5,161	0	0	0	0	0	0	5,161	5,161	0	0	0	5,161
2199999. Joint Venture Interests - Real Estate - Unaffiliated							12,290,148	0	0	0	0	0	0	12,290,148	12,290,148	0	0	0	9,935,371
000000-00-0	SPC Opportunities Fund LP	CAMANA BAY	CYM	SPC Opps Fund GP LP	10/19/2018	12/30/2021	1,347,220	0	0	0	0	0	0	1,347,220	1,347,220	0	0	0	1,056,879
2599999. Joint Venture Interests - Other - Unaffiliated							1,347,220	0	0	0	0	0	0	1,347,220	1,347,220	0	0	0	1,056,879
BGH670-7T-5	PROMENADE HOLDCO COLLATERAL LOAN		US	PROMENADE HOLDCO COLLATERAL LOAN	08/21/2019	07/19/2021	2,786,958	0	0	0	0	0	0	2,786,958	2,786,958	0	0	0	51,708
BGH6DV-Z2-8	ULMUS COLLATERAL LOAN FUNDED		US	Adjustment	12/06/2019	01/20/2021	274,516	0	0	0	0	0	0	275,992	275,992	0	0	0	0
BGH6SA-TE-9	MOLLY AIDA COLLATERAL LOAN FUNDED		CA	MOLLY AIDA COLLATERAL LOAN FUNDED	08/11/2020	11/15/2021	143,252	0	0	0	0	0	0	477,623	477,623	0	0	0	13,843
BGH7BP-GB-2	GORES PIPE LLC SR SEC REV FUNDED - ABS		US	Adjustment	07/19/2021	11/02/2021	0	0	176	0	0	176	0	3,836,726	3,841,304	0	4,579	4,579	21,140
BGH7BP-HA-3	GORES PIPE LLC SR SEC REV UNFUNDED - ABS		US	Adjustment	08/09/2021	10/29/2021	0	0	0	0	0	0	0	0	5,343,188	0	5,343,188	5,343,188	16,383
2999999. Collateral Loans - Unaffiliated							3,204,726	0	176	0	0	176	0	7,377,299	12,725,065	0	5,347,767	5,347,767	103,074
4899999. Total - Unaffiliated							49,967,708	2,617,351	176	0	0	2,617,526	0	60,671,787	61,874,768	0	1,202,981	1,202,981	28,037,720
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							49,967,708	2,617,351	176	0	0	2,617,526	0	60,671,787	61,874,768	0	1,202,981	1,202,981	28,037,720

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	35.7002	364,142	1,020,000	234,524	0	8,420	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	33.5230	341,934	1,020,000	217,304	0	7,817	0	0	0.000	3.697	N/A	0	0	02/02/2018	03/15/2064
911759-KZ-0	US DEPARTMENT OF HOUSING AND URBAN DEVEL	.C			1.A	335,000	100.3060	336,025	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	US DEPARTMENT OF HOUSING AND URBAN DEVEL	.C		2	1.A	353,000	100.1867	353,659	353,000	353,000	0	0	0	0	3.460	3.460	FA	5,089	12,214	11/09/2011	08/01/2031
911759-MK-1	HOUSING URBAN DEVELOPMNT	.C		2	1.A	150,000	105.0335	157,550	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	US DEPARTMENT OF HOUSING AND URBAN DEVEL	.C		2	1.A	147,000	106.2383	156,170	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	69.0082	66,247,872	96,000,000	52,534,767	0	1,588,685	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	61.5815	349,511,961	567,560,000	294,249,453	0	10,981,765	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	61.4468	353,982,725	576,080,000	282,703,106	0	7,890,420	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	61.3279	356,060,588	580,585,000	286,780,942	0	7,857,953	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	60.9515	353,860,028	580,560,000	280,872,205	0	7,843,300	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	60.6083	129,610,850	213,850,000	102,577,179	0	2,869,650	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	60.1395	214,698,015	357,000,000	158,936,229	0	4,755,641	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	59.5783	176,140,265	295,645,000	152,672,558	0	3,640,074	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	59.1295	113,232,993	191,500,000	98,513,028	0	2,340,962	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	58.9326	121,754,752	206,600,000	105,601,326	0	2,510,705	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	125.2266	62,613	50,000	50,039	0	(5)	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	133.9570	328,195	245,000	262,583	0	(1,536)	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	133.9570	288,008	215,000	230,431	0	(1,348)	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	100.9375	3,028,125	3,000,000	3,001,872	0	(3,176)	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	102.5664	3,333,408	3,250,000	3,276,928	0	(9,840)	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	101.3477	5,067,385	5,000,000	4,997,957	0	2,421	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	102.4727	2,151,927	2,100,000	2,100,304	0	(255)	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	104.1055	4,164,220	4,000,000	4,002,443	0	(1,227)	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	104.1680	208,336	200,000	201,877	0	(854)	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	104.1680	291,670	280,000	282,629	0	(1,195)	0	0	2.750	2.294	FA	2,908	7,700	03/17/2017	02/15/2024
912828-X4-7	UNITED STATES TREASURY	.SD			1.A	750,501	100.5679	754,259	750,000	750,035	0	(105)	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	97.8125	1,105,281	1,130,000	1,132,102	0	(627)	0	0	0.375	0.319	AO	726	4,238	05/29/2020	04/30/2025
91282C-AZ-4	UNITED STATES TREASURY	.C			1.A	3,398,566	97.0234	3,395,819	3,500,000	3,400,619	0	2,052	0	0	0.375	1.119	MN	1,154	0	12/01/2021	11/30/2025
91282C-BT-7	UNITED STATES TREASURY	.C			1.A	3,228,302	98.1523	3,189,950	3,250,000	3,231,393	0	3,091	0	0	0.750	0.888	MS	6,228	12,188	04/12/2021	03/31/2026
91282C-CZ-2	UNITED STATES TREASURY	.C			1.A	493,381	98.2773	491,387	500,000	493,639	0	258	0	0	0.875	1.151	MS	1,118	0	10/20/2021	09/30/2026
91282C-DN-8	UNITED STATES TREASURY	.C			1.A	1,500,767	100.1328	1,501,992	1,500,000	1,500,766	0	(1)	0	0	1.000	0.982	JD	701	0	12/29/2021	12/15/2024
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,657,884,834	XXX	2,266,172,105	3,697,375,000	1,845,793,237	0	52,283,045	0	0	XXX	XXX	XXX	132,852	495,886	XXX	XXX
38373A-TV-8	GNR 2009-068 ZC - CMO/RMBS	.CF		4	1.A	2,414,543	117.8114	2,827,943	2,400,398	2,402,330	0	(948)	0	0	5.500	5.505	MON	11,002	128,171	05/11/2010	08/16/2039
38373A-UC-8	GNR 2009-068 ZH - CMO/RMBS	.CF		4	1.A	2,430,376	114.9626	2,759,560	2,400,398	2,403,422	0	(2,723)	0	0	5.500	5.448	MON	11,002	128,171	05/11/2010	08/16/2039
38373A-UY-0	GNR 2009-068 ZD - CMO/RMBS	.C		4	1.A	749,863	115.0951	840,349	730,134	731,222	0	(1,686)	0	0	6.000	5.828	MON	3,651	42,417	09/23/2009	08/16/2039
38373A-UY-0	GNR 2009-068 ZD - CMO/RMBS	.CF		4	1.A	1,896,215	115.0951	2,097,260	1,822,197	1,827,210	0	(6,093)	0	0	6.000	5.730	MON	9,111	105,860	05/11/2010	08/16/2039
38374F-P6-5	GNR 0418B Z - CMO/RMBS	.C		4	1.A	633,374	107.0606	591,093	552,111	602,026	0	3,400	0	0	4.500	1.978	MON	2,070	24,845	09/28/2012	03/16/2034
38374F-PZ-1	GNR 2004-011 ZH - CMO/RMBS	.C		4	1.A	373,147	106.2425	363,148	341,810	362,170	0	1,508	0	0	4.500	2.957	MON	1,282	15,381	09/28/2012	02/16/2034
38374T-P4-0	GNR 2009-035 EZ - CMO/RMBS	.C		4	1.A	641,213	119.5542	746,427	624,342	627,285	0	(940)	0	0	6.000	5.854	MON	3,122	36,271	09/23/2009	05/20/2039
38374T-P4-0	GNR 2009-035 EZ - CMO/RMBS	.O		4	1.A	1,774,292	119.5542	1,867,696	1,562,217	1,689,309	0	(20,088)	0	0	6.000	4.697	MON	7,811	90,756	09/27/2018	05/20/2039
38374T-Q2-3	GNR 2009-035 BZ - CMO/RMBS	.C		4	1.A	588,869	120.3251	689,914	573,375	576,434	0	(3,237)	0	0	6.000	5.860	MON	2,867	33,310	09/23/2009	05/16/2039
38374T-Q2-3	GNR 2009-035 BZ - CMO/RMBS	.CF		4	1.A	1,491,795	120.3251	1,724,937	1,433,564	1,445,399	0	(11,721)	0	0	6.000	5.773	MON	7,168	83,282	05/11/2010	05/16/2039
38374T-Q9-8	GNR 2009-035 ZN - CMO/RMBS	.C		4	1.A	103,536	108.9851	111,169	102,004	102,376	0	(5)	0	0	5.500	5.343	MON	468	5,610	09/23/2009	05/16/2039
38374T-Q9-8	GNR 2009-035 ZN - CMO/RMBS	.CF		4	1.A	263,971	108.9851	276,782	253,963	255,329	0	(31)	0	0	5.500	5.079	MON	1,164	13,968	05/11/2010	05/16/2039
38374U-E8-0	GNR 2009-043 HZ - CMO/RMBS	.C		4	1.A	517,672	111.2482	567,897	510,478	510,827	0	500	0	0	5.500	5.402	MON	2,340	28,066	09/23/2009	06/20/2039
38374U-E8-0	GNR 2009-043 HZ - CMO/RMBS	.CF		4	1.A	1,310,572	111.2482	1,417,303	1,274,000	1,277,783	0	2,396	0	0	5.500	5.281	MON	5,839	70,043	05/11/2010	06/20/2039
38374V-VT-3	GNR 2009-053 ZB - CMO/RMBS	.C		4	1.A	480,121	112.6600	525,598	466,535	468,439	0	849	0	0	6.000	5.775	MON	2,333	27,992	09/23/2009	07/16/2039
38374V-VT-3	GNR 2009-053 ZB - CMO/RMBS	.CF		4	1.A	1,215,301	112.6600	1,311,736	1,164,332	1,172,039	0	3,100	0	0	6.000	5.650	MON	5,822	69,860	05/11/2010	07/16/2039
38376C-RQ-4	GNR 2009-077 ZB - CMO/RMBS	.C		4	1.A	692,700	112.1029	766,266	683,538	683,190	0	(1,492)	0	0	5.500	5.417	MON	3,133	36,498	09/23/2009	09/16/2039
38376C-RQ-4	GNR 2009-077 ZB - CMO/RMBS			4	1.A	1,728,772	112.1029	1,912,372	1,705,908	1,705,040	0	(3,724)	0	0	5.500	5.417	MON	7,819	91,089	09/23/2009	09/16/2039
38376M-X2-8	GNR 2017-055 AZ - CMO/RMBS	.O		4	1.A	5,384,809	108.8736	5,859,498	5,381,926	5,380,790	0	(1,381)	0	0	3.500	3.507	MON	15,697	184,844	07/19/2017	04/20/2047
38376U-VR-7	GNR 2017-073 VZ - CMO/RMBS	.O		4	1.A	1,361,618	102.8032	1,445,932	1,406,504	1,394,405	0	12,766	0	0	3.500	4.010	MON	4,102	48,374	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	283,671	102.8032	301,236	293,022	289,142	0	1,781	0	0	3.500	4.141	MON	855	10,078	07/11/2017	05/20/2047
3837H1-U9-0	GNR 994 ZB - CMO/RMBS			4	1.A	49,861	99.9902	49,149	49,154	49,418	0	(5)	0	0	6.000	5.729	MON	246	2,949	12/06/2006	02/20/2029
38380K-AQ-8	GNR 2017-174 HZ - CMO/RMBS	0		4	1.A	254,721	103.1447	278,193	269,711	265,100	0	3,641	0	0	3.000	3.978	MON	674	7,981	12/08/2017	11/20/2047
38380K-DT-9	GNR 2017-176 BZ - CMO/RMBS	0		4	1.A	230,176	105.4964	243,358	230,679	230,264	0	33	0	0	3.500	3.525	MON	673	7,923	01/05/2018	11/20/2047
38380K-HX-6	GNR 2017-164 GZ - CMO/RMBS	0		4	1.A	2,039,842	105.4682	2,294,494	2,175,532	2,094,470	0	16,780	0	0	3.000	3.631	MON	5,439	64,218	12/08/2017	11/20/2047
38380K-HX-6	GNR 2017-164 GZ - CMO/RMBS			4	1.A	662,286	105.4682	744,965	706,341	677,767	0	4,418	0	0	3.000	3.656	MON	1,766	20,850	12/08/2017	11/20/2047
38380U-WY-5	GNR 2018-011 Z - CMO/RMBS	0		4	1.A	2,260,812	104.2752	2,579,703	2,473,937	2,379,051	0	47,104	0	0	3.000	4.235	MON	6,185	73,026	01/10/2018	01/20/2048
38380U-WY-5	GNR 2018-011 Z - CMO/RMBS			4	1.A	822,113	104.2752	938,074	899,613	856,036	0	12,862	0	0	3.000	4.444	MON	2,249	26,555	01/10/2018	01/20/2048
38380V-ES-6	GNR 2018-019 Z - CMO/RMBS	0		4	1.A	3,659,775	103.0742	4,266,830	4,139,570	3,987,148	0	108,983	0	0	3.000	5.257	MON	10,349	122,498	02/02/2018	02/20/2048
38381A-XG-6	GNR 2018-154 Z - CMO/RMBS			4	1.A	444,358	106.6236	482,378	452,412	448,288	0	1,373	0	0	4.000	4.327	MON	1,508	17,710	01/28/2019	11/20/2048
38383D-RP-5	GNR 2021-193 JZ - CMO/RMBS			4	1.A	490,417	99.7303	499,690	501,042	490,473	0	57	0	0	2.500	2.597	MON	1,044	1,042	11/16/2021	11/20/2051
911760-GZ-3	VENDE 1995-3 2 - CMO/RMBS	0		4	1.A	2,288	108.6629	2,133	1,963	2,076	0	(45)	0	0	8.793	(68.594)	MON	14	173	04/01/2017	07/15/2025
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						37,253,078	XXX	41,383,081	37,582,709	37,386,260	0	167,433	0	0	XXX	XXX	XXX	138,802	1,619,813	XXX	XXX
38373M-4H-0	GNR 2008-090 Z - CMBS			4	1.A	1,154,392	105.3201	1,587,040	1,506,873	1,369,691	0	3,795	0	0	4.845	8.071	MON	6,084	73,008	11/07/2008	12/16/2050
38373M-4S-6	GNR 2008-092 Z - CMBS			4	1.A	610,589	102.8726	697,428	677,953	659,538	0	6,153	0	0	4.700	5.543	MON	2,655	31,067	04/24/2009	10/16/2048
38373M-5Q-9	GNR 2009-004 Z - CMBS			4	1.A	1,703,223	104.5611	1,889,155	1,806,747	1,748,608	0	6,253	0	0	5.390	6.547	MON	8,115	97,384	02/06/2009	01/16/2049
38373M-6D-7	GNR 2009-027 Z - CMBS			4	1.A	82,310	105.9638	87,219	82,310	82,310	0	0	0	0	5.366	5.376	MON	368	4,416	03/23/2009	01/16/2051
38373M-HM-5	GNR 2003-83 Z - CMBS	C		4	1.A	97,048	99.9498	84,897	84,940	91,389	0	(596)	0	0	5.187	2.815	MON	367	4,405	09/28/2012	09/16/2044
38373M-KL-3	GNR 2003-109 Z - CMBS	C		4	1.A	743,974	105.6843	681,868	645,193	694,579	0	(5,592)	0	0	5.659	2.966	MON	3,043	36,524	09/28/2012	11/16/2043
38373M-R6-9	GNR 2008-014 Z - CMBS			4	1.A	2,368,050	106.5254	3,111,003	2,920,435	2,770,224	0	15,884	0	0	4.500	6.582	MON	10,952	131,420	10/23/2008	03/16/2049
38373M-WW-6	GNR 2007-013 Z - CMBS			4	1.A	16,068	99.9498	16,796	16,805	16,390	0	37	0	0	5.000	6.079	MON	70	840	04/02/2009	09/16/2048
38373V-T8-3	GNR 2002-83 Z - CMBS			4	1.A	235,448	99.9497	207,056	207,160	225,281	0	(1,168)	0	0	6.028	3.573	MON	1,041	12,447	09/25/2012	10/16/2042
38374L-Q5-3	GNR 2005-067 Z - CMBS	CF		4	1.A	52,125	104.4453	56,709	54,295	52,951	0	85	0	0	4.723	5.553	MON	214	2,564	07/27/2010	08/16/2045
38376G-SJ-0	GNR 2010-083 Z - CMBS			4	1.A	638,227	105.7684	772,965	730,809	662,222	0	3,697	0	0	4.300	6.874	MON	2,619	30,705	06/02/2010	01/16/2052
38376G-UP-3	GNR 2010-100 Z - CMBS	CF		4	1.A	110,940	105.5101	132,758	125,825	115,586	0	603	0	0	4.300	6.758	MON	451	5,411	07/09/2010	10/16/2052
38376G-VS-6	GNR 2010-123 Z - CMBS			4	1.A	247,843	104.7325	310,889	296,841	260,595	0	1,972	0	0	3.900	7.552	MON	965	11,577	08/04/2010	10/16/2052
38378B-WL-9	GNR 2012-079 Z - CMBS	C		4	1.A	388,101	102.8300	434,998	423,026	397,078	0	1,282	0	0	2.872	3.373	MON	1,013	11,958	06/22/2012	05/16/2054
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						8,448,339	XXX	10,070,784	9,579,214	9,146,440	0	32,405	0	0	XXX	XXX	XXX	37,955	453,726	XXX	XXX
83162C-PK-3	SBAP 2005-20 B A - ABS	0		4	1.A	135,200	102.6188	131,261	127,912	131,767	0	(1,047)	0	0	4.950	2.291	MS	2,111	6,332	04/01/2017	03/01/2025
83162C-SD-6	SBAP 2008-20K A - ABS			4	1.A	502,281	110.3255	554,144	502,281	502,281	0	0	0	0	6.770	6.764	MN	5,667	34,004	11/04/2008	11/01/2028
83162C-SE-4	SBAP 2008-20L A - ABS			4	1.A	901,532	110.0833	992,436	901,532	901,532	0	0	0	0	6.220	6.217	JD	4,673	56,540	12/09/2008	12/01/2028
0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						1,539,013	XXX	1,677,841	1,531,724	1,535,580	0	(1,047)	0	0	XXX	XXX	XXX	12,451	96,876	XXX	XXX
0599999. Total - U.S. Government Bonds						1,705,125,263	XXX	2,319,303,811	3,746,068,647	1,893,861,517	0	52,481,837	0	0	XXX	XXX	XXX	322,060	2,666,300	XXX	XXX
05330G-AA-2	AUTORIDAD DEL CANAL DE PANAMA	0	C	1	1.G FE	5,158,370	121.7706	6,083,660	4,996,000	5,134,650	0	(6,819)	0	0	4.950	4.660	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	114.7500	6,885,000	6,000,000	5,966,355	0	3,872	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	116.4788	6,406,334	5,500,000	5,293,925	0	3,809	0	0	3.875	4.100	AO	44,401	213,125	04/08/2020	04/16/2050
31424E-AC-6	UNITED ARAB EMIRATES (GOVERNMENT)	C	C		1.D FE	242,463	101.0710	252,678	250,000	242,519	0	56	0	0	2.875	3.078	AO	1,438	0	10/06/2021	10/19/2041
46513Y-JJ-8	ISRAEL, STATE OF (GOVERNMENT)	0	C		1.E FE	3,220,685	122.3880	3,977,610	3,250,000	3,222,806	0	569	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	C		1.E FE	1,090,078	122.3880	1,346,268	1,100,000	1,090,853	0	201	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.C FE	1,351,598	88.7500	1,259,363	1,419,000	1,354,239	0	865	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.C FE	601,800	106.6840	629,436	590,000	597,962	0	(1,264)	0	0	6.500	6.192	MS	11,505	38,350	09/27/2018	03/13/2027
74730D-AD-5	QATAR ENERGY	C	C	1,2	1.D FE	250,000	102.9368	257,342	250,000	250,000	0	0	0	0	3.300	3.300	JJ	3,873	0	06/30/2021	07/12/2051
P06077-AA-2	AUTORIDAD DEL CANAL DE PANAMA	0	D	1	1.G FE	247,800	121.7706	292,249	240,000	246,664	0	(371)	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	108.0056	3,240,169	3,000,000	3,000,454	0	(176)	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						26,406,377	XXX	30,630,108	26,595,000	26,400,425	0	741	0	0	XXX	XXX	XXX	405,884	1,224,627	XXX	XXX
1099999. Total - All Other Government Bonds						26,406,377	XXX	30,630,108	26,595,000	26,400,425	0	741	0	0	XXX	XXX	XXX	405,884	1,224,627	XXX	XXX
13063A-5G-5	CALIFORNIA ST			1	1.C FE	150,021	166.8860	166,886	100,000	140,201	0	(1,556)	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	156.8820	1,349,185	860,000	873,824	0	(380)	0	0	7.300	7.139	AO	15,695	62,780	05/11/2010	10/01/2039

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
13063B-JC-7	CALIFORNIA ST	0		1	1.C FE	30,952,606	172.3810	33,941,819	19,690,000	29,507,073	0	(349,632)	0	0	7.600	3.852	MN	249,407	1,496,440	09/11/2017	11/01/2040
13063B-JC-7	CALIFORNIA ST			1	1.C FE	7,330,526	172.3810	8,162,240	4,735,000	7,090,866	0	(83,848)	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	102.9990	4,186,909	4,065,000	4,059,418	0	1,674	0	0	3.800	3.848	FA	64,363	154,470	07/31/2013	02/01/2025
373385-DS-9	GEORGIA ST			1,2	1.A FE	499,785	111.8010	559,005	500,000	499,838	0	7	0	0	3.950	3.953	JJ	9,875	19,750	07/25/2018	07/01/2037
452152-FP-1	ILLINOIS ST	0			1.F FE	7,156,880	116.7200	8,170,400	7,000,000	7,131,114	0	(8,413)	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	116.7200	291,800	250,000	249,696	0	19	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	136.3260	10,906,080	8,000,000	9,667,802	0	(63,736)	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	118.8380	237,676	200,000	211,208	0	(1,122)	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	101.1860	354,151	350,000	350,483	0	(1,279)	0	0	3.850	3.470	MN	1,722	13,475	05/16/2012	05/15/2026
68609T-A6-5	OREGON ST	C		1,2	1.B FE	250,000	99.0840	247,710	250,000	250,000	0	0	0	0	2.419	2.419	FA	2,520	6,299	07/09/2020	08/01/2043
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						62,041,631	XXX	68,573,862	46,000,000	60,031,521	0	(508,265)	0	0	XXX	XXX	XXX	658,247	2,935,854	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						62,041,631	XXX	68,573,862	46,000,000	60,031,521	0	(508,265)	0	0	XXX	XXX	XXX	658,247	2,935,854	XXX	XXX
010878-BA-3	ALAMEDA CNTY CALIF	0		2	1.A FE	4,213,393	110.0760	4,678,230	4,250,000	4,217,659	0	1,349	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	84.0610	1,260,915	1,500,000	767,709	0	47,082	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	82.1830	821,830	1,000,000	478,311	0	29,504	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	70.0600	1,401,200	2,000,000	1,014,088	0	38,422	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	60.3950	905,925	1,500,000	1,138,308	0	115,703	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	117.2890	293,223	250,000	266,235	0	(2,362)	0	0	4.000	2.850	MS	2,944	10,000	03/17/2020	03/15/2049
088023-JB-3	BEVERLY HILLS CALIF UNI SCH DIST	@			1.B FE	613,050	85.3040	2,132,600	2,500,000	1,323,581	0	77,191	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	66.3070	331,535	500,000	316,281	0	12,591	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	57.3750	1,577,813	2,750,000	1,395,525	0	55,931	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	60.0930	210,326	350,000	195,411	0	9,915	0	0	0.000	4.084	N/A	0	0	10/26/2018	08/01/2037
101565-YS-2	BOULDER LARIMER & WELD CNTYS COLO ST VRA	C		2	1.B FE	4,129,922	100.3810	3,784,364	3,770,000	3,770,000	0	0	0	0	5.790	5.790	JD	9,701	218,283	02/14/2014	12/15/2033
139015-QU-8	CANYON TEX INDPT SCH DIST			2	1.A FE	1,041,320	115.5710	1,155,710	1,000,000	1,029,871	0	(4,312)	0	0	4.000	3.454	FA	15,111	40,000	01/25/2019	02/15/2038
139015-QV-6	CANYON TEX INDPT SCH DIST			2	1.A FE	518,705	115.4060	577,030	500,000	513,563	0	(1,948)	0	0	4.000	3.504	FA	7,556	20,000	01/25/2019	02/15/2039
167486-ZQ-5	CHICAGO ILL	0			1.F FE	2,397,420	141.3250	2,685,175	1,900,000	2,352,211	0	(11,714)	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	141.3250	989,275	700,000	866,660	0	(4,317)	0	0	6.314	4.584	JJ	22,099	44,198	11/02/2017	01/01/2044
178882-MX-1	CLACKAMAS & WASHINGTON CNTYS ORE SCH DIS	@		3	1.B FE	502,343	66.8670	501,503	750,000	502,614	0	272	0	0	0.000	2.447	N/A	0	0	12/16/2021	06/15/2038
178882-NH-5	CLACKAMAS & WASHINGTON CNTYS ORE SCH DIS	@		3	1.B FE	693,780	47.3090	709,635	1,500,000	728,916	0	19,615	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	67.9500	339,750	500,000	291,902	0	11,445	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	49.0390	490,390	1,000,000	417,161	0	17,454	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	58.9700	294,850	500,000	281,181	0	8,652	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	54.4730	272,365	500,000	259,928	0	8,197	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	89.6860	1,654,707	1,845,000	1,047,123	0	75,365	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	42.8540	6,770,932	15,800,000	5,166,704	0	260,566	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	0		2	1.A FE	509,690	116.5480	582,740	500,000	506,762	0	(966)	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	0		2	1.A FE	1,010,770	116.3370	1,163,370	1,000,000	1,007,526	0	(1,071)	0	0	4.000	3.861	FA	15,111	40,000	10/18/2018	02/15/2038
242559-QJ-4	DEARBORN MICH	0		2	1.D FE	1,024,530	110.7810	1,107,810	1,000,000	1,015,115	0	(2,567)	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	114.5310	369,069	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	114.5310	458,124	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	130.6150	3,089,045	2,365,000	2,438,683	0	(8,097)	0	0	6.645	6.099	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	101.5540	162,486	160,000	158,498	0	165	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	85.4000	1,708,000	2,000,000	1,427,486	0	49,359	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	116.4230	873,173	750,000	774,727	0	(3,568)	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	116.1060	1,201,697	1,035,000	1,062,160	0	(3,899)	0	0	4.000	3.520	FA	15,640	41,400	01/31/2019	08/15/2039
346845-AG-5	FORT BENNING FAMILY CMNTYS LLC			1	2.C FE	1,453,621	127.7186	1,811,263	1,418,167	1,452,451	0	(438)	0	0	6.090	5.915	N/A	39,825	86,366	01/24/2019	01/15/2051
406792-2U-4	HAMDEN CONN			2	2.B FE	490,375	110.1010	550,505	500,000	491,489	0	191	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	45.2850	543,420	1,200,000	480,140	0	20,899	0	0	0.000	4.500	N/A	0	0	04/27/2018	08/01/2042
432272-GD-8	HILLSBOROUGH CALIF SCH DIST	C		3	1.A FE	182,256	63.6660	200,548	315,000	191,382	0	5,991	0	0	0.000	3.206	N/A	0	0	05/29/2020	09/01/2037
432272-GD-8	HILLSBOROUGH CALIF SCH DIST	@		3	1.A FE	60,965	63.6660	63,666	100,000	62,508	0	1,543	0	0	0.000	3.022	N/A	0	0	02/25/2021	09/01/2037
432272-GF-3	HILLSBOROUGH CALIF SCH DIST	@		3	1.A FE	662,200	58.0660	725,825	1,250,000	696,725	0	22,674	0	0	0.000	3.336	N/A	0	0	05/29/2020	09/01/2039

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
432272-GG-1	HILLSBOROUGH CALIF SCH DIST	C		3	1.A FE	126,863	55.4590	138,648	250,000	133,578	0	4,411	0	0	0.000	3.386	N/A	0	0	05/29/2020	09/01/2040
442331-3K-8	HOUSTON TEX	C		1	1.D FE	1,145,000	120.6810	1,381,797	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
44236P-MD-7	HOUSTON TEX CMNTY COLLEGE SYS			2	1.B FE	100,000	94.3290	94,329	100,000	100,000	0	0	0	0	2.259	2.259	FA	853	1,155	01/22/2021	02/15/2039
445638-AB-1	HUNT MH BORROWER LLC FEE II			2	2.B PL	39,000,000	99.6300	38,855,700	39,000,000	39,000,000	0	0	0	0	5.250	5.249	JD	56,875	2,047,500	11/27/2019	12/21/2048
50207#-AA-0	LMH FEE			2,5	2.B PL	3,582,070	102.2600	3,646,192	3,565,609	3,574,593	0	(1,544)	0	0	5.900	5.840	JD	111,851	105,185	07/18/2016	06/21/2048
50208@-AA-1	LMH FEE II			2,5	2.B PL	32,000,000	99.5900	31,868,800	32,000,000	32,000,000	0	0	0	0	4.350	4.350	JD	38,667	1,392,000	11/20/2020	06/21/2048
50208@-AB-9	LMH FEE II-2			2,5	2.B PL	4,000,000	99.8400	3,993,600	4,000,000	4,000,000	0	0	0	0	4.400	4.400	N/A	34,222	172,089	12/07/2020	06/21/2048
515390-NZ-1	LANE CNTY ORE SCH DIST NO 052 BETHEL	@		3	1.B FE	115,978	44.2310	110,578	250,000	118,519	0	2,542	0	0	0.000	2.550	N/A	0	0	02/10/2021	06/15/2051
54438C-PA-4	LOS ANGELES CALIF CMNTY COLLEGE DIST	0		1	1.B FE	7,538,587	171.8840	8,551,229	4,975,000	7,341,632	0	(47,038)	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	171.8840	1,718,840	1,000,000	1,467,130	0	(9,204)	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	C		1	1.C FE	252,728	114.0100	285,025	250,000	251,095	0	(192)	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	117.1710	1,464,638	1,250,000	1,280,620	0	(5,418)	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	111.4980	2,229,960	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	62.8630	628,630	1,000,000	617,412	0	15,923	0	0	0.000	2.630	N/A	0	0	06/25/2020	06/15/2040
592112-DR-4	METROPOLITAN GOVT NASHVILLE & DAVIDSON C	C		1	1.C FE	4,035,035	129.2320	4,781,584	3,700,000	3,943,340	0	(13,738)	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	0		1	1.C FE	116,657	129.2320	129,232	100,000	114,036	0	(836)	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	0		2	1.C FE	5,037,368	118.2870	5,855,207	4,950,000	5,011,910	0	(8,257)	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	118.2870	1,892,592	1,600,000	1,620,074	0	(2,677)	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	118.1530	2,363,060	2,000,000	2,019,375	0	(2,579)	0	0	4.000	3.830	JJ	40,000	80,000	11/02/2018	07/01/2037
625506-HQ-6	MULTNOMAH CNTY ORE	@			1.A FE	987,675	99.7770	2,494,425	2,500,000	2,427,882	0	164,710	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	141.9620	1,348,639	950,000	1,209,807	0	(11,550)	0	0	6.271	3.649	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	55.2040	2,070,150	3,750,000	1,901,548	0	68,192	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	50.4630	2,830,974	5,610,000	2,515,752	0	96,130	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	46.3300	2,455,490	5,300,000	2,167,014	0	84,142	0	0	0.000	4.000	N/A	0	0	03/20/2018	08/01/2044
671205-X4-9	OAK GROVE CALIF SCH DIST	0		3	1.D FE	717,300	63.8530	957,795	1,500,000	846,765	0	42,649	0	0	0.000	5.663	FA	0	0	12/12/2018	08/01/2042
671205-X9-8	OAK GROVE CALIF SCH DIST	0		3	1.D FE	243,415	65.3720	326,860	500,000	287,590	0	14,552	0	0	0.000	5.647	FA	0	0	12/12/2018	08/01/2038
672325-F9-3	OAKLAND CALIF UNI SCH DIST ALAMEDA CNTY	0		2	1.G FE	4,048,625	108.6320	4,301,827	3,960,000	4,012,992	0	(8,429)	0	0	3.855	3.588	FA	63,608	152,658	06/29/2017	08/01/2032
672325-N9-4	OAKLAND CALIF UNI SCH DIST ALAMEDA CNTY			2	1.E FE	2,000,000	102.3160	2,046,320	2,000,000	2,000,000	0	0	0	0	2.674	2.674	FA	8,616	0	10/21/2021	08/01/2033
686053-CP-2	OREGON SCH BRDS ASSN	C			1.C FE	111,133	111.2670	111,267	100,000	105,070	0	(1,913)	0	0	5.630	3.490	JD	16	5,630	09/12/2018	06/30/2024
686053-DR-7	OREGON SCH BRDS ASSN	0		1	1.C FE	389,914	114.3560	400,246	350,000	378,212	0	(3,720)	0	0	5.528	4.102	JD	54	19,348	09/12/2018	06/30/2028
686053-DR-7	OREGON SCH BRDS ASSN	C		1	1.C FE	111,404	114.3560	114,356	100,000	108,061	0	(1,063)	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.E FE	287,642	124.8690	337,146	270,000	280,478	0	(937)	0	0	5.995	5.424	MS	5,396	16,187	05/10/2012	09/01/2030
720424-A7-5	PIERCE CNTY WASH SCH DIST NO 010 TACOMA	C		1	1.B FE	250,000	97.8900	244,725	250,000	250,000	0	0	0	0	2.357	2.357	JD	491	5,893	07/09/2020	12/01/2039
725894-FZ-7	PLACENTIA-YORBA LINDA CALIF UNI SCH DIST				1.D FE	85,000	118.5190	100,741	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	0			1.B FE	496,767	110.1460	517,686	470,000	487,725	0	(2,875)	0	0	4.810	4.028	JD	1,884	22,607	09/12/2018	06/01/2027
736688-FN-7	PORTLAND ORE CMNTY COLLEGE DIST	C			1.B FE	84,556	110.1460	88,117	80,000	83,017	0	(489)	0	0	4.810	4.028	JD	321	3,848	09/12/2018	06/01/2027
738850-QZ-2	POWAY CALIF UNI SCH DIST	@			1.D FE	391,945	79.8440	399,220	500,000	398,068	0	6,123	0	0	0.000	1.820	N/A	0	0	02/19/2021	08/01/2034
738850-RA-6	POWAY CALIF UNI SCH DIST	@			1.D FE	1,304,895	77.8860	1,966,622	2,525,000	1,478,342	0	57,128	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	69.5740	1,391,480	2,000,000	619,243	0	39,943	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	67.5050	3,375,250	5,000,000	1,445,622	0	93,379	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	65.3320	3,266,600	5,000,000	1,349,709	0	87,304	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	51.1340	4,090,720	8,000,000	2,663,576	0	116,533	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	C			1.C FE	242,256	87.7420	350,968	400,000	300,862	0	11,433	0	0	0.000	3.670	N/A	0	0	11/14/2016	09/01/2030
762494-RS-3	RIALTO CALIF UNI SCH DIST	@		3	1.D FE	475,320	56.1750	561,750	1,000,000	508,781	0	16,432	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	53.9580	539,580	1,000,000	489,224	0	15,940	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	52.0160	520,160	1,000,000	472,227	0	15,431	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	63.8750	4,004,963	6,270,000	2,063,500	0	126,344	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	0		2	1.E FE	249,063	114.3060	285,765	250,000	249,152	0	26	0	0	4.000	4.024	FA	4,167	10,000	11/15/2018	08/01/2042
796720-GG-9	SAN BERNARDINO CALIF CMNTY COLLEGE DIST	@			1.C FE	354,440	52.6400	526,400	1,000,000	413,391	0	15,858	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	169.6580	848,290	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	114.8810	1,723,215	1,500,000	1,485,625	0	317	0	0	4.000	4.061	JJ	30,000	60,000	03/20/2020	07/01/2047
797355-6N-9	SAN DIEGO CALIF UNI SCH DIST	@		3	1.C FE	936,015	81.0730	1,216,095	1,500,000	1,077,775	0	36,858	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	76.0750	950,938	1,250,000	819,748	0	23,508	0	0	0.000	2.931	N/A	0	0	03/26/2020	07/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
797355-N6-7	SAN DIEGO CALIF UNI SCH DIST				1.D FE	1,061,350	60.4510	1,511,275	2,500,000	1,164,368	0	38,879	0	0	0.000	3.425	N/A	0	0	04/05/2019	07/01/2044
798339-HD-2	SAN JUAN CAPISTRANO CALIF			2	1.A FE	250,000	109.2960	273,240	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			2	1.A FE	250,000	108.8470	272,118	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	48.1080	962,160	2,000,000	592,469	0	23,871	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			2	1.D FE	258,848	114.5010	286,253	250,000	256,034	0	(962)	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	114.5010	2,003,768	1,750,000	1,792,297	0	(6,724)	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	73.9970	2,959,880	4,000,000	1,934,213	0	117,539	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	115.9880	579,940	500,000	495,204	0	105	0	0	4.000	4.061	FA	8,333	20,000	03/20/2020	08/01/2047
83412P-CN-0	SOLANO CALIF CMNTY COLLEGE DIST			2	1.C FE	250,000	107.4790	268,698	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			2	1.C FE	254,315	105.5790	263,948	250,000	253,543	0	(407)	0	0	3.404	3.192	FA	3,546	8,510	01/24/2020	08/01/2049
852519-LQ-8	STAFFORD TEX MUN SCH DIST			1	1.A FE	252,090	106.0090	265,023	250,000	251,950	0	(72)	0	0	3.084	3.031	FA	2,913	7,710	01/09/2020	08/15/2041
861419-RC-5	STOCKTON CALIF UNI SCH DIST				1.D FE	925,725	94.9320	2,373,300	2,500,000	1,851,529	0	117,415	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.D FE	460,917	92.9730	1,255,136	1,350,000	917,737	0	61,296	0	0	0.000	7.033	N/A	0	0	05/19/2011	08/01/2027
882722-KF-7	TEXAS ST			1	1.A FE	78,379	140.7060	105,530	75,000	77,561	0	(90)	0	0	5.517	5.214	AO	1,034	4,138	09/25/2009	04/01/2039
882830-BH-4	TEXAS TRANSN COMMN			1,2	1.A FE	250,000	97.7690	244,423	250,000	250,000	0	0	0	0	2.472	2.472	AO	1,545	6,180	07/16/2020	10/01/2044
891381-D8-5	TORRANCE CALIF UNI SCH DIST				1.D FE	817,720	96.1060	1,922,120	2,000,000	1,508,050	0	90,092	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	65.0210	2,795,903	4,300,000	2,003,869	0	117,959	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	99.2120	1,071,490	1,080,000	982,699	0	56,882	0	0	0.000	6.053	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	93.9570	2,297,249	2,445,000	1,712,267	0	105,834	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	80.1650	1,106,277	1,380,000	753,265	0	46,115	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	71.6370	494,295	690,000	262,376	0	16,832	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	84.4330	2,313,464	2,740,000	1,531,922	0	90,181	0	0	0.000	6.160	N/A	0	0	03/19/2010	08/01/2031
969275-QS-8	WM S HART CALIF UN HIGH SCH DIST				1.D FE	994,463	81.9010	1,023,763	1,250,000	1,010,229	0	15,766	0	0	0.000	1.847	N/A	0	0	02/19/2021	08/01/2033
983068-7D-3	WYLIE TEX INDPT SCH DIST			3	1.A FE	51,503	41.4010	68,312	165,000	60,368	0	2,368	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	60.9310	106,629	175,000	94,652	0	3,601	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	47.0650	56,478	120,000	50,006	0	1,936	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	40.1780	536,376	1,335,000	488,955	0	19,545	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	59.7490	492,929	825,000	446,535	0	17,206	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	45.8220	426,145	930,000	388,050	0	15,374	0	0	0.000	4.083	N/A	0	0	01/30/2018	08/15/2043
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						187,311,777	XXX	233,540,558	266,646,021	203,929,055	0	2,828,709	0	0	XXX	XXX	XXX	1,288,185	6,540,721	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						187,311,777	XXX	233,540,558	266,646,021	203,929,055	0	2,828,709	0	0	XXX	XXX	XXX	1,288,185	6,540,721	XXX	XXX
00164T-AB-4	AMCEST 2007 A A3B - RMBS			1	1.F FE	317,081	125.3060	426,041	340,000	324,412	0	891	0	0	5.870	6.444	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	125.3060	751,836	600,000	572,492	0	1,572	0	0	5.870	6.444	JJ	16,240	35,220	07/22/2010	01/15/2038
006240-BG-2	ADAMS IND CENT ELEM SCH BLDG CORP			1	1.B FE	150,000	114.2500	171,375	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			2	1.F FE	1,186,238	102.7000	1,283,750	1,250,000	1,193,020	0	950	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	164.5510	1,645,510	1,000,000	1,356,376	0	(8,716)	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			1	1.B FE	1,068,450	164.5510	1,234,133	750,000	1,048,112	0	(7,521)	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	148.4620	1,855,775	1,250,000	1,452,146	0	(5,418)	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			1	1.F FE	1,275,017	164.3540	1,397,009	850,000	1,249,525	0	(6,937)	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			1	1.F FE	2,422,698	165.3420	2,628,938	1,590,000	2,332,482	0	(24,790)	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			2	1.A FE	812,896	116.9250	935,400	800,000	809,237	0	(1,206)	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			2	1.A FE	402,552	116.6030	466,412	400,000	401,825	0	(237)	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	116.1710	1,161,710	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			1	1.B FE	2,233,880	131.4270	2,628,540	2,000,000	2,217,845	0	(4,447)	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	131.4270	657,135	500,000	456,299	0	720	0	0	5.100	5.753	JD	2,125	25,500	03/18/2020	12/01/2047
052451-BE-0	AUSTIN TEX RENT CAR SPL FAC REV			1,2	1.F FE	97,471	101.1740	101,174	100,000	97,600	0	129	0	0	2.310	2.530	MN	295	1,623	02/25/2021	11/15/2034
052451-BH-3	AUSTIN TEX RENT CAR SPL FAC REV			1,2	1.F FE	250,000	102.5150	256,288	250,000	250,000	0	0	0	0	2.858	2.858	MN	913	5,021	02/10/2021	11/15/2042
088518-CL-7	BEXAR CNTY TEX REV			1	1.B FE	7,963,373	132.4700	8,815,879	6,655,000	7,731,583	0	(75,226)	0	0	6.980	4.998	FA	175,485	464,519	09/27/2018	08/15/2032
115117-MD-2	BROWARD CNTY FLA WTR & SWR UTIL REV			2	1.B FE	270,175	119.1010	297,753	250,000	266,807	0	(1,899)	0	0	4.000	3.020	AO	2,500	10,000	03/12/2020	10/01/2042
12082T-AK-8	BURBANK CALIF WTR & PWR ELEC REV			1	1.D FE	947,281	120.7780	1,147,391	950,000	948,520	0	130	0	0	6.123	6.146	JD	4,847	58,169	03/29/2010	06/01/2030
13057E-EJ-9	CALIFORNIA PUB FIN AUTH REV			2	1.C FE	750,000	103.4540	775,905	750,000	750,000	0	0	0	0	3.071	3.071	AO	4,862	13,756	02/25/2021	10/15/2040
13058R-AU-8	CALIFORNIA SCH FACS FING AUTH REV				1.F FE	1,867,540	33.6640	10,031,872	29,800,000	4,492,867	0	297,036	0	0	0.000	6.959	N/A	0	0	05/11/2010	08/01/2049

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
130795-S4-0	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV	C		1	1.A FE	1,720,642	133.8960	1,928,102	1,440,000	1,677,229	0	(8,407)	0	0	6.400	4.975	JD	7,680	92,160	03/07/2016	06/01/2039
130795-Z6-7	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV	C		1	1.C FE	330,752	144.3620	353,687	245,000	317,186	0	(2,338)	0	0	7.550	5.067	MN	2,364	18,682	04/30/2015	05/15/2040
13080S-ZY-3	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV			2	1.E FE	250,000	99.3500	248,375	250,000	250,000	0	0	0	0	2.682	2.682	FA	2,794	3,446	01/15/2021	02/01/2039
153476-AR-7	CENTRAL FLA EXPWY AUTH SR LIEN REV	C		2	1.E FE	263,973	113.3260	283,315	250,000	258,744	0	(1,781)	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	1.G FE	149,110	101.6550	152,483	150,000	149,141	0	30	0	0	3.293	3.337	JJ	2,470	3,814	11/25/2020	01/01/2042
155498-MR-6	CENTRAL TEX REGL MOBILITY AUTH REV			2	1.G FE	100,170	100.2680	100,268	100,000	100,170	0	0	0	0	3.267	3.246	JJ	590	0	12/29/2021	01/01/2045
155839-DL-4	CENTRAL WASH UNIV SYS REV			1	1.F FE	328,800	143.6600	430,980	300,000	327,441	0	(796)	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	150.5490	376,373	250,000	315,786	0	(2,385)	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	140.8420	1,971,788	1,400,000	1,329,919	0	1,617	0	0	6.899	7.391	JD	8,049	96,586	01/26/2009	12/01/2040
196479-6Y-0	COLORADO HSG & FIN AUTH				1.B FE	2,500,000	105.3550	2,633,875	2,500,000	2,500,000	0	0	0	0	2.870	2.898	MON	6,178	72,747	06/28/2019	08/01/2037
196479-C3-1	COLORADO HSG & FIN AUTH			2	1.A FE	392,007	101.4580	397,723	392,007	392,007	0	0	0	0	3.030	3.030	MON	990	11,878	08/17/2017	09/01/2047
19648W-AA-5	COLORADO HSG & FIN AUTH MULTIFAMILY TAX-				1.B FE	1,213,845	114.6660	1,371,157	1,195,783	1,211,717	0	(885)	0	0	3.650	3.560	MON	3,758	46,268	07/29/2019	07/01/2036
196707-HT-3	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS	0		1	1.C FE	5,871,100	126.8620	6,343,100	5,000,000	5,718,241	0	(49,153)	0	0	5.957	4.321	MS	99,283	297,850	09/27/2018	03/01/2033
198504-D9-0	COLUMBIA S C WTRWKS & SWR SYS REV			1,2	1.B FE	100,000	102.5710	102,571	100,000	100,000	0	0	0	0	3.007	3.007	FA	1,253	1,119	03/04/2021	02/01/2049
20281P-CT-7	COMMONWEALTH FING AUTH PA REV			1	1.E FE	3,682,200	135.0630	4,592,142	3,400,000	3,631,938	0	(7,711)	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	425,000	104.8670	445,685	425,000	425,000	0	0	0	0	3.300	3.300	MN	1,792	14,108	04/24/2019	11/15/2039
235036-4U-1	DALLAS FORT WORTH TEX INTL ARPT REV			1,2	1.E FE	250,000	102.2550	255,638	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	102.5570	1,281,963	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	104.4180	522,090	500,000	500,858	0	(39)	0	0	2.994	2.978	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	148.7430	371,858	250,000	255,397	0	(116)	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	126.2290	315,573	250,000	282,031	0	(4,061)	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	81.6290	244,887	300,000	215,709	0	8,132	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	62.3150	623,150	1,000,000	560,300	0	21,820	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	59.4240	445,680	750,000	391,230	0	16,002	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	56.7570	715,138	1,260,000	624,087	0	25,887	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	54.2120	271,060	500,000	238,273	0	9,835	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	149.4680	859,441	575,000	652,492	0	(2,569)	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	122.8460	6,142,300	5,000,000	5,321,036	0	(39,686)	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	122.8460	3,685,380	3,000,000	3,192,739	0	(23,827)	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	122.5270	8,613,648	7,030,000	7,628,088	0	(74,929)	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	122.5270	306,318	250,000	271,572	0	(2,705)	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	122.5270	1,531,588	1,250,000	1,354,628	0	(13,096)	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	125.7430	125,743	100,000	116,219	0	(945)	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	106.0710	1,060,710	1,000,000	992,214	0	181	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	121.1420	302,855	250,000	275,933	0	(4,074)	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	50,000	102.6630	51,332	50,000	50,000	0	0	0	0	2.814	2.814	JJ	704	1,407	04/24/2015	07/01/2024
3128X0-AZ-2	FEDERAL HOME LOAN MORTGAGE CORP				1.A	282,515	79.1122	395,561	500,000	318,482	0	11,746	0	0	0.000	3.793	N/A	0	0	10/22/2018	01/02/2034
3130AE-HA-1	FEDERAL HOME LOAN BANKS				1.A	638,553	123.1192	615,596	500,000	629,989	0	(4,740)	0	0	3.625	2.113	JD	453	18,125	03/04/2020	06/22/2043
3130AE-YE-4	FEDERAL HOME LOAN BANKS	C		2	1.A	999,000	105.5661	1,055,661	1,000,000	999,143	0	46	0	0	4.030	4.038	MS	10,523	40,300	09/18/2018	09/27/2035
3130AF-LC-9	FEDERAL HOME LOAN BANKS	C		2	1.A	250,000	103.5409	258,852	250,000	250,000	0	0	0	0	4.000	4.000	JD	278	10,000	12/14/2018	12/21/2033
3130AF-M2-0	FEDERAL HOME LOAN BANKS	C		2	1.A	250,000	106.5378	266,344	250,000	250,000	0	0	0	0	4.100	4.100	JD	85	10,250	12/20/2018	12/28/2038
3133EG-B6-1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0			1.A	1,388,535	110.8261	1,662,391	1,500,000	1,403,085	0	3,668	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	C			1.A	677,775	110.9201	776,441	700,000	684,020	0	1,707	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	0			1.A	1,448,681	114.1848	1,655,680	1,450,000	1,448,818	0	46	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	114.1848	628,017	550,000	549,569	0	18	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	0			1.A	3,004,050	116.8997	3,506,992	3,000,000	3,003,622	0	(99)	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	116.8997	1,168,997	1,000,000	1,001,227	0	(25)	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	0			1.A	3,697,380	115.5749	4,276,272	3,700,000	3,697,693	0	108	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	115.5749	1,271,324	1,100,000	1,099,346	0	38	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	115.5879	1,155,879	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-AL-3	FEDERAL FARM CREDIT BANKS FUNDING CORP	C			1.A	1,402,646	116.7994	1,635,192	1,400,000	1,402,253	0	(105)	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	0			1.A	2,404,180	116.7994	2,803,186	2,400,000	2,403,559	0	(166)	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	C			1.A	1,402,338	117.8008	1,649,211	1,400,000	1,402,086	0	(67)	0	0	3.380	3.370	JJ	20,374	47,320	01/23/2018	01/26/2043

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
3133EJ-AM-1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0			1.A	1,300,000	117.8008	1,531,410	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	C		2	1.A	700,000	103.6108	725,275	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	0		2	1.A	649,675	105.5648	686,171	650,000	649,730	0	18	0	0	4.000	4.004	MS	6,861	26,000	09/19/2018	09/26/2033
3133EJ-C2-3	FEDERAL FARM CREDIT BANKS FUNDING CORP	C		2	1.A	999,500	105.5648	1,055,648	1,000,000	999,585	0	27	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	C			1.A	1,382,164	118.5492	1,659,689	1,400,000	1,384,719	0	693	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	C			1.A	299,619	118.6412	355,924	300,000	299,686	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	C			1.A	1,400,000	120.3217	1,684,503	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	C			1.A	1,107,183	122.4159	1,346,575	1,100,000	1,106,410	0	(212)	0	0	3.670	3.629	MS	13,008	40,370	02/26/2018	03/05/2042
3133EJ-HX-0	FEDERAL FARM CREDIT BANKS FUNDING CORP	C			1.A	498,335	114.3268	571,634	500,000	498,726	0	109	0	0	3.340	3.371	MS	4,268	16,700	03/22/2018	09/29/2031
3133EK-2P-0	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	3,954,653	106.6561	4,004,938	3,755,000	3,945,915	0	(4,806)	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	101.2274	253,068	250,000	249,740	0	17	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	103.2297	258,074	250,000	273,559	0	(1,172)	0	0	2.390	1.750	FA	2,390	5,975	09/01/2020	02/07/2039
3134A4-AB-0	FEDERAL HOME LOAN MORTGAGE CORP	C			1.A	427,097	85.1189	1,072,498	1,260,000	776,912	0	39,514	0	0	0.000	5.294	N/A	0	0	12/18/2012	03/15/2031
3134A4-AB-0	FEDERAL HOME LOAN MORTGAGE CORP	@			1.A	97,203	85.1189	127,678	150,000	110,325	0	3,621	0	0	0.000	3.365	N/A	0	0	03/14/2018	03/15/2031
3134A4-CH-5	FEDERAL HOME LOAN MORTGAGE CORP	C			1.A	325,629	90.9009	818,108	900,000	636,187	0	34,588	0	0	0.000	5.669	N/A	0	0	01/07/2010	03/15/2028
3134A4-KY-9	FEDERAL HOME LOAN MORTGAGE CORP	C			1.A	313,297	82.1430	451,787	550,000	384,926	0	12,816	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	84.9482	610,777	719,000	532,200	0	17,422	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	87.3277	1,746,553	2,000,000	1,517,356	0	51,244	0	0	0.000	3.465	N/A	0	0	02/27/2018	01/15/2030
31358D-DR-2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	C			1.A	295,115	86.4986	432,493	500,000	372,065	0	12,905	0	0	0.000	3.561	N/A	0	0	06/05/2015	05/15/2030
31358D-JP-0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	@			1.A	2,369,205	71.7326	3,227,965	4,500,000	2,619,657	0	89,642	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	90.5529	842,142	930,000	629,953	0	36,432	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.A FE	5,669,095	107.7220	5,682,336	5,275,000	5,412,413	0	(82,403)	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	123.3869	616,935	500,000	555,655	0	(4,533)	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	101.3650	506,825	500,000	500,000	0	0	0	0	2.877	2.877	MN	2,398	14,505	10/15/2020	11/01/2050
359900-8X-8	FULTON CNTY GA DEV AUTH REV			1	1.B FE	500,000	124.9210	624,605	500,000	500,000	0	0	0	0	4.234	4.234	MN	3,528	21,170	02/16/2017	11/01/2047
37353P-EA-3	GEORGIA ST HSG & FIN AUTH REV			2	1.A FE	3,655,000	106.1750	3,880,696	3,655,000	3,655,000	0	0	0	0	3.200	3.200	JD	9,747	116,960	09/18/2019	12/01/2044
37353P-EB-1	GEORGIA ST HSG & FIN AUTH REV			2	1.A FE	2,060,000	105.9330	2,182,220	2,060,000	2,060,000	0	0	0	0	3.250	3.250	JD	5,579	66,950	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	100.7210	1,359,734	1,350,000	1,350,000	0	0	0	0	3.306	3.306	AO	11,158	44,631	02/12/2020	10/01/2049
412493-AG-3	HARFORD CNTY MD ECONOMIC DEV REV	C			1.E FE	295,000	136.0820	401,442	295,000	295,000	0	0	0	0	7.600	7.599	JD	996	22,420	12/16/2009	12/15/2039
412493-AG-3	HARFORD CNTY MD ECONOMIC DEV REV				1.E FE	1,683,720	136.0820	2,156,900	1,585,000	1,661,682	0	(2,158)	0	0	7.600	7.113	JD	5,354	120,460	05/11/2010	12/15/2039
41978C-AR-6	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE	0		1,2	1.F FE	800,000	106.6760	853,408	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	106.6760	213,352	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	107.0310	6,689,438	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	107.0310	2,461,713	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
44372B-CP-6	HUDSON CNTY N J IMPT AUTH FAC LEASE REV				1.F FE	385,459	113.5680	420,202	370,000	374,976	0	(1,071)	0	0	7.400	7.001	JD	2,282	27,391	06/16/2009	12/01/2025
45201Y-3P-0	ILLINOIS HSG DEV AUTH REV			2	1.A FE	460,000	105.9850	487,531	460,000	460,000	0	0	0	0	3.000	3.000	AO	3,450	14,466	06/12/2019	10/01/2039
45203L-CX-9	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE				1.A FE	1,054,842	107.8530	1,078,530	1,000,000	1,054,761	0	(82)	0	0	3.070	2.657	MON	512	1,926	12/16/2021	06/01/2036
45204F-HB-4	ILLINOIS FIN AUTH REV				1.C FE	138,584	150.7210	150,721	100,000	137,680	0	(904)	0	0	5.000	2.280	AO	1,250	1,181	03/04/2021	10/01/2038
452252-FH-7	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R			1	1.D FE	209,384	136.3620	272,724	200,000	205,225	0	(435)	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	50.0920	250,460	500,000	217,803	0	13,743	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	130.1920	325,480	250,000	309,456	0	(1,645)	0	0	4.927	3.435	AO	2,600	12,318	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	121.1280	10,901,520	9,000,000	9,847,009	0	(80,648)	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	112.7580	1,353,096	1,200,000	1,216,461	0	(850)	0	0	3.650	3.562	MON	3,772	44,408	07/29/2019	01/01/2037
537445-QF-8	LITTLE ROCK ARK SWR REV	C		2	1.D FE	281,413	114.7100	286,775	250,000	266,954	0	(4,922)	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	100.4870	251,218	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	100.4870	834,042	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	122.4180	1,713,852	1,400,000	1,495,884	0	(13,084)	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	121.2310	1,212,310	1,000,000	1,085,005	0	(11,721)	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	121.2310	6,061,550	5,000,000	5,425,025	0	(58,606)	0	0	5.000	3.500	MN	31,944	250,000	03/01/2018	05/15/2044
544712-2H-4	LOS ANGELES CNTY CALIF MET TRANSN AUTH S	0		1	1.B FE	1,956,884	131.8340	2,175,261	1,650,000	1,924,790	0	(10,363)	0	0	5.735	3.886	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	43.7570	9,188,970	21,000,000	8,491,005	0	275,037	0	0	0.000	3.320	N/A	0	0	06/26/2019	07/01/2049
54659L-AT-1	LOUISVILLE & JEFFERSON CNTY KY METRO GOV	0		2	1.F FE	3,329,430	108.6090	3,258,270	3,000,000	3,121,079	0	(66,239)	0	0	5.750	3.351	AO	43,125	172,500	09/27/2018	10/01/2042
56052F-PF-6	MAINE ST HSG AUTH MTG PUR			2	1.B FE	500,000	107.2210	536,105	500,000	500,000	0	0	0	0	3.350	3.350	MN	2,140	16,750	05/16/2019	11/15/2044

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
56678P-AQ-0	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE	0		2	1.F FE	275,758	123.5580	308,895	250,000	268,710	0	(2,433)	0	0	5.000	3.721	MS	4,167	12,500	12/06/2018	09/01/2037
57419R-7W-9	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.C FE	1,000,000	107.4780	1,074,780	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-D7-7	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.C FE	1,500,000	104.1080	1,561,620	1,500,000	1,500,000	0	0	0	0	3.797	3.797	MS	18,985	61,386	08/25/2016	03/01/2039
57419R-L7-8	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.C FE	355,000	104.5120	371,018	355,000	355,000	0	0	0	0	4.416	4.416	MS	5,226	19,197	04/07/2017	09/01/2037
574218-4K-6	MARYLAND ST HEALTH & HIGHER EDL FACS AUT	0		1	1.F FE	1,250,000	122.0410	1,525,513	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	119.8100	13,179,100	11,000,000	12,222,485	0	(136,925)	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	122.3730	611,865	500,000	525,991	0	(2,454)	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	160.8470	402,118	250,000	319,944	0	(1,425)	0	0	5.000	3.450	JJ	6,250	12,500	03/19/2020	07/01/2050
57586N-3A-7	MASSACHUSETTS ST HSG FIN AGY			2	1.C FE	400,000	102.8340	411,336	400,000	400,000	0	0	0	0	4.484	4.483	JD	1,495	18,098	10/30/2018	12/01/2033
57586N-3F-6	MASSACHUSETTS ST HSG FIN AGY	0			1.B FE	3,250,000	115.7570	3,762,103	3,250,000	3,250,000	0	0	0	0	3.875	3.875	MON	12,594	117,192	12/07/2018	01/01/2039
57586N-MV-0	MASSACHUSETTS ST HSG FIN AGY			2	1.C FE	110,413	100.9320	111,025	110,000	110,048	0	(50)	0	0	4.836	4.787	JD	443	5,430	09/27/2012	06/01/2043
57586N-YV-7	MASSACHUSETTS ST HSG FIN AGY	C		2	1.C FE	115,000	103.6340	119,179	115,000	115,000	0	0	0	0	4.614	4.614	JD	442	5,568	03/18/2015	12/01/2053
575896-WS-0	MASSACHUSETTS ST PORT AUTH REV			1,2	1.C FE	250,000	98.2830	245,708	250,000	250,000	0	0	0	0	2.869	2.869	JJ	3,586	2,670	02/04/2021	07/01/2051
575898-CS-8	MASSACHUSETTS ST PORT AUTH SPL FACS REV	0		1	1.G FE	7,408,728	115.5530	7,453,169	6,450,000	7,214,794	0	(62,769)	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	126.4760	1,770,664	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	126.4760	695,618	550,000	647,357	0	(4,180)	0	0	6.352	4.728	JJ	17,468	34,936	09/27/2018	07/01/2037
584556-FH-2	MEDICAL CTR EDL BLDG CORP MISS REV	0		2	1.C FE	10,432,039	118.8650	11,250,572	9,465,000	10,116,349	0	(107,169)	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	118.8650	297,163	250,000	267,204	0	(2,831)	0	0	5.000	3.590	JD	1,042	12,500	12/10/2018	06/01/2042
591745-8C-1	METROPOLITAN ATLANTA RAPID TRAN AUTH GA			2	1.C FE	500,000	100.3090	501,545	500,000	500,000	0	0	0	0	2.981	2.981	JJ	621	0	12/10/2021	07/01/2045
592114-AC-6	METROPOLITAN GOVT NASHVILLE & DAVIDSON C				1.A FE	250,000	99.9530	249,883	250,000	250,000	0	0	0	0	2.250	2.283	MON	484	0	12/07/2021	07/01/2045
59333N-ND-1	MIAMI-DADE CNTY FLA SPL OBLIG	@			1.E FE	137,700	74.5080	745,080	1,000,000	366,929	0	27,748	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	72.2210	722,210	1,000,000	338,275	0	25,642	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	69.9830	699,830	1,000,000	311,749	0	23,686	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	67.7850	704,964	1,040,000	298,676	0	22,746	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	65.6580	656,580	1,000,000	264,468	0	20,188	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	63.5140	635,140	1,000,000	243,447	0	18,627	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	51.7660	905,905	1,750,000	536,564	0	26,054	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	105.2930	526,465	500,000	500,000	0	0	0	0	3.490	3.490	AO	4,363	17,450	10/24/2019	10/01/2042
594615-HY-5	MICHIGAN ST BLDG AUTH REV	C		1,2	1.D FE	250,000	97.1130	242,783	250,000	250,000	0	0	0	0	2.705	2.705	AO	1,428	6,763	09/11/2020	10/15/2040
594615-JA-5	MICHIGAN ST BLDG AUTH REV	C		1,2	1.D FE	250,750	100.4750	251,188	250,000	250,663	0	(65)	0	0	3.085	3.050	AO	1,628	7,713	09/15/2020	10/15/2055
594654-EU-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	1,000,000	107.4140	1,074,140	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	151,713	105.8780	158,817	150,000	151,270	0	(172)	0	0	4.000	3.850	JD	500	6,851	03/15/2019	12/01/2044
59465M-3L-7	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV			2	1.C FE	6,036,049	108.6740	6,346,562	5,840,000	5,971,802	0	(25,123)	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	106.3090	265,773	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	106.3470	531,735	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	105.9070	1,323,838	1,250,000	1,250,738	0	(96)	0	0	3.350	3.340	AO	10,469	41,875	07/16/2019	10/01/2049
594712-UF-6	MICHIGAN ST UNIV REVS	C		2	1.C FE	250,000	114.7870	286,968	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	290,000	101.6030	294,649	290,000	290,000	0	0	0	0	4.200	4.200	JJ	6,090	12,980	05/26/2016	07/01/2037
60637B-VC-1	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	935,000	106.1050	992,082	935,000	935,000	0	0	0	0	3.200	3.200	MN	4,987	31,111	06/27/2019	11/01/2044
60637B-VD-9	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	388,507	106.2990	409,251	385,000	387,674	0	(345)	0	0	3.350	3.236	MN	2,150	13,378	07/02/2019	11/01/2049
641279-MS-0	NEVADA HSG DIV SINGLE FAMILY MTG REV			2	1.B FE	240,000	103.8710	249,290	240,000	240,000	0	0	0	0	3.300	3.300	AO	1,980	8,143	05/16/2019	10/01/2044
641279-MU-5	NEVADA HSG DIV SINGLE FAMILY MTG REV			2	1.B FE	245,000	104.1370	255,136	245,000	245,000	0	0	0	0	3.400	3.400	AO	2,083	8,590	05/16/2019	10/01/2049
641279-NV-2	NEVADA HSG DIV SINGLE FAMILY MTG REV			2	1.B FE	1,365,000	102.7050	1,401,923	1,365,000	1,365,000	0	0	0	0	3.350	3.350	AO	11,432	47,931	07/10/2019	10/01/2049
646066-7K-0	NEW JERSEY ST EDL FACS AUTH REV			1,2	1.F FE	2,750,000	105.5810	2,903,478	2,750,000	2,750,000	0	0	0	0	3.513	3.513	JJ	48,304	94,729	06/18/2020	07/01/2042
646139-W3-5	NEW JERSEY ST TPK AUTH TPK REV			1	1.F FE	1,368,908	160.9730	1,489,000	925,000	1,271,990	0	(12,456)	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	156.8920	784,460	500,000	686,041	0	(6,275)	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	112.3400	337,020	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	112.3400	112,340	100,000	100,000	0	0	0	0	3.729	3.729	JJ	1,865	3,729	12/01/2017	01/01/2036
646140-EA-7	NEW JERSEY ST TPK AUTH TPK REV			2	1.F FE	495,985	97.7980	488,990	500,000	495,986	0	1	0	0	2.782	2.839	JJ	6,955	2,840	12/28/2021	01/01/2040
647201-GZ-9	NEW MEXICO MTG FIN AUTH			2	1.A FE	220,000	104.6630	230,259	220,000	220,000	0	0	0	0	3.000	3.000	JJ	3,300	6,738	07/10/2019	07/01/2039
647201-HA-3	NEW MEXICO MTG FIN AUTH			2	1.A FE	445,000	105.3720	468,905	445,000	445,000	0	0	0	0	3.250	3.250	JJ	7,231	14,763	07/10/2019	07/01/2044
647201-HB-1	NEW MEXICO MTG FIN AUTH			2	1.A FE	660,000	105.4510	695,977	660,000	660,000	0	0	0	0	3.350	3.350	JJ	11,055	22,574	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	98.9240	2,473,100	2,500,000	2,522,000	0	(2,582)	0	0	1.920	1.799	MN	8,000	47,467	12/04/2020	11/01/2029

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
64972E-FD-6	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	1.C FE	250,000	106.6510	266,628	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	106.7470	373,615	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	750,000	104.2530	781,898	750,000	750,000	0	0	0	0	3.000	3.001	MN	3,750	22,500	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	142.7800	11,293,898	7,910,000	10,431,136	0	(87,351)	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	142.7800	4,283,400	3,000,000	3,956,385	0	(33,108)	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	110.4400	1,380,500	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	108.4990	238,698	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	108.4380	303,626	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	108.7170	2,174,340	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
64988Y-MV-6	NEW YORK ST MTG AGY HOMEOWNER MTG REV			2	1.B FE	1,250,000	100.6670	1,258,338	1,250,000	1,250,000	0	0	0	0	2.200	2.200	AO	3,285	0	11/10/2021	10/01/2036
64989K-GQ-3	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML			1	1.C FE	318,000	129.0900	309,816	240,000	314,085	0	(3,479)	0	0	5.905	3.376	MN	1,811	14,172	10/29/2020	11/15/2037
64989K-GR-1	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML	C		1	1.C FE	363,238	147.4380	368,595	250,000	356,842	0	(3,314)	0	0	5.985	3.242	MN	1,912	14,963	01/13/2020	11/15/2043
649902-T4-5	NEW YORK STATE DORMITORY AUTHORITY	C			1.B FE	255,000	116.9110	298,123	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	114.4270	16,946,639	14,810,000	15,318,845	0	(66,721)	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	114.4270	5,492,496	4,800,000	4,963,188	0	(21,392)	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	108.5970	325,791	300,000	299,923	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	129.0900	580,905	450,000	450,991	0	(34)	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	116.0270	4,060,945	3,500,000	3,472,875	0	635	0	0	4.000	4.049	FA	52,889	140,000	03/20/2020	02/15/2047
64990G-A6-9	NEW YORK STATE DORMITORY AUTHORITY			1,2	1.D FE	483,205	98.2370	491,185	500,000	483,224	0	19	0	0	2.694	2.947	JJ	6,735	0	12/16/2021	07/01/2040
650014-TJ-2	NEW YORK ST TWY AUTH SECOND GEN HWY & BR	C		1	1.B FE	3,538,805	123.9690	3,843,039	3,100,000	3,364,328	0	(25,795)	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	107.1960	535,980	500,000	494,439	0	444	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	107.1960	750,372	700,000	681,830	0	1,436	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	1,115,000	106.5540	1,188,077	1,115,000	1,115,000	0	0	0	0	3.350	3.350	JJ	18,676	39,239	05/22/2019	07/01/2042
660043-AG-5	NORTH HUDSON SEW AUTH N J GROSS REV LEAS	0		1	1.F FE	5,015,512	118.6800	5,631,366	4,745,000	4,965,829	0	(16,133)	0	0	5.246	4.676	JD	20,744	286,295	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	106.4100	266,025	250,000	260,825	0	(1,278)	0	0	3.796	3.137	JD	791	9,490	01/30/2020	06/01/2044
66285W-A9-7	NORTH TEX TWY AUTH REV			2	1.E FE	100,000	101.7360	101,736	100,000	100,000	0	0	0	0	3.029	3.029	JJ	1,515	2,045	10/02/2020	01/01/2040
66285W-BW-5	NORTH TEX TWY AUTH REV	@			1.E FE	221,689	86.4970	735,225	850,000	488,071	0	29,177	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	117.0910	1,311,419	1,120,000	1,098,009	0	533	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	115.8130	289,533	250,000	263,255	0	(1,668)	0	0	4.000	3.150	JJ	5,000	10,000	03/12/2020	01/01/2044
66353L-DK-0	NORTHAMPTON CNTY PA GEN PURP AUTH COLLEG	C		2	1.E FE	277,350	121.1130	302,783	250,000	268,941	0	(2,876)	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	102.3630	255,908	250,000	250,000	0	0	0	0	3.130	3.130	MN	1,304	8,629	09/18/2020	11/01/2050
664754-6W-3	NORTHERN ARIZ UNIV REVS			1	1.F FE	137,925	105.6770	158,516	150,000	138,715	0	450	0	0	3.087	3.672	FA	1,929	4,631	03/17/2020	08/01/2039
664754-6X-1	NORTHERN ARIZ UNIV REVS			1	1.F FE	226,125	105.9900	264,975	250,000	227,294	0	667	0	0	3.207	3.829	FA	3,341	8,018	03/17/2020	08/01/2043
668068-AT-6	NORTHWESTERN CONS SCH BLDG CORP	C		1	1.B FE	510,000	118.0180	601,892	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	115.7950	2,315,900	2,000,000	2,084,220	0	(10,524)	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	115.1810	3,743,383	3,250,000	3,378,647	0	(16,049)	0	0	4.000	3.361	JJ	65,000	130,000	04/17/2019	01/01/2046
677560-ZT-7	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1.A FE	320,000	106.0440	339,341	320,000	320,000	0	0	0	0	3.000	3.001	MS	3,200	10,039	06/26/2019	09/01/2039
677560-ZU-4	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1.A FE	495,000	106.4020	526,690	495,000	495,000	0	0	0	0	3.250	3.251	MS	5,363	16,833	06/26/2019	09/01/2044
67760H-NH-0	OHIO ST TPK COMMN TPK REV			2	1.C FE	910,530	103.5270	1,035,270	1,000,000	913,910	0	1,926	0	0	3.196	3.729	FA	12,074	31,960	03/26/2020	02/15/2048
677704-E9-5	OHIO UNIV GEN RCPTS ATHENS			1,2	1.E FE	1,500,000	98.0190	1,470,285	1,500,000	1,500,000	0	0	0	0	2.200	2.200	JD	2,750	33,115	02/26/2020	12/01/2031
67886M-RY-7	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R			2	1.A FE	200,000	103.6890	207,378	200,000	200,000	0	0	0	0	3.000	3.000	MS	2,000	6,357	07/23/2019	09/01/2039
679200-XR-4	OKLAHOMA ST WTR RES BRD ST LN PROGRAM RE	C		2	1.A FE	250,000	96.8120	242,030	250,000	250,000	0	0	0	0	2.425	2.425	AO	1,516	6,063	09/11/2020	10/01/2040
681785-JK-8	OMAHA NEB PUB FACS CORP LEASE REV			1	1.C FE	500,000	127.1440	635,720	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	114.7470	860,603	750,000	750,000	0	0	0	0	3.390	3.440	MON	2,543	25,778	03/07/2019	04/01/2036
682906-BM-3	ONTARIO CALIF MULTIFAMILY REV	C			1.B FE	250,000	114.7470	286,868	250,000	250,000	0	0	0	0	3.390	3.440	MON	141	8,593	03/07/2019	04/01/2036
684906-HL-7	ORANGE CNTY FLA HSG FIN AUTH MULTIFAMILY				1.D	2,181,960	113.7880	2,482,808	2,181,960	2,181,960	0	0	0	0	3.900	3.932	MON	14,427	79,038	12/10/2018	01/01/2035
686053-HD-4	OREGON SCH BRDS ASSN			1	1.C FE	973,791	113.0890	1,184,140	1,047,087	1,012,506	0	4,202	0	0	5.617	6.243	JD	163	58,815	01/21/2009	06/30/2028
691879-EY-2	OXNARD CALIF FING AUTH WTR REV			1	1.F FE	1,859,357	154.4140	2,841,218	1,840,000	1,855,682	0	(427)	0	0	7.000	6.916	JD	10,733	128,800	05/11/2010	06/01/2040
708790-DV-2	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	1,250,000	105.6060	1,320,075	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	106.2620	478,179	450,000	450,000	0	0	0	0	3.337	3.337	JD	1,251	15,053	01/16/2020	12/01/2039
709224-QB-8	PENNSYLVANIA ST TPK COMMN TPK REV	C		2	1.E FE	249,021	118.2530	266,069	225,000	237,187	0	(2,500)	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	110.4600	1,104,600	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.E FE	250,000	129.7380	324,345	250,000	250,000	0	0	0	0	6.040	6.039	JD	1,258	15,100	06/18/2009	12/01/2029

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
73358W-CX-0	PORT AUTH N Y & N J				1.E FE	1,428,990	140.0020	1,610,023	1,150,000	1,412,862	0	(9,293)	0	0	5.647	3.919	MN	10,823	64,941	03/26/2020	11/01/2040
73358X-DP-4	PORT AUTH N Y & N J			1,2	1.E FE	500,000	99.4570	497,285	500,000	500,000	0	0	0	0	3.139	3.139	FA	87	0	12/16/2021	02/15/2051
735389-ZE-1	PORT SEATTLE WASH REV			2	1.E FE	3,900,000	108.9640	4,249,596	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			1,2	1.D FE	25,200,000	117.9296	29,718,268	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			2	1.F FE	545,920	120.7790	603,895	500,000	533,085	0	(4,402)	0	0	5.000	3.840	JJ	12,500	25,000	12/13/2018	07/01/2037
759136-VN-1	REGIONAL TRANSN DIST COLO SALES TAX REV			1,2	1.C FE	100,000	94.8760	94,876	100,000	100,000	0	0	0	0	2.387	2.387	MN	398	1,525	02/19/2021	11/01/2037
76221T-DG-1	RHODE ISLAND HSG & MTG FIN CORP REV			2	1.B FE	50,382	102.6190	51,310	50,000	50,140	0	(76)	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			1	1.E FE	2,782,925	116.6420	2,916,050	2,500,000	2,723,892	0	(18,958)	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			2	1.C FE	4,933,150	105.4910	5,274,550	5,000,000	4,941,237	0	2,631	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			2	1.C FE	265,661	108.6270	298,724	275,000	267,685	0	538	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			2	1.C FE	293,691	108.3380	325,014	300,000	294,592	0	242	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			2	1.D FE	481,565	110.7650	553,825	500,000	482,754	0	419	0	0	4.500	4.751	FA	9,375	22,500	12/07/2018	08/01/2044
796246-AP-1	SAN ANTONIO TEX CUSTOMER FAC CHARGE REV			2	2.A FE	5,184,750	109.5720	5,478,600	5,000,000	5,103,893	0	(26,405)	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.D FE	250,000	100.6020	251,505	250,000	250,000	0	0	0	0	2.905	2.905	FA	3,026	5,366	10/21/2020	02/01/2048
797398-EJ-9	SAN DIEGO CNTY CALIF PENSION OBLIG			1	1.B FE	742,665	115.1950	887,002	770,000	759,721	0	1,859	0	0	6.029	6.367	FA	17,538	46,423	02/04/2009	08/15/2026
79765R-TK-5	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL	C		1	1.D FE	312,830	136.2990	340,748	250,000	304,586	0	(1,852)	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	123.6840	5,256,570	4,250,000	4,661,587	0	(48,481)	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	123.6840	309,210	250,000	274,720	0	(2,916)	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	123.0190	9,226,425	7,500,000	8,155,473	0	(76,752)	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	104.5270	919,838	880,000	865,085	0	498	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	85.1240	7,661,160	9,000,000	6,261,203	0	289,430	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	83.2580	2,560,184	3,075,000	2,032,371	0	94,825	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	225,000	113.7450	255,926	225,000	225,000	0	0	0	0	3.500	3.551	MON	131	8,000	03/07/2019	03/01/2038
876380-RJ-0	TARRANT CNTY TEX CULTURAL ED FACS FIN CO			1,2	1.F FE	100,266	103.5830	103,583	100,000	100,246	0	(20)	0	0	3.422	3.389	MS	1,141	1,711	02/25/2021	09/01/2050
880558-PG-0	TENNESSEE ST SCH BD AUTH			1,2	1.B FE	504,498	99.1200	495,600	500,000	504,198	0	(300)	0	0	2.561	2.464	MN	2,134	8,786	02/19/2021	11/01/2041
880558-PH-8	TENNESSEE ST SCH BD AUTH			1,2	1.B FE	501,242	96.8370	484,185	500,000	501,165	0	(77)	0	0	2.661	2.634	MN	2,218	9,129	02/22/2021	11/01/2045
880591-EH-1	TENNESSEE VALLEY AUTHORITY	C			1.A	259,632	144.6322	289,264	200,000	245,357	0	(1,821)	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	153.7771	83,039,633	54,000,000	74,010,526	0	(271,048)	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	2,032,081	146.6441	2,126,339	1,450,000	2,020,967	0	(6,531)	0	0	4.250	2.707	MS	18,145	57,375	05/19/2021	09/15/2065
880591-ES-7	TENNESSEE VALLEY AUTHORITY	0			1.A	10,881,555	146.6441	14,664,406	10,000,000	10,852,577	0	(7,589)	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	75.5105	770,207	1,020,000	643,913	0	22,044	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	74.3373	371,687	500,000	314,497	0	10,461	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	66.6058	679,379	1,020,000	554,627	0	19,296	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	64.2691	655,545	1,020,000	545,450	0	18,946	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	64.5182	1,040,034	1,612,000	825,079	0	29,774	0	0	0.000	3.710	N/A	0	0	11/20/2018	03/15/2040
88059E-6B-5	TENNESSEE VALLEY AUTHORITY	@			1.A	708,217	63.6754	1,026,448	1,612,000	808,850	0	29,249	0	0	0.000	3.718	N/A	0	0	11/20/2018	09/15/2040
88059E-6C-3	TENNESSEE VALLEY AUTHORITY	@			1.A	694,390	62.8440	1,013,046	1,612,000	793,225	0	28,726	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	61.9952	999,363	1,612,000	777,624	0	28,214	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	61.1592	985,886	1,612,000	760,705	0	27,729	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	59.9587	966,535	1,612,000	745,611	0	27,228	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	59.7777	963,617	1,612,000	731,656	0	26,727	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	59.1233	953,068	1,612,000	717,105	0	26,243	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	58.3974	941,366	1,612,000	701,580	0	25,776	0	0	0.000	3.779	N/A	0	0	11/20/2018	03/15/2044
88059E-6K-5	TENNESSEE VALLEY AUTHORITY	@			1.A	602,176	57.7851	931,496	1,612,000	689,213	0	25,294	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	57.0354	919,410	1,612,000	677,052	0	24,820	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	56.3820	908,878	1,612,000	665,989	0	24,352	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	55.7445	898,601	1,612,000	652,010	0	23,909	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	55.0329	887,130	1,612,000	640,368	0	23,465	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	54.4688	878,036	1,612,000	628,388	0	23,031	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	53.7595	866,603	1,612,000	617,881	0	22,602	0	0	0.000	3.762	N/A	0	0	11/20/2018	09/15/2047
88059E-6S-8	TENNESSEE VALLEY AUTHORITY	@			1.A	530,048	52.3927	844,571	1,612,000	606,441	0	22,184	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	52.3927	844,571	1,612,000	596,697	0	21,779	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	51.6932	833,295	1,612,000	585,523	0	21,377	0	0	0.000	3.754	N/A	0	0	11/20/2018	03/15/2049

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
88059E-6V-1	TENNESSEE VALLEY AUTHORITY	.@			1.A	499,620	50.9998	822,116	1,612,000	571,847	0	20,971	0	0	0.000	3.772	N/A	0	0	11/20/2018	09/15/2049
88059E-6W-9	TENNESSEE VALLEY AUTHORITY	.@			1.A	490,227	50.3130	811,046	1,612,000	561,120	0	20,582	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	49.6322	800,071	1,612,000	550,518	0	20,200	0	0	0.000	3.774	N/A	0	0	11/20/2018	09/15/2050
88059E-6Y-5	TENNESSEE VALLEY AUTHORITY	.@			1.A	471,818	48.9581	789,205	1,612,000	540,110	0	19,825	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	48.2898	778,431	1,612,000	529,947	0	19,456	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	47.6469	768,068	1,612,000	519,897	0	19,094	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	46.9909	757,493	1,612,000	510,091	0	18,739	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	46.3223	746,715	1,612,000	500,458	0	18,390	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	45.0510	726,222	1,612,000	481,668	0	17,710	0	0	0.000	3.782	N/A	0	0	11/20/2018	03/15/2054
88059E-7F-5	TENNESSEE VALLEY AUTHORITY	.@			1.A	142,494	44.4095	262,904	592,000	161,259	0	6,286	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	43.7844	705,805	1,612,000	463,575	0	17,055	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	42.5509	685,920	1,612,000	443,627	0	16,396	0	0	0.000	3.802	N/A	0	0	11/20/2018	03/15/2056
88059E-7N-8	TENNESSEE VALLEY AUTHORITY	.@			1.A	358,318	40.1783	647,673	1,612,000	410,722	0	15,197	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	37.9368	611,541	1,612,000	380,172	0	14,083	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	53.4238	774,645	1,450,000	616,412	0	19,921	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	69.1358	1,382,716	2,000,000	1,108,707	0	40,040	0	0	0.000	3.712	N/A	0	0	02/07/2019	01/15/2038
88059F-BP-5	TENNESSEE VALLEY AUTHORITY	.@			1.A	1,067,958	42.6368	1,279,104	3,000,000	1,094,828	0	26,871	0	0	0.000	2.961	N/A	0	0	02/25/2021	04/01/2056
88059F-BS-9	TENNESSEE VALLEY AUTHORITY	.@			1.A	10,008,932	64.2691	12,650,089	19,683,000	10,901,770	0	353,649	0	0	0.000	3.350	N/A	0	0	02/04/2021	09/15/2039
88059F-BT-7	TENNESSEE VALLEY AUTHORITY	.@			1.A	2,256,524	37.5890	3,651,023	9,713,000	2,467,337	0	84,229	0	0	0.000	3.564	N/A	0	0	02/24/2021	09/15/2060
88059F-BW-0	TENNESSEE VALLEY AUTHORITY	.@			1.A	7,572,340	60.1184	11,186,828	18,608,000	8,470,158	0	312,220	0	0	0.000	3.791	N/A	0	0	12/28/2018	12/15/2042
88059F-CG-4	TENNESSEE VALLEY AUTHORITY	.@			1.A	186,022	32.1450	214,407	667,000	189,480	0	3,458	0	0	0.000	2.889	N/A	0	0	04/22/2021	09/15/2065
88213A-NZ-4	TEXAS A & M UNIV REVS			1,2	1.A FE	2,500,000	113.1620	2,829,050	2,500,000	2,500,000	0	0	0	0	4.077	4.077	MN	13,024	101,925	01/09/2019	05/15/2039
88213A-PA-7	TEXAS A & M UNIV REVS			1,2	1.A FE	1,006,300	112.6680	1,126,680	1,000,000	1,004,799	0	(547)	0	0	4.197	4.120	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	112.6680	845,010	750,000	753,599	0	(410)	0	0	4.197	4.120	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	1,640,000	104.7890	1,718,540	1,640,000	1,640,000	0	0	0	0	3.800	3.800	JJ	31,160	65,066	02/06/2019	07/01/2039
882750-PJ-5	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE			2	1.B FE	1,635,000	105.0320	1,717,273	1,635,000	1,635,000	0	0	0	0	3.900	3.900	JJ	31,883	66,610	02/06/2019	07/01/2044
882750-PL-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE			2	1.B FE	2,450,000	105.1530	2,576,249	2,450,000	2,450,000	0	0	0	0	3.950	3.950	JJ	48,388	100,877	02/06/2019	01/01/2050
88275F-RB-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	512,180	107.6190	538,095	500,000	509,345	0	(1,234)	0	0	3.625	3.310	MS	6,042	18,125	07/17/2019	09/01/2044
88275F-RC-5	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	513,480	107.5220	537,610	500,000	510,363	0	(1,359)	0	0	3.750	3.400	MS	6,250	18,750	07/17/2019	09/01/2049
88275L-AA-4	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF				1.B FE	269,203	113.4180	283,035	249,550	266,954	0	(935)	0	0	3.500	2.961	MON	896	8,638	07/29/2019	08/01/2036
882854-Q2-1	TEXAS WTR DEV BRD REV	.0		2	1.A FE	1,534,830	118.3560	1,775,340	1,500,000	1,524,978	0	(3,181)	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	118.3560	295,890	250,000	254,163	0	(530)	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	106.3380	265,845	250,000	250,000	0	0	0	0	3.000	3.000	MON	729	6,979	05/30/2019	06/01/2037
91412G-DZ-5	UNIVERSITY CALIF REVS	.C		1	1.D FE	343,298	141.4820	353,705	250,000	338,751	0	(2,366)	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	106.5660	1,305,434	1,225,000	1,223,364	0	647	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	100.9410	403,764	400,000	400,000	0	0	0	0	2.811	2.811	JD	937	11,244	07/01/2020	06/01/2048
914437-UT-3	UNIVERSITY MASS BLDG AUTH REV	.C		2	1.C FE	250,000	105.3220	263,305	250,000	250,000	0	0	0	0	3.504	3.504	MN	1,460	8,760	01/09/2020	11/01/2044
914713-Q6-2	UNIVERSITY N C CHAPEL HILL REV	.0		1	1.A FE	2,000,000	111.2910	2,225,820	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	114.8850	574,425	500,000	489,349	0	255	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	114.8850	344,655	300,000	293,609	0	153	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	125.5390	8,473,883	6,750,000	7,107,848	0	(9,005)	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	125.5390	2,510,780	2,000,000	2,106,095	0	(2,647)	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	116.3810	20,133,913	17,300,000	17,299,301	0	17	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	116.3810	8,961,337	7,700,000	7,718,876	0	(480)	0	0	3.354	3.339	FA	97,564	258,258	03/26/2020	08/15/2047
915217-RY-1	UNIVERSITY VA UNIV REVS			1	1.A FE	747,833	153.5010	1,151,258	750,000	748,351	0	50	0	0	6.200	6.221	MS	15,500	46,500	04/15/2009	09/01/2039
92812V-VB-9	VIRGINIA ST HSG DEV AUTH			2	1.B FE	1,000,000	109.1350	1,091,350	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	124.1850	2,483,700	2,000,000	2,281,446	0	(26,760)	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	107.4940	537,470	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	117.9040	6,750,004	5,725,000	5,878,101	0	(20,922)	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	117.9040	294,760	250,000	256,686	0	(914)	0	0	4.000	3.530	JD	833	10,057	12/11/2018	06/01/2038
940157-X6-2	WASHINGTON SUBN SAN DIST MD			2	1.A FE	3,112,380	117.9040	3,537,120	3,000,000	3,080,316	0	(10,976)	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	105.9820	1,059,820	1,000,000	1,000,000	0	0	0	0	3.846	3.846	MN	6,410	38,460	08/28/2020	11/01/2050
977100-EL-6	WISCONSIN ST GEN FD ANNUAL APPROPRIATION	.C		2	1.C FE	1,250,000	110.6590	1,383,238	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

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
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						589,626,781	XXX	689,581,149	673,647,387	597,090,570	0	1,277,766	0	0	XXX	XXX	XXX	6,489,308	21,412,859	XXX	XXX
31293L-WX-8	FH C23362 - RMBS	D		4	1.A	107,361	110.3690	106,517	96,510	102,724	0	(561)	0	0	6.500	3.983	MON	523	6,273	04/01/2017	03/01/2029
31339W-NA-0	FHR 2439A LH - CMO/RMBS	C		4	1.A	230,914	112.5823	229,331	203,701	232,131	0	3,126	0	0	6.000	2.188	MON	1,019	12,222	09/28/2012	04/15/2032
3133TD-6W-1	FSPC T-010 A5 - RMBS	D		4	1.A	1,434	100.0000	1,434	1,434	1,434	0	0	0	0	6.410	6.338	MON	8	92	04/01/2017	05/25/2029
3133TH-K8-9	FHR 2103 PS - CMO/RMBS	C		4	1.A	152,037	111.3841	151,518	136,032	147,445	0	179	0	0	6.500	3.218	MON	737	8,842	09/28/2012	12/15/2028
3133TH-TM-9	FHR 2116 ZA - CMO/RMBS			4	1.A	29,157	111.1029	31,877	28,691	28,917	0	(6)	0	0	6.000	5.666	MON	143	1,721	11/27/2006	01/15/2029
3133TJ-DF-7	FHR 2122 ZE - CMO/RMBS			4	1.A	27,813	112.0780	30,757	27,443	27,565	0	(4)	0	0	6.000	5.821	MON	137	1,647	11/16/2006	02/15/2029
3133TL-K5-6	FHR 2175 TH - CMO/RMBS			4	1.A	33,465	110.3325	36,366	32,960	33,189	0	(14)	0	0	6.000	5.684	MON	165	1,978	12/19/2006	07/15/2029
3136A1-C8-6	FNR 2011-101 NB - CMO/RMBS	C		4	1.A	273,112	106.7955	291,672	273,112	273,112	0	0	0	0	4.000	3.961	MON	910	10,924	09/27/2011	10/25/2041
3136A5-ZX-7	FNR 2012-54 WH - CMO/RMBS			4	1.A	505,469	106.2714	531,357	500,000	501,430	0	(657)	0	0	3.500	3.380	MON	1,458	17,500	05/21/2012	05/25/2042
3136AE-4P-9	FNR 2013-71 ZA - CMO/RMBS	C		4	1.A	454,879	106.0899	499,754	471,067	465,660	0	1,458	0	0	3.500	3.753	MON	1,374	16,179	05/29/2013	07/25/2043
3136AR-T5-7	FNR 2016-25 LB - CMO/RMBS			4	1.A	138,870	110.1058	153,047	139,000	138,846	0	3	0	0	3.000	3.029	MON	348	4,170	05/24/2016	05/25/2046
3136AT-N4-2	FNR 2016-73 DZ - CMO/RMBS	D		4	1.A	2,354,644	103.7817	2,617,224	2,521,856	2,455,439	0	13,345	0	0	3.000	4.115	MON	6,305	75,327	07/27/2017	10/25/2046
3136AT-N4-2	FNR 2016-73 DZ - CMO/RMBS			4	1.A	838,094	103.7817	931,554	897,610	856,714	0	2,850	0	0	3.000	4.794	MON	2,244	26,811	07/27/2017	10/25/2046
3136AV-2Z-1	FNR 2017-21 ZD - CMO/RMBS			4	1.A	2,146,813	106.9207	2,524,574	2,361,165	2,225,215	0	33,907	0	0	3.500	5.004	MON	6,887	81,095	10/11/2018	04/25/2047
3136AV-2Z-1	FNR 2017-21 ZD - CMO/RMBS	D		4	1.A	5,367,034	106.9207	6,311,436	5,902,913	5,611,434	0	98,098	0	0	3.500	4.843	MON	17,217	202,738	10/11/2018	04/25/2047
3136AW-5S-2	FNR 2017-52 KZ - CMO/RMBS	D		4	1.A	574,791	104.7471	612,934	585,156	580,770	0	1,566	0	0	3.500	3.758	MON	1,707	20,097	01/19/2018	07/25/2047
3136AW-HZ-3	FNR 2017-39 CY - CMO/RMBS			4	1.A	1,562,809	104.3548	1,747,454	1,674,531	1,594,325	0	(12,950)	0	0	3.500	5.469	MON	4,884	58,609	10/11/2018	05/25/2047
3136AX-NB-7	FNR 2017-59 DZ - CMO/RMBS	D		4	1.A	1,031,328	105.9140	1,112,328	1,050,218	1,041,322	0	3,476	0	0	3.500	3.743	MON	3,063	36,070	01/19/2018	08/25/2047
3136AX-TC-9	FNR 2017-62 ZC - CMO/RMBS	D		4	1.A	4,098,868	103.3430	4,368,425	4,227,111	4,181,778	0	11,936	0	0	3.500	4.032	MON	12,329	147,413	07/11/2017	08/25/2047
3136AX-TC-9	FNR 2017-62 ZC - CMO/RMBS			4	1.A	1,304,185	103.3430	1,389,953	1,344,990	1,318,175	0	1,961	0	0	3.500	4.405	MON	3,923	46,904	07/11/2017	08/25/2047
3136AX-YF-6	FNR 2017-61 GZ - CMO/RMBS	D		4	1.A	1,794,652	101.1723	1,856,521	1,835,009	1,819,707	0	1,766	0	0	3.500	3.906	MON	5,352	64,132	07/25/2017	08/25/2047
3136AX-YF-6	FNR 2017-61 GZ - CMO/RMBS			4	1.A	598,217	101.1723	618,840	611,670	601,657	0	(555)	0	0	3.500	4.263	MON	1,784	21,984	07/25/2017	08/25/2047
3136AY-BW-2	FNR 2017-66 JC - CMO/RMBS	D		4	1.A	336,164	108.1527	378,534	350,000	337,699	0	(381)	0	0	3.000	3.244	MON	875	10,500	12/08/2017	09/25/2057
3136AY-XG-3	FNR 2017-94 DY - CMO/RMBS	D		4	1.A	97,441	104.9549	104,955	100,000	98,199	0	207	0	0	3.000	3.274	MON	250	3,000	12/08/2017	11/25/2047
3136B0-4H-6	FNR 2018-13 ZE - CMO/RMBS	D		4	1.A	8,266,288	102.9553	9,608,270	9,332,463	8,902,741	0	166,632	0	0	3.000	5.162	MON	23,331	277,891	02/15/2018	03/25/2048
3136B0-EN-2	FNR 2017-102 PZ - CMO/RMBS	D		4	1.A	345,219	107.7036	372,674	346,018	345,274	0	17	0	0	3.500	3.522	MON	1,009	11,884	12/12/2017	12/25/2047
3136B0-JM-9	FNR 2017-107 GZ - CMO/RMBS	D		4	1.A	4,873,761	104.4775	5,481,980	5,247,045	5,048,575	0	51,401	0	0	3.000	3.854	MON	13,118	154,883	01/05/2018	01/25/2048
3136B0-JM-9	FNR 2017-107 GZ - CMO/RMBS			4	1.A	1,256,554	104.4775	1,413,365	1,352,794	1,293,137	0	12,115	0	0	3.000	3.945	MON	3,382	39,932	01/05/2018	01/25/2048
3136B0-K3-9	FNR 2018-10 BZ - CMO/RMBS	D		4	1.A	458,428	109.5966	502,695	458,678	458,159	0	(101)	0	0	3.500	3.507	MON	1,338	15,753	01/18/2018	02/25/2048
3136B0-VY-9	FNR 2018-8 DZ - CMO/RMBS	D		4	1.A	448,769	103.2097	471,229	456,574	453,290	0	963	0	0	3.500	3.791	MON	1,332	15,842	01/22/2018	02/25/2048
3136B1-6A-7	FNR 2018-37 ZD - CMO/RMBS			4	1.A	732,806	104.2513	772,853	741,337	735,590	0	(873)	0	0	4.000	4.288	MON	2,471	29,653	01/09/2019	06/25/2048
3136B1-6A-7	FNR 2018-37 ZD - CMO/RMBS	D		4	1.A	739,643	104.2513	772,853	741,337	739,593	0	13	0	0	4.000	4.019	MON	2,471	29,653	09/05/2018	06/25/2048
3136B1-HM-9	FNR 2018-15 ZG - CMO/RMBS	D		4	1.A	371,002	103.1540	388,117	376,250	373,766	0	335	0	0	3.500	3.752	MON	1,097	13,121	01/22/2018	03/25/2048
3136B1-T7-9	FNR 2018-38 VZ - CMO/RMBS	D		4	1.A	1,499,581	106.1928	1,592,883	1,499,991	1,497,711	0	(601)	0	0	4.000	3.985	MON	5,000	58,720	08/01/2018	06/25/2048
3136B1-T7-9	FNR 2018-38 VZ - CMO/RMBS			4	1.A	576,762	106.1928	612,647	576,920	576,089	0	(234)	0	0	4.000	3.985	MON	1,923	22,584	08/01/2018	06/25/2048
3136B2-7H-9	FNR 2018-72 ZB - CMO/RMBS			4	1.A	13,236,767	112.2901	15,451,799	13,760,603	13,332,005	0	26,999	0	0	3.500	3.757	MON	40,135	472,613	01/10/2019	10/25/2058
3136B2-7H-9	FNR 2018-72 ZB - CMO/RMBS	C		4	1.A	269,362	112.2901	314,493	280,072	271,307	0	547	0	0	3.500	3.759	MON	817	9,619	01/10/2019	10/25/2058
3136B2-K5-0	FNR 2018-68 DZ - CMO/RMBS	D		4	1.A	8,889,131	105.0682	9,609,613	9,146,075	9,018,160	0	16,745	0	0	4.000	4.583	MON	30,487	363,728	10/17/2018	09/25/2048
3136B2-SB-9	FNR 2018-47 GZ - CMO/RMBS	D		4	1.A	3,018,514	103.4050	3,284,956	3,176,785	3,103,478	0	10,874	0	0	3.500	4.572	MON	19,058	101,519	08/30/2018	07/25/2048
3136B2-UE-0	FNR 2018-55 LZ - CMO/RMBS	D		4	1.A	2,474,239	104.0346	2,828,925	2,719,216	2,599,551	0	27,893	0	0	3.500	5.367	MON	7,931	94,530	10/23/2018	08/25/2048
3136B2-YL-0	FNR 2018-54 LZ - CMO/RMBS			4	1.A	722,122	103.5028	794,901	767,999	745,530	0	5,228	0	0	3.500	4.947	MON	2,240	26,744	01/09/2019	08/25/2048
3136B2-YL-0	FNR 2018-54 LZ - CMO/RMBS	D		4	1.A	1,458,605	103.5028	1,589,801	1,535,997	1,501,236	0	8,628	0	0	3.500	4.613	MON	4,480	53,488	08/30/2018	08/25/2048
3136B3-BY-5	FNR 2018-75 ZU - CMO/RMBS			4	1.A	1,033,218	112.0953	1,255,788	1,120,286	1,051,898	0	5,639	0	0	3.500	4.080	MON	3,268	38,477	10/29/2018	10/25/2058
3136B3-BY-5	FNR 2018-75 ZU - CMO/RMBS	D		4	1.A	1,033,218	112.0953	1,255,788	1,120,286	1,052,285	0	4,561	0	0	3.500	4.083	MON	3,268	38,477	10/29/2018	10/25/2058
3136B3-CF-5	FNR 2018-75 KZ - CMO/RMBS	D		4	1.A	473,492	103.5749	534,526	516,076	495,955	0	3,892	0	0	3.500	5.477	MON	1,505	18,019	09/18/2018	10/25/2048
3136B3-CF-5	FNR 2018-75 KZ - CMO/RMBS	C		4	1.A	157,831	103.5749	178,175	172,025	165,318	0	1,297	0	0	3.500	5.477	MON	502	6,006	09/18/2018	10/25/2048
3136B3-CF-5	FNR 2018-75 KZ - CMO/RMBS			4	1.A	631,322	103.5749	712,701	688,102	656,057	0	1,117	0	0	3.500	5.749	MON	2,007	24,336	09/18/2018	10/25/2048
3136B3-DT-4	FNR 2018-73 BZ - CMO/RMBS			4	1.A	726,698	102.9918	789,375	766,444	743,899	0	(1,435)	0	0	3.500	4.851	MON	2,235	26,787	01/09/2019	10/25/2048
3136B3-GN-4	FNR 2018-76 ZB - CMO/RMBS			4	1.A	5,481,295	103.3036	6,265,306	6,064,943	5,755,400	0	90,776	0	0	3.500	5.662	MON	17,689	210,433	10/03/2018	10/25/2048
3136B3-GN-4	FNR 2018-76 ZB - CMO/RMBS	D		4	1.A	3,654,197	103.3036	4,176,871	4,043,295	3,870,251	0	98,213	0	0	3.500	5.426	MON	11,793	140,289	10/03/2018	10/25/2048
3136B3-LJ-7	FNR 2018-83 ZJ - CMO/RMBS	D		4	1.A	4,068,025	103.1779	4,636,204	4,493,410	4,281,063	0	25,458	0	0	3.500	5.461	MON	13,106	156,208	10/17/2018	11/25/2048
3136B3-MM-9	FNR 2018-84 ZA - CMO/RMBS			4	1.A	3,006,085	104.6131	3,505,674	3,351,085	3,173,478	0	82,523	0	0	3.500	5.946	MON	9,774	115,094	10/05/2018	11/25/2048

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-MV-9	FNR 2018-84 ZD - CMO/RMBS	D		4	1.A	9,213,766	103.4405	10,561,291	10,210,018	9,778,914	0	161,641	0	0	3.500	5.501	MON	29,779	353,484	10/17/2018	11/25/2048
3136B3-PT-1	FNR 2018-88 MZ - CMO/RMBS			4	1.A	4,086,370	114.1216	5,084,255	4,455,120	4,141,274	0	14,802	0	0	3.533	3.947	MON	13,117	153,013	10/30/2018	12/25/2058
3136FC-WG-7	FNS 361 PO - CMO/RMBS	B		4	1.A	73,476	92.9746	79,477	85,483	73,156	0	(2,767)	0	0	0.000	3.371	N/A	0	0	04/01/2017	09/25/2035
3137A0-3H-6	FHR 3680 ZA - CMO/RMBS			4	1.A	55,613	110.1045	62,305	56,587	55,799	0	(199)	0	0	4.500	4.844	MON	212	2,546	07/08/2010	06/15/2040
3137A0-3H-6	FHR 3680 ZA - CMO/RMBS	CF		4	1.A	27,807	110.1045	31,152	28,293	27,899	0	(99)	0	0	4.500	4.844	MON	106	1,273	07/08/2010	06/15/2040
3137A5-P2-4	FHR 3795 VZ - CMO/RMBS	CF		4	1.A	1,127,496	107.1151	1,355,988	1,265,916	1,228,057	0	(10,716)	0	0	4.000	5.100	MON	4,220	50,637	05/24/2011	01/15/2041
3137AR-M3-7	FHR 4057 ZC - CMO/RMBS	C		4	1.A	400,570	105.5819	426,757	404,195	403,171	0	335	0	0	3.500	3.578	MON	1,179	13,882	06/21/2012	06/15/2042
3137B2-G3-8	FHR 4206 LZ - CMO/RMBS	C		4	1.A	450,009	110.2521	520,876	472,441	462,862	0	1,943	0	0	3.500	3.808	MON	1,378	16,226	05/31/2013	05/15/2043
3137B3-JF-6	FHR 4231 PY - CMO/RMBS			4	1.A	230,898	108.6602	271,651	250,000	238,778	0	995	0	0	3.500	4.212	MON	729	8,750	09/24/2013	07/15/2043
3137BM-XU-5	FHR 4553 PZ - CMO/RMBS	D		4	1.A	3,851,796	108.8766	4,271,929	3,923,642	3,884,357	0	6,482	0	0	3.500	3.695	MON	11,444	134,759	06/29/2017	02/15/2046
3137BR-DQ-5	FHR 4609 QZ - CMO/RMBS			4	1.A	292,300	103.4226	303,358	293,319	292,519	0	112	0	0	3.000	3.052	MON	733	8,658	11/25/2019	08/15/2046
3137BW-KN-3	FHR 4667 LZ - CMO/RMBS			4	1.A	1,036,346	106.0022	1,126,299	1,062,524	1,048,491	0	3,238	0	0	3.500	3.826	MON	3,099	36,493	07/11/2017	03/15/2047
3137BW-US-1	FHR 4663 TZ - CMO/RMBS	D		4	1.A	3,217,991	105.8028	3,497,451	3,305,631	3,273,246	0	16,239	0	0	3.500	3.871	MON	9,641	113,533	07/11/2017	03/15/2047
3137BW-US-1	FHR 4663 TZ - CMO/RMBS			4	1.A	1,149,283	105.8028	1,249,090	1,180,583	1,166,691	0	4,398	0	0	3.500	3.889	MON	3,443	40,548	07/11/2017	03/15/2047
3137BX-N4-0	FHR 4675 EZ - CMO/RMBS	D		4	1.A	1,614,026	108.6565	1,790,668	1,648,009	1,629,362	0	6,087	0	0	3.500	3.718	MON	4,807	56,602	07/11/2017	04/15/2047
3137F3-K6-0	FHR 4768 ZH - CMO/RMBS	D		4	1.A	2,601,175	101.9414	2,945,515	2,889,420	2,770,870	0	25,180	0	0	3.000	5.118	MON	7,224	86,503	02/02/2018	03/15/2048
3137F6-HZ-3	FHR 5035 UH - CMO/RMBS			4	1.A	249,141	91.8374	229,593	250,000	249,166	0	22	0	0	2.000	2.021	MON	417	5,000	10/09/2020	11/25/2050
3137FA-5D-6	FHR 4710 GZ - CMO/RMBS	D		4	1.A	8,218,420	104.4924	9,280,406	8,881,420	8,487,396	0	82,299	0	0	3.000	3.713	MON	22,204	262,163	08/02/2017	01/15/2047
3137FA-5D-6	FHR 4710 GZ - CMO/RMBS			4	1.A	3,160,931	104.4924	3,569,387	3,415,931	3,244,247	0	24,969	0	0	3.000	3.771	MON	8,540	100,832	08/02/2017	01/15/2047
3137FB-YC-4	FHR 4734 Z - CMO/RMBS	D		4	1.A	3,802,498	101.8947	4,173,244	4,095,644	3,991,192	0	45,929	0	0	3.000	4.362	MON	10,239	122,335	11/10/2017	12/15/2047
3137FB-YC-4	FHR 4734 Z - CMO/RMBS			4	1.A	1,396,836	101.8947	1,533,028	1,504,522	1,451,478	0	8,794	0	0	3.000	4.686	MON	3,761	44,940	11/10/2017	12/15/2047
3137FC-4R-2	FHR 4738 LZ - CMO/RMBS			4	1.A	1,589,503	101.5585	1,721,639	1,695,220	1,639,712	0	19,426	0	0	3.000	4.150	MON	4,238	50,040	03/26/2020	12/15/2047
3137FC-4R-2	FHR 4738 LZ - CMO/RMBS	D		4	1.A	3,473,094	101.5585	3,787,605	3,729,483	3,629,431	0	50,546	0	0	3.000	4.039	MON	9,324	110,087	12/08/2017	12/15/2047
3137FC-CD-4	FHR 4740 CZ - CMO/RMBS			4	1.A	977,520	103.3632	1,080,544	1,045,385	1,007,081	0	11,779	0	0	3.000	4.141	MON	2,613	30,858	03/26/2020	12/15/2047
3137FC-CD-4	FHR 4740 CZ - CMO/RMBS	D		4	1.A	1,567,166	103.3632	1,752,233	1,695,220	1,640,979	0	22,056	0	0	3.000	4.087	MON	4,238	50,040	12/08/2017	12/15/2047
3137FC-PQ-1	FHR 4752 PZ - CMO/RMBS	D		4	1.A	2,797,874	105.2172	3,153,277	2,996,922	2,871,440	0	22,278	0	0	3.000	3.635	MON	7,492	88,464	01/05/2018	11/15/2047
3137FD-DG-4	FHR 4750 KZ - CMO/RMBS	D		4	1.A	172,365	105.7841	182,484	172,506	172,327	0	(13)	0	0	3.500	3.515	MON	503	5,925	12/19/2017	01/15/2048
3137FG-5H-4	FHR 4796 NZ - CMO/RMBS	D		4	1.A	4,363,254	105.1477	4,587,862	4,363,254	4,363,254	0	0	0	0	4.000	3.964	MON	14,544	173,521	07/23/2018	05/15/2048
3137FH-CA-9	FHR 4824 ZJ - CMO/RMBS	D		4	1.A	10,594,151	103.4974	11,828,424	11,428,717	11,041,014	0	73,437	0	0	3.500	4.994	MON	33,334	396,539	09/28/2018	09/15/2048
3137FH-CA-9	FHR 4824 ZJ - CMO/RMBS			4	1.A	5,620,138	103.4974	6,274,914	6,062,872	5,831,044	0	40,964	0	0	3.500	5.090	MON	17,683	210,362	09/28/2018	09/15/2048
3137FJ-C2-3	FHR 4833 VZ - CMO/RMBS	D		4	1.A	3,909,359	105.1636	4,230,496	4,022,777	3,957,484	0	(14,119)	0	0	4.000	4.739	MON	13,409	160,867	10/31/2018	09/15/2048
3137FJ-C2-3	FHR 4833 VZ - CMO/RMBS			4	1.A	1,603,761	105.1636	1,735,503	1,650,289	1,622,316	0	(5,484)	0	0	4.000	4.746	MON	5,501	68,016	10/31/2018	09/15/2048
3137FY-AL-0	FHR 5092 AC - CMO/RMBS			4	1.A	4,105,266	93.2904	4,011,488	4,300,000	4,110,446	0	5,180	0	0	2.000	2.269	MON	7,167	64,500	02/24/2021	03/25/2051
3137G1-BU-0	FWLS 2017-SC02 1A2 - CMO/RMBS	D		4	1.A	7,709,835	99.5666	8,195,014	8,230,683	7,894,325	0	44,607	0	0	3.000	3.758	MON	20,577	246,921	07/19/2017	05/25/2047
3137G1-BU-0	FWLS 2017-SC02 1A2 - CMO/RMBS			4	1.A	2,721,118	99.5666	2,892,358	2,904,947	2,778,739	0	13,100	0	0	3.000	3.809	MON	7,262	87,148	07/19/2017	05/25/2047
3137H3-NW-8	FHR 5166 GZ - CMO/RMBS			4	1.A	1,470,632	99.6044	1,500,298	1,506,257	1,470,982	0	351	0	0	2.500	2.625	MON	3,138	6,257	10/19/2021	05/25/2051
3137H3-QN-5	FHR 5164 KZ - CMO/RMBS	D		4	1.A	964,952	98.8631	992,754	1,004,171	965,353	0	401	0	0	2.500	2.710	MON	2,092	4,171	10/20/2021	11/25/2051
31388J-TR-6	FN 606360 - RMBS	D		4	1.A	4,293	111.6178	4,303	3,855	4,135	0	(15)	0	0	7.000	4.586	MON	22	270	04/01/2017	10/01/2031
31392T-6F-0	FNW 2001-W3 A - CMO/RMBS			4	1.A	75,686	107.7474	80,049	74,293	74,867	0	(87)	0	0	5.520	6.392	MON	342	4,183	12/05/2006	09/25/2041
31392D-BS-0	FNR 2002-33 Z - CMO/RMBS			4	1.A	102,908	114.6089	114,788	100,156	101,644	0	125	0	0	6.500	5.996	MON	543	6,510	11/15/2006	06/25/2032
31392T-W5-2	FHR 2478B EJ - CMO/RMBS	C		4	1.A	226,066	114.2450	233,093	204,029	228,900	0	2,013	0	0	6.000	2.747	MON	1,020	12,242	09/28/2012	08/15/2032
31392U-XE-9	FHR 2500B MC - CMO/RMBS			4	1.A	51,865	113.8503	53,288	46,806	53,796	0	1,504	0	0	6.000	2.298	MON	234	2,808	09/25/2012	09/15/2032
31392W-7B-0	FSPC T-051 1A - CMO/RMBS			4	1.A	180,237	122.0541	216,735	177,573	179,344	0	(82)	0	0	6.500	6.285	MON	962	11,542	12/05/2006	09/25/2043
31393D-DR-9	FNR 0358C PG - CMO/RMBS	C		4	1.A	483,817	110.5142	493,770	446,793	477,646	0	(1,190)	0	0	5.000	2.982	MON	1,862	22,340	02/14/2014	07/25/2033
31393P-FY-5	FHR 2595 TG - CMO/RMBS	C		4	1.A	77,579	101.7362	70,559	69,355	70,295	0	(1,074)	0	0	5.500	2.221	MON	318	3,816	09/28/2012	04/15/2023
31393R-CX-6	FHR 2617J ZU - CMO/RMBS	C		4	1.A	555,057	110.8482	547,387	493,816	561,817	0	7,994	0	0	5.000	1.480	MON	2,058	24,691	09/28/2012	05/15/2033
31393U-A6-0	FNW 2003-W19 A7 - CMO/RMBS	C		4	1.A	919,561	111.4442	917,612	823,383	877,656	0	(8,317)	0	0	5.620	3.633	MON	3,856	46,274	09/28/2012	11/25/2043
31393W-3S-6	FHR 2650A PB - CMO/RMBS	C		4	1.A	1,397,386	112.3717	1,358,953	1,209,338	1,298,518	0	7,742	0	0	5.000	3.126	MON	5,039	60,469	09/28/2012	07/15/2033
31393X-7A-9	FNGT 2004-T2 A1 - CMO/RMBS			4	1.A	89,426	113.0975	100,386	88,760	89,202	0	(57)	0	0	6.000	5.850	MON	444	5,326	12/05/2006	11/25/2043
31393X-GH-4	FNW 2004-W2 1A - CMO/RMBS			4	1.A	37,095	111.7556	41,148	36,819	36,943	0	(15)	0	0	6.000	5.787	MON	184	2,209	12/05/2006	02/25/2044
31394A-LV-6	FNW 2004-W10 A6 - CMO/RMBS	C		4	1.A	496,413	107.3531	476,200	443,583	488,509	0	(2,498)	0	0	5.750	4.664	MON	2,126	25,506	09/28/2012	08/25/2034
31394C-2J-0	FNR 0523A ZC - CMO/RMBS	CF		4	1.A	105,138	113.2751	117,800	103,995	104,459	0	67	0	0	5.500	5.322	MON	477	5,720	03/04/2009	04/25/2035
31394C-A2-8	FNR 2005-14 MG - CMO/RMBS	C		4	1.A	573,014	113.2260	594,345	524,919	560,863	0	1,700	0	0	5.000	3.222	MON	2,187	26,246	02/14/2014	03/25/2035

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
31394J-Y2-7	FSPC T058 1A4 - CMO/RMBS			4	1.A	1,119,442	112.3760	1,313,822	1,169,130	1,139,003	0	1,949	0	0	5.666	6.455	MON	5,520	66,243	10/16/2008	09/25/2043
31394L-EG-3	FHR 2691 MG - CMO/RMBS	C		4	1.A	441,711	109.3114	444,006	406,185	434,584	0	2,482	0	0	4.500	2.657	MON	1,523	18,278	02/14/2014	10/15/2033
31394L-J9-4	FHR 2691G ZH - CMO/RMBS	C		4	1.A	580,712	113.2471	561,004	495,381	536,485	0	417	0	0	5.500	3.226	MON	2,270	27,246	09/28/2012	10/15/2033
31394N-ZK-7	FHR 2737B YE - CMO/RMBS	C		4	1.A	317,360	111.0928	323,727	291,402	315,649	0	3,555	0	0	5.000	2.864	MON	1,214	14,570	02/14/2014	01/15/2034
31394P-DZ-3	FHR 2738 QG - CMO/RMBS	C		4	1.A	601,390	110.9347	613,566	553,088	604,761	0	4,670	0	0	5.000	2.459	MON	2,305	27,654	02/14/2014	01/15/2034
31394R-HL-6	FHR 2750 ZN - CMO/RMBS	C		4	1.A	427,692	110.9736	399,991	360,438	400,300	0	2,373	0	0	5.000	2.141	MON	1,502	18,022	09/28/2012	02/15/2034
31394R-LX-5	FHR 2752 GZ - CMO/RMBS	C		4	1.A	741,663	111.0292	680,467	612,872	662,841	0	4,054	0	0	5.000	2.633	MON	2,554	30,644	09/28/2012	02/15/2034
31394V-YH-7	FNR 2006-4 ME - CMO/RMBS	C		4	1.A	510,950	113.8307	486,465	427,358	465,181	0	1,145	0	0	6.000	3.608	MON	2,137	25,641	09/28/2012	02/25/2036
31395B-XZ-1	FNR 2006-25 B - CMO/RMBS	C		4	1.A	367,299	103.6766	341,424	329,317	338,119	0	(3,150)	0	0	5.500	2.725	MON	1,509	18,113	02/14/2014	04/25/2026
31395C-QX-2	FHR 2825 PZ - CMO/RMBS	CF		4	1.A	389,139	113.6254	437,725	385,235	386,264	0	113	0	0	5.500	5.429	MON	1,766	21,188	03/10/2009	07/15/2034
31395C-XH-9	FHR 2827 PG - CMO/RMBS	C		4	1.A	525,918	113.1516	503,713	445,166	484,146	0	3,475	0	0	6.000	3.777	MON	2,226	26,710	09/28/2012	07/15/2034
31395E-6F-9	FHR 2847 PG - CMO/RMBS	C		4	1.A	341,735	111.2232	326,037	293,138	332,355	0	5,248	0	0	5.000	1.819	MON	1,221	14,657	09/28/2012	08/15/2034
31395F-2F-0	FHR 2835 NZ - CMO/RMBS			4	1.A	197,396	112.4058	219,661	195,418	195,873	0	59	0	0	5.500	5.432	MON	896	10,748	03/10/2009	08/15/2034
31395H-WC-0	FHR 2893 PE - CMO/RMBS	C		4	1.A	403,211	111.2232	409,658	368,321	400,488	0	1,800	0	0	5.000	2.764	MON	1,535	18,416	02/14/2014	11/15/2034
31395R-G9-3	FHR 2966A NE - CMO/RMBS	C		4	1.A	658,865	110.7773	671,573	606,237	664,710	0	4,986	0	0	5.000	2.592	MON	2,526	30,312	02/14/2014	04/15/2035
31395U-KP-5	FHR 2978 JG - CMO/RMBS			4	1.A	175,065	111.7861	198,498	177,570	175,999	0	(108)	0	0	5.500	5.745	MON	814	9,766	12/08/2006	05/15/2035
31396G-K4-2	FHR 3104 QE - CMO/RMBS	C		4	1.A	490,293	111.0899	499,716	449,830	492,429	0	7,666	0	0	5.000	2.861	MON	1,874	22,492	02/14/2014	01/15/2036
31396H-MW-6	FHR 3110 HE - CMO/RMBS	C		4	1.A	347,569	113.2550	339,251	299,546	331,504	0	2,251	0	0	5.500	3.216	MON	1,373	16,475	09/28/2012	02/15/2036
31396J-ND-3	FHR 3131 ME - CMO/RMBS	C		4	1.A	414,901	114.0584	426,367	373,815	401,563	0	(1,157)	0	0	5.500	3.605	MON	1,713	20,560	02/14/2014	03/15/2036
31396W-G9-1	FNR 2007-65B GZ - CMO/RMBS	CF		4	1.A	356,178	110.9494	445,476	401,513	381,649	0	(2,184)	0	0	5.000	6.433	MON	1,673	20,076	10/08/2008	07/25/2037
31397B-CM-1	FHR 3212 PE - CMO/RMBS	C		4	1.A	540,971	115.2671	565,137	490,284	560,270	0	12,788	0	0	6.000	2.860	MON	2,451	29,417	02/14/2014	09/15/2036
31397C-WG-0	FHR 3239 ZE - CMO/RMBS			4	1.A	140,855	114.0744	159,421	139,752	140,460	0	70	0	0	5.750	5.630	MON	670	8,036	03/03/2009	11/15/2036
31397E-VT-9	FHRR R010 ZA - CMO/RMBS			4	1.A	259,095	113.5238	291,320	256,616	257,636	0	228	0	0	5.500	5.412	MON	1,176	14,114	03/05/2009	02/15/2037
31397M-2E-6	FNR 2009-3 CD - CMO/RMBS	D		4	1.A	3,265,607	119.0462	3,464,244	2,910,000	3,160,864	0	(22,295)	0	0	6.000	4.455	MON	14,550	174,600	09/27/2018	02/25/2049
31397N-WX-9	FNR 2009-30 Z - CMO/RMBS			4	1.A	228,636	117.2743	268,521	228,968	228,344	0	1	0	0	6.500	6.545	MON	1,240	14,883	03/30/2009	05/25/2039
31397S-G9-9	FNR 2011-46 Z - CMO/RMBS	CF		4	1.A	1,286,399	110.4990	1,559,938	1,411,722	1,383,572	0	(6,394)	0	0	4.500	5.442	MON	5,294	63,527	04/13/2011	05/25/2041
31398F-5A-5	FNR 2009-99 HZ - CMO/RMBS	C		4	1.A	28,172	106.5452	30,617	28,736	28,228	0	(63)	0	0	5.000	5.419	MON	120	1,437	03/18/2010	12/25/2039
31398F-VY-4	FNR 2009-95 PZ - CMO/RMBS	C		4	1.A	551,865	117.1293	625,057	533,647	534,841	0	(572)	0	0	6.000	5.728	MON	2,668	31,939	01/15/2010	11/25/2039
31398F-YE-5	FNR 2009-93 VZ - CMO/RMBS	C		4	1.A	26,572	103.7473	29,375	28,314	27,181	0	(229)	0	0	4.500	5.529	MON	106	1,274	12/01/2009	11/25/2039
31398F-YE-5	FNR 2009-93 VZ - CMO/RMBS			4	1.A	65,245	103.7473	73,858	71,190	66,913	0	(807)	0	0	4.500	6.108	MON	267	3,204	03/19/2010	11/25/2039
31398G-BZ-1	FNR 2009-102 EZ - CMO/RMBS	C		4	1.A	20,857	106.5458	22,682	21,288	20,867	0	(49)	0	0	5.000	5.479	MON	89	1,064	03/17/2010	12/25/2039
31398G-MM-8	FNR 2009-115 HZ - CMO/RMBS	C		4	1.A	28,871	106.6444	31,436	29,478	28,926	0	(62)	0	0	5.000	5.448	MON	123	1,474	03/18/2010	01/25/2040
31398G-TW-9	FNR 2009-109 LZ - CMO/RMBS	C		4	1.A	26,002	109.3754	29,740	27,190	26,350	0	(62)	0	0	5.000	5.826	MON	113	1,360	02/05/2010	01/25/2040
31398G-TW-9	FNR 2009-109 LZ - CMO/RMBS			4	1.A	106,511	109.3754	121,503	111,088	107,477	0	(311)	0	0	5.000	5.881	MON	463	5,601	03/19/2010	01/25/2040
31398G-U7-2	FNR 2010-4 GZ - CMO/RMBS	C		4	1.A	29,659	107.6162	32,628	30,319	29,803	0	(66)	0	0	5.000	5.401	MON	126	1,516	03/17/2010	02/25/2040
31398G-Y4-5	FNR 2010-10 BZ - CMO/RMBS	C		4	1.A	163,780	111.7727	187,146	167,435	165,404	0	(78)	0	0	5.000	5.286	MON	698	8,372	03/18/2010	02/25/2040
31398L-YL-6	FHR 3623 CZ - CMO/RMBS	C		4	1.A	165,265	111.7081	189,302	169,461	167,420	0	(201)	0	0	5.000	5.337	MON	706	8,473	03/18/2010	01/15/2040
31398L-ZZ-4	FHR 3621 HZ - CMO/RMBS			4	1.A	335,607	110.7422	377,143	340,559	337,655	0	(204)	0	0	5.000	5.223	MON	1,419	17,028	03/17/2010	01/15/2040
31398M-YC-4	FNR 2010-19 Z - CMO/RMBS	C		4	1.A	127,443	111.8080	144,731	129,446	128,183	0	(97)	0	0	5.000	5.225	MON	539	6,472	03/17/2010	03/25/2040
31398M-ZX-7	FNR 2010-23 LZ - CMO/RMBS	C		4	1.A	170,640	111.6477	192,996	172,862	171,576	0	(133)	0	0	5.000	5.168	MON	720	8,643	03/17/2010	03/25/2040
31402C-V5-8	FN 725236 - RMBS	D		4	1.A	2,135	110.1202	2,183	1,982	2,113	0	8	0	0	4.500	2.484	MON	7	89	04/01/2017	03/01/2034
3140FX-EC-2	FN BF0130 - RMBS	C		4	1.A	147,073	108.2623	160,075	147,859	147,123	0	(49)	0	0	3.500	3.589	MON	431	5,175	03/05/2018	08/01/2056
3140Q9-DP-5	FN CA1909 - RMBS	D		4	1.A	13,501,564	107.5096	14,147,428	13,159,219	13,593,386	0	79,559	0	0	4.500	3.437	MON	49,347	592,165	10/10/2018	06/01/2048
31410C-VS-8	FN 885425 - RMBS	D		4	1.A	204	111.8480	204	182	207	0	0	0	0	6.500	2.837	MON	1	12	04/01/2017	06/01/2036
31411A-2E-4	FN 902673 - RMBS			4	1.A	17,093	113.7204	19,592	17,229	16,909	0	(23)	0	0	5.500	5.984	MON	79	948	12/19/2006	12/01/2036
31411D-A3-3	FN 904626 - RMBS			4,5	1.A	22,274	103.5285	22,302	21,542	22,003	0	22	0	0	2.105	1.341	MON	38	455	09/25/2009	12/01/2036
31411G-UY-6	FN 907899 - RMBS			4,5	1.A	39,739	104.8769	40,618	38,729	39,333	0	(41)	0	0	2.400	2.025	MON	77	930	09/25/2009	01/01/2037
31418C-3J-1	FN MA3500 - RMBS			4	1.A	249,219	102.2155	256,101	250,550	248,526	0	(446)	0	0	4.000	4.297	MON	835	10,022	10/10/2018	10/01/2048
31418C-3J-1	FN MA3500 - RMBS	D		4	1.A	664,584	102.2155	682,936	668,133	664,010	0	(496)	0	0	4.000	4.203	MON	2,227	26,725	10/10/2018	10/01/2048
31418C-TP-9	FN MA3257 - RMBS	C		4	1.A	37,378	103.8508	38,092	36,679	37,280	0	203	0	0	3.500	2.775	MON	107	1,284	12/08/2017	01/01/2048
31419H-QD-7	FN AE6751 - RMBS	D		4	1.A	102,628	107.1387	102,121	95,317	104,332	0	1,463	0	0	4.500	2.223	MON	357	4,289	04/01/2017	10/01/2040
35563P-DT-3	SCRT 2018-1 HT - CMO/RMBS	C		4	1.A	181,185	104.7894	200,152	191,004	185,145	0	38	0	0	3.000	3.643	MON	478	4,619	03/09/2018	05/25/2057
35563P-DV-8	SCRT 2018-1 HB - CMO/RMBS	D		4	1.A	9,304,137	106.3061	11,162,138	10,500,000	9,661,266	0	90,698	0	0	3.000	3.997	MON	26,250	315,000	03/09/2018	05/25/2057

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
35563P-DY-2	SCRT 2018-1 MT - CMO/RMBS	C		4	1.A	179,465	103.5647	194,017	187,339	181,426	0	(31)	0	0	3.000	3.652	MON	468	4,511	03/09/2018	05/25/2057
35563P-EA-3	SCRT 2018-1 MB - CMO/RMBS	0		4	1.A	9,371,543	107.5711	11,294,968	10,500,000	9,621,978	0	109,516	0	0	3.000	4.038	MON	26,250	329,252	03/09/2018	05/25/2057
35563P-GH-6	SCRT 2018-3 MB - CMO/RMBS			4	1.A	2,354,064	111.7891	2,794,727	2,500,000	2,380,675	0	8,505	0	0	3.500	4.062	MON	7,292	84,164	08/09/2018	08/27/2057
35563P-GK-9	SCRT 2018-3 MZ - CMO/RMBS			4	1.A	4,105,379	114.1743	5,146,205	4,507,324	4,193,108	0	26,115	0	0	3.500	4.143	MON	13,146	154,806	08/09/2018	08/27/2057
35563P-GK-9	SCRT 2018-3 MZ - CMO/RMBS	0		4	1.A	5,644,964	114.1743	7,076,032	6,197,571	5,770,888	0	40,641	0	0	3.500	4.146	MON	18,076	212,858	08/09/2018	08/27/2057
35563P-HD-4	SCRT 2018-4 HZ - CMO/RMBS	0		4	1.A	9,584,865	107.4208	12,992,350	12,094,813	10,029,313	0	157,301	0	0	3.000	4.526	MON	30,237	357,016	11/08/2018	03/25/2058
35563P-HD-4	SCRT 2018-4 HZ - CMO/RMBS			4	1.A	3,485,406	107.4208	4,724,491	4,398,114	3,643,916	0	54,302	0	0	3.000	4.523	MON	10,995	129,824	11/08/2018	03/25/2058
35563P-HG-7	SCRT 2018-4 MB - CMO/RMBS			4	1.A	2,682,387	111.9113	3,357,340	3,000,000	2,734,921	0	18,099	0	0	3.500	4.543	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	111.9113	2,238,227	2,000,000	1,823,887	0	12,646	0	0	3.500	4.539	MON	5,833	70,000	11/08/2018	03/25/2058
35563P-HJ-1	SCRT 2018-4 MZ - CMO/RMBS	0		4	1.A	965,308	114.1898	1,275,533	1,117,028	994,020	0	10,923	0	0	3.500	4.517	MON	3,258	38,365	11/08/2018	03/25/2058
35563P-HJ-1	SCRT 2018-4 MZ - CMO/RMBS			4	1.A	965,308	114.1898	1,275,533	1,117,028	992,871	0	9,872	0	0	3.500	4.517	MON	3,258	38,365	11/08/2018	03/25/2058
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						281,607,465	XXX	318,766,159	300,246,113	288,823,640	0	2,119,307	0	0	XXX	XXX	XXX	890,957	10,414,677	XXX	XXX
3132Y7-GN-9	FH WE2005 - CMBS/RMBS			4	1.A	3,580,167	106.2377	4,024,523	3,788,224	3,637,210	0	18,443	0	0	3.180	3.935	MON	10,039	120,466	10/25/2018	09/01/2033
3132Y7-GN-9	FH WE2005 - CMBS/RMBS	0		4	1.A	5,370,251	106.2377	6,036,785	5,682,336	5,454,101	0	25,380	0	0	3.180	3.941	MON	15,058	180,698	10/25/2018	09/01/2033
313637-VQ-0	FN 109623 - CMBS/RMBS	0		4	1.A	364,112	119.0178	418,451	351,587	362,132	0	(613)	0	0	4.330	3.993	MON	1,311	15,435	08/09/2018	09/01/2048
313637-Z9-4	FN 109768 - CMBS/RMBS	0		4	1.A	2,705,063	117.0587	3,160,586	2,700,000	2,699,586	0	(1,606)	0	0	3.910	3.863	MON	9,091	107,036	08/17/2018	09/01/2038
313637-Z9-4	FN 109768 - CMBS/RMBS			4	1.A	1,001,875	117.0587	1,170,587	1,000,000	999,779	0	(673)	0	0	3.910	3.863	MON	3,367	39,643	08/17/2018	09/01/2038
31377U-5M-1	FN 387952 - CMBS/RMBS	0		4	1.A	4,016,250	115.4346	4,617,386	4,000,000	4,006,563	0	(2,873)	0	0	3.880	3.813	MON	13,364	157,356	08/21/2018	09/01/2038
31377U-6D-0	FN 387968 - CMBS/RMBS			4	1.A	1,016,350	115.4030	1,149,196	995,811	1,011,533	0	(1,467)	0	0	4.060	3.862	MON	3,481	40,991	07/17/2018	08/01/2048
3137BF-XU-0	FHMS K-042 X1 - CMBS	C		3	1.A	39,673	2.6925	12,530	0	14,779	0	(5,448)	0	0	1.031	(7.093)	MON	400	5,124	01/21/2015	12/25/2024
3137BF-XU-0	FHMS K-042 X1 - CMBS			3	1.A	313,417	2.6925	98,989	0	116,750	0	(43,042)	0	0	1.031	(7.093)	MON	3,158	40,476	01/21/2015	12/25/2024
3137FD-ET-5	FHMS K-1504 A3 - CMBS	0		4	1.A	257,495	113.4210	283,553	250,000	255,668	0	(486)	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	117.7374	4,944,971	4,200,000	4,244,550	0	(3,736)	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	117.7374	3,767,597	3,200,000	3,233,954	0	(2,849)	0	0	3.990	3.879	MON	21,280	117,040	09/20/2018	08/25/2033
3137FJ-Y6-0	FHMS K-1508 A2 - CMBS			4	1.A	1,982,334	116.5790	2,331,581	2,000,000	1,985,090	0	911	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	116.5790	3,497,371	3,000,000	2,977,620	0	1,352	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	116.8504	4,674,017	4,000,000	3,934,205	0	3,688	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	116.8504	5,842,522	5,000,000	4,917,746	0	4,596	0	0	3.900	4.085	MON	16,250	195,000	11/07/2018	10/25/2033
3138L6-PW-2	FN AM5836 - CMBS/RMBS	C		4	1.A	222,275	112.7660	247,863	219,803	227,563	0	653	0	0	4.050	4.252	MON	767	9,026	03/31/2014	04/01/2032
3138L7-JC-1	FN AM6558 - CMBS/RMBS			4	1.A	1,705,265	115.0424	2,006,747	1,744,354	1,747,290	0	12,840	0	0	3.700	4.486	MON	5,558	65,437	10/29/2018	09/01/2034
3138L7-JC-1	FN AM6558 - CMBS/RMBS	0		4	1.A	2,387,371	115.0424	2,809,446	2,442,095	2,442,415	0	14,608	0	0	3.700	4.510	MON	7,781	91,612	10/29/2018	09/01/2034
3138L9-4A-7	FN AM8916 - CMBS/RMBS	C		4	1.A	192,125	109.3945	218,789	200,000	199,154	0	1,113	0	0	3.160	3.801	MON	544	6,408	05/05/2015	06/01/2035
3138L9-L6-7	FN AM8448 - CMBS/RMBS	C		4	1.A	199,344	111.5486	223,097	200,000	203,726	0	602	0	0	3.450	3.774	MON	594	6,996	05/05/2015	05/01/2045
3138LA-CG-2	FN AM9070 - CMBS/RMBS	0		4	1.A	620,750	111.6919	725,997	650,000	638,377	0	5,826	0	0	3.770	4.783	MON	2,110	24,845	09/20/2018	08/01/2045
3138LC-QA-6	FN AN0448 - CMBS/RMBS	C		4	1.A	184,851	114.1422	206,729	181,116	187,196	0	231	0	0	3.880	3.963	MON	605	7,125	11/17/2015	01/01/2046
3138LJ-ZP-8	FN AN6149 - CMBS/RMBS			4	1.A	3,852,162	110.7019	4,632,873	4,185,000	3,969,657	0	37,860	0	0	3.140	4.301	MON	11,316	133,234	10/17/2018	07/01/2032
3138LL-CX-1	FN AN7285 - CMBS/RMBS	0		4	1.A	302,438	111.3306	333,992	300,000	304,753	0	265	0	0	3.250	3.422	MON	840	9,885	12/20/2017	01/01/2033
3138LL-MU-6	FN AN7570 - CMBS/RMBS	0		4	1.A	98,697	109.7304	108,233	98,635	99,520	0	115	0	0	3.160	3.372	MON	268	3,160	12/20/2017	02/01/2033
3138LM-K6-9	FN AN8416 - CMBS/RMBS	0		4	1.A	472,494	113.3170	535,395	472,476	474,001	0	24	0	0	3.740	3.833	MON	1,522	17,916	03/02/2018	02/01/2048
3138LM-RA-3	FN AN8580 - CMBS/RMBS	C		4	1.A	300,938	115.7346	347,204	300,000	304,292	0	281	0	0	3.510	3.799	MON	907	10,676	02/07/2018	04/01/2038
3138LN-6W-6	FN AN9884 - CMBS/RMBS			4	1.A	1,100,859	118.2962	1,301,258	1,100,000	1,098,765	0	(682)	0	0	4.020	3.984	MON	3,808	44,834	07/26/2018	09/01/2048
3138LN-6W-6	FN AN9884 - CMBS/RMBS	0		4	1.A	3,102,422	118.2962	3,667,183	3,100,000	3,096,705	0	(1,700)	0	0	4.020	3.983	MON	10,731	126,351	07/26/2018	09/01/2048
3138LN-G7-0	FN AN9221 - CMBS/RMBS	C		4	1.A	301,781	111.4237	334,271	300,000	301,780	0	(101)	0	0	3.660	3.659	MON	946	11,133	02/23/2018	05/01/2033
3138LN-PL-9	FN AN9426 - CMBS/RMBS	0		4	1.A	1,000,625	117.3614	1,173,614	1,000,000	998,726	0	(543)	0	0	4.040	4.004	MON	3,479	40,961	06/21/2018	08/01/2048
3138LN-RL-7	FN AN9490 - CMBS/RMBS	0		4	1.A	241,446	115.5804	276,130	238,907	240,758	0	(208)	0	0	4.050	3.928	MON	833	9,810	08/21/2018	09/01/2048
3138LN-YB-1	FN AN9705 - CMBS/RMBS			4	1.A	998,981	114.2132	1,135,556	994,242	996,415	0	(819)	0	0	3.880	3.796	MON	3,322	39,112	01/09/2019	07/01/2033
3138LN-YB-1	FN AN9705 - CMBS/RMBS	0		4	1.A	297,620	114.2132	340,667	298,273	297,221	0	(103)	0	0	3.880	3.869	MON	997	11,734	09/11/2018	07/01/2033
3140HR-6G-3	FN BL0870 - CMBS/RMBS	0		4	1.A	14,284,375	119.7911	16,770,754	14,000,000	14,221,811	0	(21,324)	0	0	4.280	4.078	MON	51,598	607,522	11/14/2018	12/01/2048
3140HR-6G-3	FN BL0870 - CMBS/RMBS			4	1.A	6,121,875	119.7911	7,187,466	6,000,000	6,094,818	0	(9,568)	0	0	4.280	4.079	MON	22,113	260,367	11/14/2018	12/01/2048
3140HR-C6-8	FN BL0092 - CMBS/RMBS	0		4	1.A	3,373,626	115.8845	4,021,194	3,470,000	3,386,331	0	4,449	0	0	3.690	3.924	MON	11,026	129,821	10/19/2018	10/01/2033
3140HR-N2-5	FN BL0408 - CMBS/RMBS			4	1.A	964,605	117.1306	1,117,969	954,463	961,605	0	(1,007)	0	0	4.140	4.008	MON	3,403	40,064	10/01/2018	11/01/2038
3140HR-PV-9	FN BL0435 - CMBS/RMBS	0		4	1.A	2,937,030	108.9616	3,182,336	2,920,602	2,934,211	0	(956)	0	0	4.220	4.175	MON	10,271	123,249	10/23/2018	06/01/2044

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
3140HR-QU-0	FN BL0466 - CMBS/RMBS	0		4	1.A	2,459,733	115.8845	2,931,879	2,530,000	2,468,996	0	3,244	0	0	3.690	3.924	MON	8,039	94,654	10/19/2018	10/01/2033
3140HR-SE-4	FN BL0516 - CMBS/RMBS	0		4	1.A	4,002,500	124.3147	4,972,586	4,000,000	3,995,367	0	(2,274)	0	0	4.085	4.047	MON	14,071	165,669	10/24/2018	12/01/2038
3140HR-SE-4	FN BL0516 - CMBS/RMBS			4	1.A	2,001,250	124.3147	2,486,293	2,000,000	1,997,561	0	(1,283)	0	0	4.085	4.047	MON	7,035	82,835	10/24/2018	12/01/2038
3140HR-WX-7	FN BL0661 - CMBS/RMBS			4	1.A	3,804,146	116.5666	4,423,996	3,795,251	3,795,899	0	(2,785)	0	0	3.990	3.930	MON	13,040	153,534	10/09/2018	11/01/2033
3140HR-WX-7	FN BL0661 - CMBS/RMBS	0		4	1.A	4,755,182	116.5666	5,529,996	4,744,063	4,745,285	0	(3,044)	0	0	3.990	3.929	MON	16,300	191,917	10/09/2018	11/01/2033
3140HR-X4-0	FN BL0698 - CMBS/RMBS	0		4	1.A	3,048,750	119.5644	3,586,932	3,000,000	3,034,688	0	(4,576)	0	0	4.110	3.923	MON	10,618	125,013	10/26/2018	11/01/2033
3140HR-YH-0	FN BL0711 - CMBS/RMBS			4	1.A	467,392	115.0069	524,303	455,888	464,838	0	(879)	0	0	4.320	3.993	MON	1,696	19,968	12/27/2018	11/01/2038
3140HS-2H-3	FN BL1675 - CMBS/RMBS			4	1.A	2,025,625	120.1817	2,403,634	2,000,000	2,019,959	0	(2,143)	0	0	4.170	4.045	MON	7,182	84,558	01/28/2019	02/01/2049
3140HS-CK-5	FN BL0973 - CMBS/RMBS	0		4	1.A	962,678	116.9332	1,115,926	954,328	959,654	0	(989)	0	0	4.270	4.140	MON	3,509	41,316	11/21/2018	12/01/2033
3140HS-DM-0	FN BL1007 - CMBS/RMBS	0		4	1.A	2,013,125	119.3830	2,387,661	2,000,000	2,007,511	0	(1,840)	0	0	4.030	3.935	MON	6,941	81,719	11/26/2018	12/01/2033
3140HS-DM-0	FN BL1007 - CMBS/RMBS			4	1.A	1,006,563	119.3830	1,193,830	1,000,000	1,003,691	0	(1,002)	0	0	4.030	3.936	MON	3,470	40,860	11/26/2018	12/01/2033
3140HS-DR-9	FN BL1011 - CMBS/RMBS	0		4	1.A	6,003,750	120.0552	7,203,310	6,000,000	5,992,828	0	(3,429)	0	0	4.020	3.980	MON	20,770	244,550	11/26/2018	12/01/2033
3140HS-DR-9	FN BL1011 - CMBS/RMBS			4	1.A	2,001,250	120.0552	2,401,103	2,000,000	1,997,466	0	(1,305)	0	0	4.020	3.980	MON	6,923	81,517	11/26/2018	12/01/2033
3140HS-J7-7	FN BL1185 - CMBS/RMBS			4	1.A	6,011,250	117.6206	7,057,239	6,000,000	5,999,612	0	(4,122)	0	0	3.900	3.847	MON	20,150	237,250	12/11/2018	02/01/2034
3140HS-LY-5	FN BL1242 - CMBS/RMBS			4	1.A	2,179,078	120.1089	2,612,370	2,175,000	2,174,812	0	(1,534)	0	0	4.080	4.031	MON	7,642	89,973	12/10/2018	01/01/2039
3140HS-U4-1	FN BL1502 - CMBS/RMBS			4	1.A	5,833,387	114.4855	6,559,494	5,729,539	5,822,648	0	(3,962)	0	0	4.080	3.934	MON	19,480	233,765	01/08/2019	02/01/2049
3140HS-VM-0	FN BL1519 - CMBS/RMBS			4	1.A	1,530,938	118.2198	1,773,297	1,500,000	1,523,583	0	(2,624)	0	0	3.870	3.648	MON	4,999	58,856	01/08/2019	02/01/2034
3140HS-W5-6	FN BL1567 - CMBS/RMBS	C		4	1.A	251,406	108.5653	271,413	250,000	250,632	0	(264)	0	0	3.590	3.481	MON	773	9,100	01/14/2019	02/01/2029
3140HS-ZJ-3	FN BL1644 - CMBS/RMBS	C		4	1.A	250,781	116.2520	290,630	250,000	250,300	0	(171)	0	0	3.660	3.598	MON	788	9,277	01/24/2019	03/01/2034
3140HT-CK-3	FN BL1873 - CMBS/RMBS			4	1.A	2,021,250	118.3944	2,367,887	2,000,000	2,016,078	0	(1,953)	0	0	4.080	3.966	MON	7,027	82,733	02/21/2019	04/01/2049
3140HT-F2-0	FN BL1984 - CMBS/RMBS			4	1.A	140,088	115.6710	161,939	140,000	139,884	0	(76)	0	0	3.590	3.549	MON	433	5,096	03/01/2019	05/01/2034
3140HT-F2-0	FN BL1984 - CMBS/RMBS	C		4	1.A	50,031	115.6710	57,835	50,000	49,958	0	(27)	0	0	3.590	3.549	MON	155	1,820	03/01/2019	05/01/2034
3140HT-F3-8	FN BL1985 - CMBS/RMBS			4	1.A	150,094	115.6710	173,506	150,000	149,875	0	(81)	0	0	3.590	3.549	MON	464	5,460	03/01/2019	05/01/2034
3140HT-F3-8	FN BL1985 - CMBS/RMBS	C		4	1.A	50,031	115.6710	57,835	50,000	49,958	0	(27)	0	0	3.590	3.549	MON	155	1,820	03/01/2019	05/01/2034
3140HT-F4-6	FN BL1986 - CMBS/RMBS			4	1.A	120,075	115.6710	138,805	120,000	119,900	0	(65)	0	0	3.590	3.549	MON	371	4,368	03/01/2019	05/01/2034
3140HT-F4-6	FN BL1986 - CMBS/RMBS	C		4	1.A	30,019	115.6710	34,701	30,000	29,975	0	(16)	0	0	3.590	3.549	MON	93	1,092	03/01/2019	05/01/2034
3140HT-FX-2	FN BL1981 - CMBS/RMBS			4	1.A	200,125	115.6710	231,342	200,000	199,834	0	(108)	0	0	3.590	3.549	MON	618	7,280	03/01/2019	05/01/2034
3140HT-FX-2	FN BL1981 - CMBS/RMBS	C		4	1.A	70,044	115.6710	80,970	70,000	69,942	0	(38)	0	0	3.590	3.549	MON	216	2,548	03/01/2019	05/01/2034
3140HT-FY-0	FN BL1982 - CMBS/RMBS			4	1.A	140,088	115.6710	161,939	140,000	139,884	0	(76)	0	0	3.590	3.549	MON	433	5,096	03/01/2019	05/01/2034
3140HT-FY-0	FN BL1982 - CMBS/RMBS	C		4	1.A	50,031	115.6710	57,835	50,000	49,958	0	(27)	0	0	3.590	3.549	MON	155	1,820	03/01/2019	05/01/2034
3140HJ-B9-6	FN BL2763 - CMBS/RMBS			4	1.A	1,138,733	112.7162	1,251,468	1,110,282	1,134,847	0	(1,601)	0	0	3.990	3.740	MON	3,815	44,916	05/13/2019	06/01/2049
3140HV-C9-3	FN BL3695 - CMBS/RMBS			4	1.A	486,558	110.9720	534,266	481,442	485,612	0	(407)	0	0	3.460	3.338	MON	1,434	16,889	07/12/2019	08/01/2049
3140LB-5R-0	FN BS1755 - CMBS/RMBS			4	1.A	3,001,875	98.9548	2,968,645	3,000,000	3,001,211	0	(664)	0	0	2.070	2.034	MON	5,348	42,090	02/22/2021	04/01/2036
3140LB-QD-8	FN BS1351 - CMBS/RMBS			4	1.A	1,000,625	97.5328	975,328	1,000,000	1,000,378	0	(247)	0	0	2.150	2.116	MON	1,851	16,424	02/08/2021	03/01/2041
3140LE-WG-8	FN BS4246 - CMBS/RMBS			4	1.A	506,250	102.7480	513,740	500,000	506,265	0	15	0	0	2.370	2.211	MON	1,020	0	12/30/2021	12/01/2036
35563C-AB-4	FMMHR 2015-R1 1XA - CMBS	C		4	1.A	216,916	7.6098	212,350	0	216,465	0	(1,508)	0	0	0.700	5.351	MON	326	6,575	10/07/2021	11/26/2055
35563C-AB-4	FMMHR 2015-R1 1XA - CMBS			4	1.A	372,427	7.6098	353,916	0	357,372	0	(13,152)	0	0	0.700	5.462	MON	543	32,864	12/16/2019	11/26/2055
35563C-AT-5	FMMHR 2015-R1 3XA - CMBS			4	1.A	611,689	6.5464	581,461	0	574,910	0	(31,904)	0	0	0.700	5.287	MON	1,036	62,924	01/29/2020	11/25/2052
35563C-AW-8	FMMHR 2015-R1 3XB - CMBS			4	1.A	179,551	6.4540	171,976	0	168,639	0	(8,587)	0	0	0.647	5.610	MON	287	18,877	01/29/2020	11/25/2052
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						146,355,811	XXX	169,749,046	145,013,717	146,244,632	0	(62,100)	0	0	XXX	XXX	XXX	495,273	5,784,792	XXX	XXX
00164T-AD-0	AMCEST 2007 A A2 - RMBS			1	1.F FE	573,000	123.0704	636,222	516,957	569,621	0	(1,122)	0	0	6.010	5.143	JJ	14,326	29,725	02/05/2021	01/15/2053
196711-LY-9	COLORADO ST CTFS PARTN	C		1	1.D FE	495,484	124.1540	496,616	400,000	460,465	0	(6,598)	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.D FE	2,000,000	117.4520	2,349,040	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	6,335,003	118.4942	6,723,319	5,673,964	6,340,588	0	(1,783)	0	0	5.249	3.752	MON	4,964	264,015	05/22/2020	11/26/2055
35563C-AA-6	FMMHR 2015-R1 1A - CMBS	0		4	1.A	10,385,470	118.4942	11,572,926	9,766,660	10,411,428	0	7,882	0	0	5.249	4.145	MON	8,544	454,451	09/19/2018	11/26/2055
35563C-AD-0	FMMHR 2015-R1 1B - CMBS			4	1.A	8,326,357	118.1250	8,789,994	7,441,265	8,219,148	0	(31,262)	0	0	5.249	3.887	MON	6,510	346,249	03/26/2020	11/26/2055
35563C-AD-0	FMMHR 2015-R1 1B - CMBS	0		4	1.A	14,436,345	118.1250	15,107,802	12,789,674	14,249,161	0	(53,223)	0	0	5.249	3.816	MON	11,188	595,115	11/09/2017	11/26/2055
35563C-AJ-7	FMMHR 2015-R1 2A - CMBS			4	1.A	13,636,538	113.8947	14,566,818	12,789,724	13,563,231	0	(27,752)	0	0	4.321	3.842	MON	9,210	553,521	03/26/2020	10/25/2052
35563C-AJ-7	FMMHR 2015-R1 2A - CMBS	C		4	1.A	247,172	113.8947	269,756	236,847	246,118	0	(360)	0	0	4.321	4.007	MON	171	10,250	05/21/2019	10/25/2052
35563C-AM-0	FMMHR 2015-R1 2B - CMBS	0		4	1.A	2,657,280	113.2500	2,789,581	2,463,206	2,631,614	0	(6,664)	0	0	4.321	3.783	MON	1,774	106,604	11/09/2017	10/25/2052
35563C-AM-0	FMMHR 2015-R1 2B - CMBS			4	1.A	1,418,554	113.2500	1,502,082	1,326,342	1,408,304	0	(3,421)	0	0	4.321	3.832	MON	955	57,402	03/26/2020	10/25/2052
35563C-AS-7	FMMHR 2015-R1 3A - CMBS			4	1.A	754,497	113.5853	756,662	666,162	750,049	0	(3,045)	0	0	4.439	3.316	MON	493	29,664	05/22/2020	11/25/2052

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
35563C-AV-0	FMMHR 2015-R1 3B - CMBS			4	1.A	1,538,104	114.8438	1,632,096	1,421,145	1,530,556	0	(1,462)	0	0	4.100	3.757	MON	971	63,283	03/26/2020	11/25/2052
35563C-AV-0	FMMHR 2015-R1 3B - CMBS	0		4	1.A	3,042,693	114.8438	3,213,190	2,797,878	3,020,805	0	(4,152)	0	0	4.100	3.733	MON	1,912	124,589	11/09/2017	11/25/2052
35563C-AY-4	FMMHR 2015-R1 3C - CMBS			4	1.A	444,108	101.6222	451,312	444,108	444,108	0	0	0	0	5.939	6.047	MON	440	26,451	09/10/2019	11/25/2052
59333M-B3-8	MIAMI-DADE CNTY FLA SCH BRD CTFS PARTN	C		1	1.E FE	510,000	123.4520	629,605	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	123.4520	1,388,835	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	571,262	121.1449	555,061	458,179	567,520	0	(3,335)	0	0	5.240	3.392	FA	10,004	24,009	10/20/2020	08/01/2050
59524E-AC-6	MIDATL 2005 3 - RMBS			4	2.B FE	2,607,496	111.8081	2,995,491	2,679,136	2,568,161	0	(6,593)	0	0	5.300	5.696	FA	59,164	141,994	10/07/2016	08/01/2050
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						71,104,363	XXX	76,426,408	65,506,248	70,615,876	0	(142,890)	0	0	XXX	XXX	XXX	146,468	3,043,191	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						1,088,694,419	XXX	1,254,522,762	1,184,413,465	1,102,774,719	0	3,192,082	0	0	XXX	XXX	XXX	8,022,006	40,655,519	XXX	XXX
000000-00-0	Flat Rock Opportunity Fund 6.90% Senior				1.D FE	15,198,176	101.7000	15,646,968	15,385,416	15,249,001	0	42,417	0	0	6.900	7.262	N/A	38,335	436,449	09/27/2021	09/18/2024
000000-00-0	MEDALIST PART OP 9/1 5.750% 9/01/23 SEN				1.G FE	8,321,630	99.0000	8,342,697	8,426,967	8,337,190	0	15,560	0	0	5.750	6.429	N/A	80,758	0	09/23/2021	09/01/2023
000328-AA-8	LENDLEASE ARMY PRA TL 2021			2	1.E PL	767,000	96.8700	742,993	767,000	767,000	0	0	0	0	4.720	4.720	N/A	12,067	46,497	04/13/2021	07/01/2056
000328-AC-4	LENDLEASE ARMY PRA REV FUNDED				1.E PL	6,850,850	0.0001	4,207,556	9,787,850	6,850,850	0	0	0	0	2.650	2.650	MON	21,615	295,057	11/09/2021	04/01/2026
000823-AS-3	ABPCI II D - CDO		C	2	2.C FE	250,000	98.6456	246,614	250,000	250,000	0	0	0	0	4.631	4.737	JAJO	2,348	7,002	02/19/2021	04/20/2032
00083Y-AA-3	ACC GROUP HSG LLC				1.C FE	1,762,830	134.2923	1,958,334	1,458,263	1,730,787	0	(6,076)	0	0	6.350	4.865	JJ	42,699	92,803	08/17/2016	07/15/2054
001055-AD-4	AFLAC INC	0		1	1.G FE	11,768,329	148.2843	13,493,874	9,100,000	11,509,154	0	(83,913)	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	143.7000	17,315,855	12,050,000	14,428,087	0	(77,387)	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	116.8968	7,832,087	6,700,000	6,769,380	0	(1,683)	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	116.8968	3,423,908	2,929,000	2,916,619	0	198	0	0	4.000	4.024	AO	24,734	117,160	03/26/2020	10/15/2046
00131L-2B-0	AIA GROUP LTD		C		1.E FE	8,627,176	130.3960	10,431,683	8,000,000	8,563,139	0	(14,676)	0	0	4.875	4.376	MS	119,167	390,000	04/01/2017	03/11/2044
00131L-2B-0	AIA GROUP LTD	0	C		1.E FE	10,783,970	130.3960	13,039,604	10,000,000	10,703,614	0	(18,478)	0	0	4.875	4.376	MS	148,958	487,500	04/01/2017	03/11/2044
00185A-AH-7	AON PLC	0	C	1,2	2.A FE	10,987,647	124.8047	13,728,522	11,000,000	10,989,813	0	234	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	124.8047	18,720,712	15,000,000	14,986,788	0	303	0	0	4.750	4.756	MN	91,042	712,500	04/01/2017	05/15/2045
00206R-DE-9	AT&T INC	0		1	2.B FE	21,969,820	135.3710	27,074,191	20,000,000	21,798,170	0	(56,023)	0	0	6.350	5.558	MS	373,944	1,270,000	09/27/2018	03/15/2040
00206R-DF-6	AT&T INC			1,2	2.B FE	3,201,411	135.6790	4,070,369	3,000,000	3,184,381	0	(5,480)	0	0	6.000	5.466	FA	68,000	180,000	09/27/2018	08/15/2040
002218-AA-9	CTL - ARKANSAS STATE UNIVERSITY	0			1.E	3,538,011	111.5164	3,906,466	3,503,042	3,534,707	0	(859)	0	0	4.450	4.385	MON	4,763	155,885	10/13/2017	08/20/2043
002218-AA-9	CTL - ARKANSAS STATE UNIVERSITY				1.E	1,277,615	111.5164	1,410,668	1,264,987	1,276,424	0	(310)	0	0	4.450	4.385	MON	1,720	56,292	10/13/2017	08/20/2043
002819-AC-4	ABBOTT LABORATORIES			1	1.F FE	408,460	147.6657	590,663	400,000	406,377	0	(235)	0	0	6.150	5.993	MN	2,118	24,600	08/21/2008	11/30/2037
002824-AV-2	ABBOTT LABORATORIES			1	1.F FE	423,484	144.6241	578,496	400,000	418,144	0	(613)	0	0	6.000	5.587	AO	6,000	24,000	01/27/2010	04/01/2039
002824-AY-6	ABBOTT LABORATORIES			1	1.F FE	1,761,297	138.4335	2,457,194	1,775,000	1,764,697	0	323	0	0	5.300	5.350	MN	8,885	94,075	05/24/2010	05/27/2040
002824-BN-9	ABBOTT LABORATORIES	0		1,2	1.F FE	991,058	130.4606	1,285,037	985,000	990,477	0	(153)	0	0	4.750	4.708	AO	9,877	46,788	04/01/2017	04/15/2043
00287Y-AR-0	ABBVIE INC	C		1,2	2.B FE	773,295	119.9674	899,755	750,000	770,538	0	(1,181)	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.B FE	9,114,949	122.8112	9,634,541	7,845,000	9,050,653	0	(39,952)	0	0	4.625	3.554	AO	90,708	362,831	05/14/2020	10/01/2042
00289L-AA-3	ATLANTICA TRANSMISION SUR SA	0	C	1	2.B FE	6,442,923	129.5000	7,530,311	5,814,912	6,376,463	0	(21,254)	0	0	6.875	5.797	AO	67,740	399,775	09/27/2018	04/30/2043
00339T-AA-6	ABILENE CHRISTIAN UNIVERSITY	0		2	1.G FE	13,314,995	118.5472	16,596,610	14,000,000	13,365,226	0	16,207	0	0	4.554	4.896	AO	159,390	637,560	09/27/2018	04/01/2046
00388W-AK-7	ABU DHABI NATIONAL ENERGY COMPANY PJSC		C	2	1.D FE	4,000,000	104.5000	4,180,000	4,000,000	4,000,000	0	0	0	0	3.400	3.400	AO	23,422	68,000	04/20/2021	04/29/2051
00388W-AK-7	ABU DHABI NATIONAL ENERGY COMPANY PJSC	C	C	2	1.D FE	250,000	104.5000	261,250	250,000	250,000	0	0	0	0	3.400	3.400	AO	1,464	4,250	04/20/2021	04/29/2051
00440E-AW-7	CHUBB INA HOLDINGS INC	0		1,2	1.F FE	10,261,987	124.0530	11,737,891	9,462,000	10,183,128	0	(18,864)	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	124.0530	2,481,059	2,000,000	2,100,151	0	(2,553)	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	124.0530	651,278	525,000	571,396	0	(1,222)	0	0	4.350	3.777	MN	3,679	22,838	07/25/2017	11/03/2045
00489Q-AA-0	ACRES COMMERCIAL REALTY CORP			1,2	2.B PL	10,500,000	100.7674	10,580,580	10,500,000	10,500,000	0	0	0	0	5.750	5.750	FA	226,406	0	08/09/2021	08/15/2026
00507U-AH-4	ALLERGAN FUNDING SCS	0	C	1,2	2.B Z	507	107.4219	537	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	0			3.A FE	5,056,739	110.5832	6,605,467	5,973,300	5,186,277	0	43,081	0	0	5.750	8.011	N/A	94,453	343,465	09/27/2018	03/22/2035
00817Y-AF-5	AETNA INC	0		1	2.B FE	5,496,309	141.9561	6,388,026	4,500,000	5,369,620	0	(41,041)	0	0	6.625	4.760	JD	13,250	298,125	09/27/2018	06/15/2036
00817Y-AG-3	AETNA INC	0		1	2.B FE	15,514,220	144.8335	17,826,104	12,308,000	15,118,286	0	(116,412)	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	144.8335	2,624,383	1,812,000	2,328,076	0	(22,192)	0	0	6.750	4.270	JD	5,436	122,310	04/01/2017	12/15/2037
00817Y-AP-3	AETNA INC	0		1,2	2.B FE	8,390,012	122.4984	8,948,511	7,305,000	8,273,247	0	(28,156)	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	122.4984	3,184,959	2,600,000	2,944,651	0	(9,994)	0	0	4.750	3.844	MS	36,364	123,500	07/20/2017	03/15/2044
00817Y-AZ-1	AETNA INC	0		1,2	2.B FE	6,878,058	111.6155	7,701,470	6,900,000	6,879,948	0	450	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	111.6155	1,339,386	1,200,000	1,196,557	0	93	0	0	3.875	3.893	FA	17,567	46,500	08/07/2017	08/15/2047
008474-E#-1	AGNICO EAGLE MINES LIMITED	0	A		2.B FE	24,900,000	110.6374	27,548,713	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

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
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED				1.F	3,092,858	114.6765	3,546,781	3,092,858	3,092,858	0	0	0	0	4.494	4.494	MON	8,108	140,503	05/07/2019	11/10/2039
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED	0			1.F	3,611,778	114.6765	4,141,861	3,611,778	3,611,778	0	0	0	0	4.494	4.494	MON	9,468	165,122	12/05/2018	11/10/2039
00910G-A*-4	CTL - AMZN S BERNARDINO A-1				1.F	7,282,473	115.5405	8,370,831	7,244,932	7,281,325	0	(1,148)	0	0	4.533	4.491	MON	19,157	308,737	02/18/2021	03/10/2041
00912X-AN-4	AIR LEASE CORP	C		1,2	2.B FE	991,960	106.3764	1,063,764	1,000,000	997,477	0	862	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	103.1955	810,085	785,000	778,844	0	1,410	0	0	2.875	3.083	JJ	10,407	20,563	08/10/2020	01/15/2026
009349-AR-2	ALS 2016-1 D1 - ABS		C	4	2.B	131,754	57.9624	205,150	353,937	116,730	0	(15,024)	0	0	16.000	22.539	MON	4,719	0	12/23/2016	12/15/2041
009349-AU-5	ALS 2016-1 D2 - ABS		C	4	2.B	22	57.9624	39	67	24	0	2	0	0	0.000	19.231	MON	0	0	12/23/2016	12/15/2041
010392-EE-4	ALABAMA POWER CO	0		1	1.G FE	3,402,810	125.8125	3,774,375	3,000,000	3,310,743	0	(21,043)	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.G FE	376,369	137.5609	515,853	375,000	376,131	0	(39)	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.G FE	9,320,488	130.4518	10,436,144	8,000,000	9,155,649	0	(37,649)	0	0	5.500	4.380	MS	129,556	440,000	04/01/2017	03/15/2041
010392-FL-7	ALABAMA POWER CO	0		1,2	1.E FE	16,994,458	117.2768	19,937,064	17,000,000	16,996,053	0	104	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.G FE	1,359,684	121.3254	1,662,158	1,370,000	1,360,396	0	193	0	0	4.300	4.345	JJ	27,164	58,910	06/21/2018	07/15/2048
012873-AK-1	OVINTIV INC	0		1	3.A FE	9,530,001	130.4847	10,177,803	7,800,000	9,198,303	0	(107,574)	0	0	7.375	5.040	MN	95,875	575,250	09/27/2018	11/01/2031
013716-AU-9	RIO TINTO ALCAN INC	0	C	1	1.F FE	9,081,336	137.7840	11,022,720	8,000,000	8,857,824	0	(51,637)	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	114.2500	1,142,500	1,000,000	962,345	0	6,019	0	0	5.900	6.788	FA	24,583	59,000	05/05/2020	02/01/2027
017175-AE-0	ALLEGHANY CORP	C		1,2	2.A FE	249,668	108.5173	271,293	250,000	249,713	0	29	0	0	3.625	3.641	MN	1,158	9,063	05/13/2020	05/15/2030
020002-AJ-0	ALLSTATE CORP	0			1.G FE	12,776,750	142.6714	14,267,143	10,000,000	12,472,631	0	(98,381)	0	0	6.900	4.715	MN	88,167	690,000	09/27/2018	05/15/2038
020002-AP-6	ALLSTATE CORP	0		1	1.G FE	6,115,917	130.6342	6,956,271	5,325,000	5,977,749	0	(44,721)	0	0	6.125	4.682	JD	14,496	326,156	09/27/2018	12/15/2032
020002-AQ-4	ALLSTATE CORP	0		1	1.G FE	1,407,549	125.9332	1,605,649	1,275,000	1,384,970	0	(7,288)	0	0	5.350	4.382	JD	5,684	68,213	09/27/2018	06/01/2033
020002-AU-5	ALLSTATE CORP	C		1,2,5	2.B FE	82,500	131.2500	131,250	100,000	86,100	0	393	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	131.2500	2,100,000	1,600,000	1,386,851	0	6,023	0	0	6.500	7.857	MN	13,289	104,000	10/04/2011	05/15/2067
020002-AU-5	ALLSTATE CORP	0		1,2,5	2.B FE	2,719,500	131.2500	3,215,625	2,450,000	2,672,293	0	(14,455)	0	0	6.500	5.545	MN	20,349	159,250	09/27/2018	05/15/2067
020002-AY-7	ALLSTATE CORP	0		1	1.G FE	5,252,935	118.6850	5,934,249	5,000,000	5,232,405	0	(6,757)	0	0	5.200	4.835	JJ	119,889	260,000	09/27/2018	01/15/2042
020002-BA-8	ALLSTATE CORP	0		1	1.G FE	12,534,774	121.9160	14,386,092	11,800,000	12,453,220	0	(18,689)	0	0	4.500	4.109	JD	23,600	531,000	04/01/2017	06/15/2043
020002-BC-4	ALLSTATE CORP	0		1,2	1.G FE	6,291,120	120.4294	7,225,761	6,000,000	6,264,620	0	(6,363)	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	115.7341	2,893,352	2,500,000	3,168,797	0	(19,494)	0	0	5.375	3.607	JJ	56,363	134,375	08/27/2020	01/31/2044
02209S-BD-4	ALTRIA GROUP INC			1,2	2.B FE	2,233,661	112.8859	2,528,645	2,240,000	2,235,241	0	568	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	120.4651	5,420,930	4,500,000	4,490,475	0	376	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	103.4980	3,104,941	3,000,000	3,038,818	0	(786)	0	0	4.450	4.367	MN	20,396	133,500	06/04/2020	05/06/2050
02209S-BM-4	ALTRIA GROUP INC			1,2	2.B FE	15,557,822	92.4939	14,475,302	15,650,000	15,560,786	0	2,965	0	0	3.400	3.441	FA	217,274	266,050	02/01/2021	02/04/2041
02209S-BM-4	ALTRIA GROUP INC	C		1,2	2.B FE	248,528	92.4939	231,235	250,000	248,575	0	47	0	0	3.400	3.441	FA	3,471	4,250	02/01/2021	02/04/2041
023135-BM-7	AMAZON.COM INC			1,2	1.E FE	11,067,490	128.5721	14,014,358	10,900,000	11,066,063	0	(2,264)	0	0	4.250	4.164	FA	165,998	463,250	03/26/2020	08/22/2057
023135-BM-7	AMAZON.COM INC	0		1,2	1.E FE	24,002,044	128.5721	31,114,447	24,200,000	24,012,328	0	2,202	0	0	4.250	4.293	FA	368,546	1,028,500	08/15/2017	08/22/2057
023551-AM-6	HESS CORP	0		1	3.A FE	6,985,254	133.7651	8,086,098	6,045,000	6,795,726	0	(47,097)	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	133.7651	6,688,253	5,000,000	5,580,921	0	(36,085)	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	119.3902	4,178,657	3,500,000	3,607,235	0	(2,659)	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	0	C	1	2.A FE	1,171,034	138.3171	1,383,171	1,000,000	1,146,876	0	(7,818)	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	0	C	1	2.A FE	3,033,229	140.2301	3,617,936	2,580,000	2,990,444	0	(13,814)	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	121.8140	15,226,750	12,500,000	12,432,936	0	1,250	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	0		1,2	2.C FE	18,759,290	113.3005	20,762,314	18,325,000	18,587,151	0	(43,489)	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	113.3005	113,300	100,000	99,957	0	7	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	113.3005	2,917,487	2,575,000	2,580,057	0	(1,263)	0	0	5.000	4.941	JD	5,722	128,750	10/15/2018	06/15/2027
025816-BF-5	AMERICAN EXPRESS CO				1.G FE	3,136,760	119.0483	3,571,448	3,000,000	3,123,102	0	(3,839)	0	0	4.050	3.764	JD	9,450	121,500	03/26/2020	12/03/2042
025816-BF-5	AMERICAN EXPRESS CO	0			1.G FE	17,229,390	119.0483	20,238,205	17,000,000	17,206,944	0	(6,792)	0	0	4.050	3.961	JD	53,550	688,500	12/07/2017	12/03/2042
025932-AL-8	AMERICAN FINANCIAL GROUP INC	0		1,2	2.A FE	24,471,981	118.9979	28,589,257	24,025,000	24,436,971	0	(8,968)	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	118.9979	10,293,323	8,650,000	8,802,699	0	(3,325)	0	0	4.500	4.383	JD	17,300	389,250	11/09/2017	06/15/2047
026351-AZ-9	AIG LIFE HOLDINGS INC	0			2.B FE	7,157,574	123.7870	7,501,493	6,060,000	6,805,640	0	(86,837)	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.B FE	6,601,700	123.7870	6,808,286	5,500,000	6,228,868	0	(85,192)	0	0	6.625	4.434	FA	137,653	364,375	04/01/2017	02/15/2029
026874-DB-0	AMERICAN INTERNATIONAL GROUP INC	0		1,2	2.B FE	3,062,665	123.1081	4,308,783	3,500,000	3,077,725	0	4,809	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.B FE	11,690,545	125.0977	14,698,977	11,750,000	11,693,090	0	986	0	0	4.375	4.405	JD	1,428	514,063	05/06/2020	06/30/2050
026874-DP-9	AMERICAN INTERNATIONAL GROUP INC	C		1,2	2.B FE	99,494	125.0977	125,098	100,000	99,516	0	8	0	0	4.375	4.405	JD	12	4,375	05/06/2020	06/30/2050
029163-AD-4	MUNICH RE AMERICA CORP	0		1	1.F FE	19,655,106	125.3099	20,320,258	16,216,000	18,433,546	0	(393,179)	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	107.6247	2,152,495	2,000,000	2,024,700	0	(10,879)	0	0	5.000	4.384	FA	37,778	100,000	02/18/2014	02/15/2024

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
03040W-AD-7	AMERICAN WATER CAPITAL CORP	0		1	2.A FE	13,525,160	144.5479	14,454,786	10,000,000	12,946,837	0	(131,178)	0	0	6.593	4.048	AO	139,186	659,300	04/01/2017	10/15/2037
03040W-AR-6	AMERICAN WATER CAPITAL CORP	0		1,2	2.A FE	7,576,668	111.9013	8,504,501	7,600,000	7,578,833	0	483	0	0	3.750	3.767	MS	95,000	285,000	08/07/2017	09/01/2047
03060N-AD-2	AMERICO LIFE INC	C		1,2	2.C FE	249,330	97.2978	243,244	250,000	249,371	0	41	0	0	3.450	3.482	AO	1,821	4,313	04/08/2021	04/15/2031
03063#-AB-0	AMERICOLD REALTY TRUST	0			2.B FE	11,500,000	112.9723	12,991,815	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	112.9723	3,954,031	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	0		1,2	2.A FE	2,933,961	114.2734	3,428,203	3,000,000	2,940,568	0	1,457	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.A FE	1,955,974	114.2734	2,285,468	2,000,000	1,960,379	0	971	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	105.3276	2,106,552	2,000,000	2,004,121	0	(847)	0	0	2.875	2.826	MS	16,931	57,500	08/17/2016	09/15/2026
03076K-AA-6	AMERIS BANCORP	0		2,5	2.B FE	7,102,879	100.6613	7,046,294	7,000,000	7,006,467	0	(31,329)	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	110.6250	663,750	600,000	593,147	0	1,050	0	0	5.750	6.001	MN	3,929	34,500	02/25/2019	05/20/2027
03115A-AC-7	AMFAM HOLDINGS INC			1,2	2.B FE	5,252,055	110.7810	5,816,003	5,250,000	5,252,023	0	(31)	0	0	3.833	3.831	MS	61,488	100,616	03/09/2021	03/11/2051
031162-AW-0	AMGEN INC	0		1	2.A FE	610,033	141.9705	709,853	500,000	592,537	0	(4,023)	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	141.9705	8,518,232	6,000,000	7,110,835	0	(48,292)	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	146.2807	13,896,663	9,500,000	11,754,742	0	(88,688)	0	0	6.900	4.795	JD	54,625	655,500	04/01/2017	06/01/2038
031162-AY-6	AMGEN INC	0		1	2.A FE	14,950,014	146.2807	17,114,837	11,700,000	14,476,404	0	(109,203)	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	134.4972	1,882,961	1,400,000	1,523,160	0	(4,071)	0	0	5.750	5.008	MS	23,703	80,500	02/14/2014	03/15/2040
031162-BE-9	AMGEN INC	0		1	2.A FE	5,931,873	125.2557	7,170,891	5,725,000	5,914,170	0	(5,721)	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	113.7241	564,072	496,000	497,535	0	(177)	0	0	4.350	4.300	JD	1,798	21,576	01/08/2019	06/01/2029
032654-AW-5	ANALOG DEVICES INC			1,2	1.G FE	248,068	101.4414	253,603	250,000	248,085	0	17	0	0	2.800	2.851	AO	1,672	0	09/28/2021	10/01/2041
034863-AW-0	ANGLO AMERICAN CAPITAL PLC		C	1,2	2.B FE	5,966,040	118.5923	7,115,537	6,000,000	5,970,729	0	2,727	0	0	5.625	5.700	AO	84,375	337,500	03/30/2020	04/01/2030
034863-BA-7	ANGLO AMERICAN CAPITAL PLC	C	C	1,2	2.B FE	249,375	99.6385	249,096	250,000	249,418	0	43	0	0	2.875	2.904	MS	2,076	3,594	03/15/2021	03/17/2031
035229-CG-6	ANHEUSER-BUSCH COMPANIES LLC			1	2.B FE	2,412,436	131.5361	2,630,722	2,000,000	2,324,643	0	(28,377)	0	0	6.800	4.586	JJ	62,711	136,000	09/27/2018	01/15/2031
035229-CM-3	ANHEUSER-BUSCH COMPANIES LLC	0		1	2.B FE	5,069,713	140.4108	5,335,609	3,800,000	4,921,046	0	(33,933)	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	140.4108	24,571,882	17,500,000	22,663,477	0	(156,299)	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	140.8342	2,816,684	2,000,000	2,602,214	0	(17,206)	0	0	6.500	4.311	FA	54,167	130,000	04/01/2017	02/01/2043
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC			1,2	2.B FE	567,380	126.7853	665,623	525,000	563,485	0	(915)	0	0	4.900	4.398	FA	10,719	25,725	04/01/2017	02/01/2046
035240-AF-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC	0		1	2.B FE	15,458,384	130.5349	17,850,653	13,675,000	15,211,361	0	(80,105)	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	125.7678	17,607,485	14,000,000	14,925,938	0	(28,173)	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	111.3128	1,113,128	1,000,000	994,731	0	722	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	106.2832	531,416	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	122.2342	244,468	200,000	200,010	0	0	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	122.2342	366,703	300,000	300,001	0	0	0	0	4.375	4.375	JD	1,094	13,125	11/14/2017	12/01/2047
036752-AS-2	ANTHEM INC			1,2	2.B FE	249,090	111.4160	278,540	250,000	249,103	0	13	0	0	3.600	3.620	MS	2,650	4,450	03/08/2021	03/15/2051
037389-AU-7	AON CORP	0		1	2.A FE	8,537,777	142.8745	10,229,817	7,160,000	8,412,639	0	(40,410)	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	115.0000	8,625,000	7,500,000	7,479,651	0	560	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	4,425,182	103.1144	4,496,819	4,361,000	4,413,114	0	(12,745)	0	0	5.250	4.834	MS	75,046	228,953	02/11/2021	03/03/2025
037735-CG-0	APPALACHIAN POWER CO	0		1	2.A FE	6,243,580	135.7449	6,889,052	5,075,000	6,037,676	0	(47,146)	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	128.0033	25,600,666	20,000,000	20,612,529	0	(16,207)	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	111.9624	12,315,868	11,000,000	9,926,765	0	27,570	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	131.5892	10,508,711	7,986,000	8,513,261	0	(12,829)	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	131.5892	2,631,783	2,000,000	2,132,037	0	(3,213)	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	131.5892	11,843,025	9,000,000	9,594,542	0	(14,319)	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	118.8964	594,482	500,000	461,975	0	850	0	0	3.850	4.357	FA	7,860	19,250	11/01/2018	08/04/2046
037833-EF-3	APPLE INC			1,2	1.B FE	461,000	98.7093	493,546	500,000	461,691	0	691	0	0	2.650	3.049	FA	5,263	6,625	02/24/2021	02/08/2051
038222-AG-0	APPLIED MATERIALS INC			1	1.F FE	3,575,856	146.6026	4,075,553	2,780,000	3,502,849	0	(24,387)	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.F FE	5,415,522	146.6026	6,157,310	4,200,000	5,267,094	0	(35,844)	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.F FE	20,345,394	127.3949	23,950,249	18,800,000	20,207,910	0	(33,437)	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.F FE	7,250,758	127.3949	8,535,461	6,700,000	7,201,804	0	(11,894)	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	143.6059	20,585,899	14,335,000	17,691,110	0	(195,482)	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	2.C FE	3,254,355	137.7680	3,788,620	2,750,000	3,220,431	0	(15,192)	0	0	7.000	5.481	AO	40,639	195,938	09/09/2019	10/15/2039
03939C-AB-9	ARCH CAPITAL FINANCE LLC	0		1,2	2.A FE	5,301,140	129.7233	6,032,135	4,650,000	5,245,532	0	(13,773)	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	129.7233	2,075,573	1,600,000	1,805,002	0	(4,741)	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	3,572,795	127.3038	3,500,854	2,750,000	3,218,757	0	(79,956)	0	0	7.500	3.852	MS	60,729	206,250	04/01/2017	03/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
039483-AS-1	ARCHER-DANIELS-MIDLAND CO	0		1	1.F FE	29,135,273	136.8514	30,791,576	22,500,000	27,270,997	0	(424,076)	0	0	7.000	4.172	FA	656,250	1,575,000	04/01/2017	02/01/2031
039483-AT-9	ARCHER DANIELS	0		1	1.F FE	12,060,645	133.1262	14,071,445	10,570,000	11,792,320	0	(86,437)	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	134.8532	20,227,984	15,000,000	16,595,486	0	(83,775)	0	0	5.375	4.337	MS	237,396	806,250	09/27/2018	09/15/2035
04018V-AA-1	ARES FINANCE CO III LLC			2	2.C FE	930,672	100.4214	933,919	930,000	930,610	0	(62)	0	0	4.125	4.109	JD	107	19,181	06/24/2021	06/30/2051
040555-CF-9	ARIZONA PUBLIC SERVICE CO	0		1	1.G FE	1,585,325	126.3243	1,768,541	1,400,000	1,553,606	0	(10,226)	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	124.5500	12,455,000	10,000,000	11,290,531	0	(68,485)	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	116.7074	10,684,565	9,155,000	9,629,148	0	(15,323)	0	0	4.500	4.114	AO	102,994	411,975	04/01/2017	04/01/2042
040555-DB-7	ARIZONA PUBLIC SERVICE CO			1,2	1.G FE	398,124	102.1852	408,741	400,000	398,182	0	38	0	0	3.350	3.375	MN	1,712	13,400	05/19/2020	05/15/2050
04250C-AB-8	ARMYHW 153A A - RMBS			1,2	1.G FE	950,000	128.2440	1,218,318	950,000	950,000	0	0	0	0	5.750	5.750	JD	2,428	55,200	04/15/2015	06/15/2050
04250G-AB-9	ARMYHW 153B 3B - RMBS			1,2	1.G FE	1,429,907	121.7330	1,710,349	1,405,000	1,427,909	0	(717)	0	0	5.750	5.605	JD	3,591	81,647	12/18/2018	06/15/2050
04317@-BL-1	ARTHUR J GALLAGHER & CO				2.B PL	18,500,000	116.8896	21,624,576	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
04621W-AE-0	ASSURED GUARANTY US HOLDINGS INC			1,2	1.F FE	249,976	104.3770	260,942	250,000	249,980	0	4	0	0	3.600	3.600	MS	3,275	0	08/17/2021	09/15/2051
04621X-AJ-7	ASSURANT INC	0		1,2	2.B FE	4,134,106	114.6429	4,757,681	4,150,000	4,139,203	0	1,446	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	147.2951	3,682,378	2,500,000	3,139,903	0	(28,287)	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	128.4785	23,575,803	18,350,000	19,635,329	0	(32,065)	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	128.4785	9,186,212	7,150,000	7,651,282	0	(12,506)	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				2.B FE	398,964	112.2400	401,565	357,773	394,528	0	(850)	0	0	5.373	4.497	JD	1,602	19,223	09/23/2016	12/01/2050
048677-AD-0	ATLANTIC MARINE CORPS CMNTYS LLC	0			2.B FE	2,003,010	102.1792	2,060,527	2,016,582	2,003,666	0	291	0	0	5.433	5.491	JD	9,130	109,520	12/21/2018	12/01/2050
048677-AE-8	ATLANTIC MARINE CORPS CMNTYS LLC	C		1	1.G FE	434,949	117.4144	587,425	500,301	444,348	0	1,081	0	0	5.595	6.713	JD	2,333	27,992	05/03/2010	12/01/2051
048677-AE-8	ATLANTIC MARINE CORPS CMNTYS LLC			1	1.G FE	355,867	117.4144	480,621	409,337	363,478	0	883	0	0	5.595	6.716	JD	1,909	22,902	05/03/2010	12/01/2051
049560-AP-0	ATMOS ENERGY CORP	0		1,2	1.G FE	9,949,900	122.4544	12,245,444	10,000,000	9,952,724	0	924	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.G FE	4,974,950	122.4544	6,122,722	5,000,000	4,976,398	0	480	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	126.4941	1,644,423	1,300,000	1,297,975	0	118	0	0	5.695	5.707	JD	3,290	74,035	12/16/2015	12/15/2047
05178T-AB-7	AURMIL 2011A I2 - RMBS			1	1.F FE	2,235,200	137.1708	2,743,416	2,000,000	2,213,842	0	(7,705)	0	0	6.615	5.595	JJ	61,005	132,300	03/14/2019	01/15/2042
053611-AJ-8	AVERY DENNISON CORP	0		1,2	2.B FE	4,477,500	116.6978	5,251,403	4,500,000	4,483,285	0	1,979	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	112.1842	1,121,842	1,000,000	998,787	0	164	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	112.1842	2,243,685	2,000,000	1,997,573	0	328	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	125.2996	313,249	250,000	295,205	0	(1,005)	0	0	5.000	3.884	AO	2,465	12,500	10/08/2020	04/20/2048
05490L-AA-7	BCBSM INC	0		1,2	2.A FE	481,865	105.4780	527,390	500,000	490,496	0	2,595	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	1,932,019	96.3062	1,839,448	1,910,000	1,931,008	0	(800)	0	0	3.734	3.651	MS	19,019	71,319	09/23/2020	09/25/2040
05565E-E*-2	BMW US CAPITAL LLC	0			1.F	4,335,972	104.1223	4,164,892	4,000,000	4,072,593	0	(84,349)	0	0	6.190	3.947	MN	41,267	247,600	09/27/2018	11/01/2022
05578Q-AA-1	BPCE SA	0	C		2.B FE	7,466,202	107.5062	7,568,434	7,040,000	7,170,420	0	(67,816)	0	0	5.700	4.618	AO	76,912	401,280	04/01/2017	10/22/2023
05578Q-AA-1	BPCE SA		C		2.B FE	10,759,178	107.5062	10,906,501	10,145,000	10,333,031	0	(97,773)	0	0	5.700	4.617	AO	110,834	578,265	04/01/2017	10/22/2023
05580M-79-3	B RILEY FINANCIAL INC	C		1,2	2.A PL	1,000,000	25.1800	1,007,200	1,000,000	1,000,000	0	0	0	0	5.000	5.004	JAJO	3,889	0	12/01/2021	12/31/2026
05580M-79-3	B RILEY FINANCIAL INC			1,2	2.A PL	12,000,000	25.1800	12,086,400	12,000,000	12,000,000	0	0	0	0	5.000	5.004	JAJO	46,667	0	12/01/2021	12/31/2026
05580M-83-5	B RILEY FINANCIAL INC			2	2.A PL	15,000,000	25.4850	15,291,000	15,000,000	15,000,000	0	0	0	0	6.000	6.003	JAJO	152,500	687,500	01/20/2021	01/31/2028
056058-AA-4	DEER VALLEY-ALTERRA (EXTELL)			2	1.D PL	9,300,000	104.6800	9,735,240	9,300,000	9,300,000	0	0	0	0	5.000	4.924	AO	656,167	540,000	09/18/2020	10/01/2055
056058-AA-4	DEER VALLEY-ALTERRA (EXTELL)			2	1.D PL	4,700,000	104.6800	4,919,960	4,700,000	4,700,000	0	0	0	0	5.000	4.999	AO	58,750	67,889	12/10/2020	10/01/2055
05682*-AD-6	BAIN CAPITAL HOLDINGS LP				1.D PL	1,300,000	98.6740	1,282,762	1,300,000	1,300,000	0	0	0	0	3.410	3.410	N/A	16,747	30,292	02/09/2021	04/15/2041
057224-AZ-0	BAKER HUGHES HOLDINGS LLC			1	1.G FE	622,313	125.1363	782,102	625,000	623,043	0	61	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	141.2672	2,684,078	1,900,000	2,209,113	0	(14,144)	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	0		1	1.G FE	8,544,452	141.2672	9,888,707	7,000,000	8,348,652	0	(63,061)	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	113.2159	566,080	500,000	496,668	0	76	0	0	3.750	3.791	FA	7,083	18,750	08/23/2017	08/15/2047
06050T-JZ-6	BANK OF AMERICA NA	0			1.G FE	19,963,718	137.3211	22,300,947	16,240,000	19,318,728	0	(146,946)	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	137.3211	15,290,704	11,135,000	13,246,025	0	(100,759)	0	0	6.000	4.259	AO	141,043	668,100	04/01/2017	10/15/2036
06051G-EN-5	BANK OF AMERICA CORP	0			1.G FE	1,713,776	142.3603	2,028,634	1,425,000	1,680,325	0	(7,676)	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	142.3603	21,922,061	15,399,000	18,159,174	0	(82,661)	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	106.2623	106,262	100,000	99,982	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	124.1471	3,724,414	3,000,000	3,324,016	0	(6,821)	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	107.3350	520,575	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	103.8041	1,038,041	1,000,000	998,091	0	385	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	108.6133	1,086,133	1,000,000	988,960	0	1,598	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	112.2808	842,106	750,000	748,873	0	155	0	0	3.850	3.877	AO	5,053	28,875	04/23/2018	04/28/2028

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
064159-VJ-2	BANK OF NOVA SCOTIA		C	2	2.C FE	580,000	107.1563	621,506	580,000	580,000	0	0	0	0	4.900	4.900	MJSD	2,132	28,420	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	108.5738	955,449	880,000	880,000	0	0	0	0	5.250	5.251	JD	2,053	46,200	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	108.5738	9,565,348	8,810,000	8,810,000	0	0	0	0	5.250	5.251	JD	20,557	462,525	06/04/2020	06/15/2030
06652K-AA-1	BANKUNITED INC	C		1,2	2.B FE	297,078	109.9548	329,865	300,000	298,694	0	298	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	132.8025	3,984,074	3,000,000	2,922,354	0	1,587	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	109.3732	1,093,732	1,000,000	982,695	0	3,801	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	114.1489	5,136,700	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	134.5602	8,007,680	5,951,000	6,633,282	0	(29,983)	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	148.4684	7,423,422	5,000,000	6,177,774	0	(42,807)	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	13,429,690	129.0461	13,971,391	10,826,667	13,193,548	0	(77,877)	0	0	8.200	6.111	JD	34,525	887,787	09/27/2018	12/17/2038
07177M-AB-9	BAXALTA INC	C		1,2	2.B FE	993,240	107.8595	1,078,595	1,000,000	997,345	0	698	0	0	4.000	4.083	JD	889	40,000	06/18/2015	06/23/2025
07274N-AQ-6	BAYER US FINANCE II LLC	C		1,2	2.B FE	499,277	123.3005	616,503	500,000	499,317	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	139.1959	14,197,980	10,200,000	10,992,051	0	(21,730)	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	133.8850	803,310	600,000	609,310	0	(326)	0	0	6.000	5.853	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	124.1009	620,504	500,000	494,206	0	113	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	98.1522	981,522	1,000,000	1,000,000	0	0	0	0	2.330	2.330	FA	8,802	23,106	08/11/2020	08/15/2030
081331-AD-2	BELVOIR LAND LLC	C			1.D FE	189,600	128.0324	307,278	240,000	191,779	0	1,022	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	128.0324	115,229	90,000	56,879	0	537	0	0	5.270	9.350	JD	211	4,743	04/08/2009	12/15/2047
084423-AP-7	W R BERKLEY CORP	D		1	2.A FE	17,610,320	133.1683	20,088,438	15,085,000	17,309,148	0	(97,714)	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	114.8261	4,363,392	3,800,000	3,774,462	0	474	0	0	4.000	4.040	MN	19,422	152,000	05/06/2020	05/12/2050
084423-AV-4	W R BERKLEY CORP			1,2	2.A FE	746,910	109.2835	819,626	750,000	746,892	0	(18)	0	0	3.550	3.573	MS	6,730	14,348	03/09/2021	03/30/2052
084659-AR-2	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	249,920	123.9931	309,983	250,000	249,930	0	4	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	121.7701	602,762	495,000	492,642	0	47	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	101.7967	1,934,138	1,900,000	1,889,359	0	1,540	0	0	6.875	7.000	MS	33,745	130,625	09/20/2012	09/28/2027
08661U-AB-2	BETH ISRAEL DEACONESS MEDICAL CENTER INC			1,2	1.G FE	750,000	98.9728	742,296	750,000	750,000	0	0	0	0	3.080	3.080	JJ	2,888	0	11/02/2021	07/01/2051
09031W-AA-1	BIMBO BAKERIES USA INC			1,2	2.B FE	1,979,300	108.4020	2,168,040	2,000,000	1,979,525	0	225	0	0	4.000	4.060	MN	9,778	40,000	05/12/2021	05/17/2051
09247X-AN-1	BLACKROCK INC	C		1	1.D FE	497,975	107.9979	539,990	500,000	498,860	0	198	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	104.0327	2,080,655	2,000,000	2,018,759	0	(16,059)	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	117.4935	1,498,042	1,275,000	1,227,362	0	991	0	0	4.000	4.239	AO	12,608	51,000	05/23/2019	10/02/2047
09261H-AC-1	BLACKSTONE PRIVATE CREDIT FUND	C		1,2	2.C FE	561,039	97.5547	551,184	565,000	561,262	0	223	0	0	2.625	2.768	JD	4,367	0	09/10/2021	12/15/2026
09522*-AA-8	BLUE AND GOLD TENANT LLC				1.G PL	4,600,000	107.2903	4,935,354	4,600,000	4,600,000	0	0	0	0	3.650	3.650	MS	42,441	167,900	01/13/2020	03/31/2045
09659T-2A-8	BNP PARIBAS SA	D		2	2.A FE	18,041,899	108.5473	19,647,067	18,100,000	18,053,366	0	3,175	0	0	4.375	4.404	MS	263,958	791,875	02/22/2018	03/01/2033
09659W-2P-8	BNP PARIBAS SA		C	2,5	1.G FE	509,735	101.4366	507,183	500,000	509,708	0	(27)	0	0	2.871	2.634	AO	2,871	0	12/16/2021	04/19/2032
09681L-AB-6	BOC AVIATION LTD	D	C	2	1.G FE	3,629,135	106.2278	4,047,281	3,810,000	3,699,496	0	22,632	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	128.7469	643,735	500,000	500,000	0	0	0	0	5.705	5.705	MN	4,754	28,525	04/30/2020	05/01/2040
097023-CW-3	BOEING CO			1,2	2.C FE	37,000,000	135.8505	50,264,675	37,000,000	37,000,000	0	0	0	0	5.805	5.805	MN	357,975	2,147,850	04/30/2020	05/01/2050
101137-AE-7	BOSTON SCIENTIFIC CORP	D		1	2.B FE	5,011,716	138.5680	5,542,722	4,000,000	4,877,038	0	(43,607)	0	0	6.750	4.594	MN	34,500	280,000	09/27/2018	11/15/2035
10115P-AA-3	BOSTON UNIVERSITY	C		1,2	1.D FE	1,253,417	119.8617	1,198,617	1,000,000	1,162,566	0	(20,849)	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	119.8617	16,480,982	13,750,000	15,986,094	0	(286,675)	0	0	7.625	4.701	JJ	483,446	1,048,438	04/01/2017	07/15/2097
10373Q-BN-9	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	467,340	94.1418	470,709	500,000	468,235	0	700	0	0	2.772	3.107	MN	1,964	17,325	09/24/2020	11/10/2050
10373Q-BP-4	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	4,739,400	96.3687	4,818,434	5,000,000	4,744,189	0	4,789	0	0	2.939	3.209	JD	11,021	146,950	02/03/2021	06/04/2051
108035-AB-2	DIME COMMUNITY BANCSHARES INC	D		2,5	2.C FE	7,078,750	105.3046	7,371,322	7,000,000	7,045,801	0	(10,733)	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	580,306	110.0864	789,320	717,000	585,808	0	2,101	0	0	4.700	6.128	JD	842	33,699	04/24/2019	06/22/2047
10922N-AG-8	BRIGHTHOUSE FINANCIAL INC			1,2	2.B FE	629,187	119.4343	752,436	630,000	629,291	0	65	0	0	5.625	5.642	MN	4,528	35,438	05/13/2020	05/15/2030
110122-AC-2	BRISTOL-MYERS SQUIBB CO	D		1	1.F FE	5,978,669	174.8099	7,866,447	4,500,000	5,972,366	0	(1,596)	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	174.8099	7,298,314	4,175,000	5,541,450	0	(1,369)	0	0	6.875	5.152	FA	119,596	287,031	04/01/2017	08/01/2097
110122-AX-6	BRISTOL-MYERS SQUIBB CO	D		1,2	1.F FE	7,953,349	124.9941	8,874,580	7,100,000	7,860,426	0	(22,372)	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	124.9941	499,976	400,000	442,854	0	(1,255)	0	0	4.500	3.772	MS	6,000	18,000	07/21/2017	03/01/2044
11041R-AL-2	BAE SYSTEMS FINANCE INC	D		1	2.B FE	4,540,106	127.6915	4,469,202	3,500,000	4,109,663	0	(97,447)	0	0	7.500	3.946	JJ	131,250	262,500	04/01/2017	07/01/2027
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC	D	C	1	2.B FE	18,920,232	146.5703	18,538,213	12,648,000	17,145,847	0	(404,162)	0	0	9.625	4.711	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	146.5703	7,328,516	5,000,000	6,782,177	0	(156,846)	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	113.9251	15,664,695	13,750,000	13,700,555	0	5,548	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	113.9251	284,813	250,000	249,101	0	101	0	0	4.750	4.809	AO	2,507	11,875	03/29/2019	04/15/2029

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
11259P-20-8	BROOKFIELD BRP HOLDINGS (CANADA) INC		C	2	2.C FE	1,586,643	26.0600	1,654,810	63,500	1,591,379	0	4,736	0	0	4.875	4.888	JAJO	189	0	12/09/2021	12/29/2049
11271L-AA-0	BROOKFIELD FINANCE INC	C	C	1,2	1.G FE	49,518	110.0761	55,038	50,000	49,761	0	48	0	0	4.250	4.370	JD	171	2,125	05/25/2016	06/02/2026
11271L-AB-8	BROOKFIELD FINANCE INC		C	1,2	1.G FE	8,477,056	123.1998	10,102,386	8,200,000	8,464,018	0	(5,719)	0	0	4.700	4.480	MS	108,126	385,400	01/26/2021	09/20/2047
11271L-AB-8	BROOKFIELD FINANCE INC	0	C	1,2	1.G FE	22,737,749	123.1998	27,473,562	22,300,000	22,707,818	0	(8,471)	0	0	4.700	4.577	MS	294,050	1,048,100	01/11/2018	09/20/2047
11271L-AC-6	BROOKFIELD FINANCE INC	0	C	1,2	1.G FE	1,911,844	109.7784	2,195,569	2,000,000	1,940,921	0	8,312	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	115.3895	393,478	341,000	340,590	0	46	0	0	4.850	4.870	MS	4,227	16,539	01/24/2019	03/29/2029
11271R-AB-5	BROOKFIELD FINANCE LLC			1,2	1.G FE	736,610	104.5721	732,005	700,000	735,893	0	(717)	0	0	3.450	3.171	AO	5,098	24,150	01/26/2021	04/15/2050
11373M-AA-5	BROOKLINE BANCORP INC	0		2,5	2.C FE	7,097,874	106.9783	7,488,482	7,000,000	7,048,471	0	(16,160)	0	0	6.000	5.720	MS	123,667	420,000	09/27/2018	09/15/2029
115637-AL-4	BROWN-FORMAN CORP			1,2	1.G FE	714,405	111.0422	832,816	750,000	720,099	0	889	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	988,550	116.0417	1,160,417	1,000,000	990,148	0	419	0	0	4.000	4.083	AO	8,444	40,000	03/22/2018	04/15/2038
115637-AT-7	BROWN-FORMAN CORP	C		1,2	1.G FE	1,235,688	116.0417	1,450,521	1,250,000	1,237,598	0	527	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	142.0664	23,128,402	16,280,000	19,023,115	0	(137,566)	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	142.0664	2,130,995	1,500,000	1,682,626	0	(8,846)	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	115.5000	21,945,000	19,000,000	19,249,218	0	(13,919)	0	0	6.750	6.587	FA	484,500	1,282,500	09/27/2018	08/15/2033
118230-AP-6	BUCKEYE PARTNERS LP	0		1,2	3.B FE	4,571,795	97.0000	4,850,000	5,000,000	4,595,927	0	7,848	0	0	5.600	6.271	AO	59,111	280,000	09/27/2018	10/15/2044
12189L-AP-6	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.D FE	733,850	134.3097	873,013	650,000	729,887	0	(2,289)	0	0	5.150	4.263	MS	11,158	33,475	03/26/2020	09/01/2043
12189L-BB-6	BURLINGTON NORTHERN SANTA FE LLC	0		1,2	1.G FE	15,397,829	120.9412	17,717,884	14,650,000	15,333,304	0	(16,124)	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	120.9412	6,470,353	5,350,000	5,599,729	0	(5,893)	0	0	4.125	3.833	JD	9,808	220,688	07/12/2017	06/15/2047
12189L-BD-2	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	590,990	123.4432	617,216	500,000	589,192	0	(1,798)	0	0	4.150	3.151	JD	922	20,750	02/24/2021	12/15/2048
12189T-AN-4	BURLINGTON NORTHERN SANTA FE LLC	0		1	1.D FE	2,444,610	129.4235	2,588,470	2,000,000	2,325,633	0	(38,135)	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.D FE	5,107,784	142.2467	5,689,869	4,000,000	4,805,124	0	(38,779)	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.D FE	2,200,040	141.9905	2,839,810	2,000,000	2,146,318	0	(5,988)	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.D FE	8,941,387	141.9905	9,939,336	7,000,000	8,614,270	0	(74,345)	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	140.4577	2,809,154	2,000,000	2,464,726	0	(38,407)	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	143.6032	4,308,096	3,000,000	3,718,811	0	(56,763)	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	101.4141	253,535	250,000	250,000	0	0	0	0	2.754	2.754	AO	1,721	6,005	11/10/2020	10/01/2050
124857-AJ-2	VIACOMCBS INC	0		1,2	2.B FE	8,719,020	119.3777	10,743,996	9,000,000	8,741,431	0	7,044	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	3,334,870	104.8165	3,202,378	3,055,223	3,274,331	0	(56,261)	0	0	6.340	4.781	MJSD	95,287	4,105	09/27/2018	09/30/2031
12505B-AD-2	CBRE SERVICES INC	C		1,2	2.A FE	248,100	111.8164	279,541	250,000	249,135	0	183	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	105.3737	210,747	200,000	199,785	0	79	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	111.5276	1,672,914	1,500,000	1,494,970	0	894	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.A FE	2,494,375	129.6442	3,241,106	2,500,000	2,495,485	0	176	0	0	4.900	4.912	JD	5,444	122,500	09/06/2018	12/15/2048
125523-BD-1	CIGNA CORP			1	2.A FE	18,823,114	135.8547	23,095,293	17,000,000	18,610,598	0	(70,211)	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.A FE	24,970,537	127.8373	25,887,063	20,250,000	24,396,297	0	(138,863)	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.A FE	21,831,844	144.3110	27,844,816	19,295,000	21,585,970	0	(64,958)	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.A FE	12,206,092	126.6063	16,129,649	12,740,000	12,251,999	0	9,992	0	0	4.800	5.075	JJ	281,979	611,520	04/01/2017	07/15/2046
125523-CQ-1	CIGNA CORP			1,2	2.B FE	994,580	104.9599	1,049,599	1,000,000	994,678	0	98	0	0	3.400	3.429	MS	10,011	18,133	03/01/2021	03/15/2051
12572Q-AH-8	CME GROUP INC	0		1,2	1.D FE	18,663,938	129.8430	24,345,568	18,750,000	18,669,329	0	1,646	0	0	4.150	4.177	JD	34,583	778,125	06/14/2018	06/15/2048
125896-BN-9	CMS ENERGY CORP			1,2	2.B FE	1,091,720	126.1981	1,261,981	1,000,000	1,085,544	0	(2,365)	0	0	4.875	4.266	MS	16,250	48,750	04/09/2019	03/01/2044
12626P-AF-0	CRH AMERICA INC	0		1	2.A FE	8,805,888	134.7377	10,779,017	8,000,000	8,681,695	0	(40,453)	0	0	6.400	5.413	AO	108,089	512,000	09/27/2018	10/15/2033
126307-AS-6	CSC HOLDINGS LLC	0		1,2	3.C FE	350,000	103.5370	362,380	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	103.5370	155,306	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	0			2.A FE	2,371,746	126.1173	2,522,346	2,000,000	2,247,454	0	(40,099)	0	0	7.250	4.606	MN	24,167	145,000	09/27/2018	05/01/2027
126408-GK-3	CSX CORP	0		1	2.A FE	8,090,621	140.4444	9,381,688	6,680,000	7,898,632	0	(54,272)	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	140.4444	2,289,244	1,630,000	1,941,995	0	(13,982)	0	0	6.150	4.418	MN	16,708	100,245	04/01/2017	05/01/2037
126408-HF-3	CSX CORP	0		1,2	2.A FE	18,607,602	112.7730	21,539,652	19,100,000	18,652,203	0	10,468	0	0	3.800	3.949	MN	120,967	725,800	07/11/2017	11/01/2046
126408-HG-1	CSX CORP	0		1,2	2.A FE	2,456,950	122.7550	3,363,486	2,740,000	2,462,443	0	1,740	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	124.5380	622,690	500,000	498,486	0	28	0	0	4.500	4.519	MS	6,625	22,500	02/21/2019	03/15/2049
126410-LL-1	CSX TRANSPORTATION INC	0			1.G FE	2,045,501	162.8650	2,394,116	1,470,000	1,988,914	0	(13,123)	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	138.7736	8,472,130	6,105,000	7,280,467	0	(42,460)	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	234,948	123.9115	261,676	211,180	223,527	0	(1,087)	0	0	7.507	6.287	MON	925	15,853	05/11/2010	01/10/2032
126650-BS-8	CVSPAS 2009-B CFT - ABS	C		1	2.B FE	868,661	123.9115	872,255	703,934	802,080	0	(7,996)	0	0	7.507	4.655	MON	3,083	52,844	02/14/2014	01/10/2032
126650-BS-8	CVSPAS 2009-B CFT - ABS	0		1	2.B FE	4,086,855	123.9115	4,361,274	3,519,668	3,966,243	0	(40,976)	0	0	7.507	4.900	MON	15,413	264,221	09/27/2018	01/10/2032

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
126650-CZ-1	CVS HEALTH CORP			1,2	2.B FE	939,218	131.1700	983,775	750,000	935,530	0	(3,687)	0	0	5.050	3.572	MS	10,100	37,875	02/24/2021	03/25/2048
12702*-AA-4	CTL - CVS LEASE PASS THROUGH TRUST	D			2.B	6,386,439	107.5655	6,869,605	6,386,439	6,386,439	0	0	0	0	3.901	3.901	MON	14,533	253,787	08/02/2017	10/10/2039
12702*-AA-4	CTL - CVS LEASE PASS THROUGH TRUST				2.B	2,551,105	107.5655	2,744,109	2,551,105	2,551,105	0	0	0	0	3.901	3.901	MON	5,805	103,235	08/02/2017	10/10/2039
12717@-AA-5	CTL - CVS PASS-THROUGH TRUST				2.B	3,749,440	106.0731	3,977,148	3,749,440	3,749,440	0	0	0	0	3.860	3.860	MON	8,442	149,602	09/18/2019	11/10/2041
1301ET-AA-0	CALIFORNIA ENDOWMENT			1,2	1.A FE	1,500,000	98.5232	1,477,848	1,500,000	1,500,000	0	0	0	0	2.498	2.498	AO	9,368	25,396	01/20/2021	04/01/2051
13034V-AD-6	CALIFORNIA INSTITUTE OF TECHNOLOGY			1,2	1.D FE	8,747,387	117.0661	10,243,281	8,750,000	8,748,563	0	(3)	0	0	3.650	3.651	MS	106,458	319,375	03/16/2020	09/01/2119
134011-AC-9	CAMP PENDLETON & QUANTICO HOUSING LLC	D			2.B FE	118,799	124.3894	124,389	100,000	117,113	0	(446)	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	383,616	118.9700	571,056	480,000	393,068	0	1,122	0	0	5.354	6.838	AO	6,425	25,699	05/18/2010	10/01/2048
134011-AJ-4	CAMP PENDLETON & QUANTICO HOUSING LLC	C		1	2.B FE	310,030	122.0263	463,700	380,000	315,846	0	691	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	122.0263	1,037,224	850,000	782,265	0	932	0	0	5.572	6.167	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	137.7620	688,810	500,000	597,458	0	(5,760)	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	140.0844	560,338	400,000	397,635	0	99	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.C FE	3,217,309	124.4607	3,609,360	2,900,000	3,172,409	0	(14,596)	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.C FE	11,868,550	130.5226	13,052,259	10,000,000	11,647,193	0	(71,868)	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.B FE	7,137,168	136.4012	8,184,071	6,000,000	7,004,288	0	(30,456)	0	0	5.750	4.476	JJ	159,083	345,000	04/01/2017	01/15/2042
13645R-BG-8	CANADIAN PACIFIC RAILWAY CO		C	1,2	2.B FE	994,780	102.5551	1,025,551	1,000,000	994,796	0	16	0	0	3.000	3.035	JD	2,417	0	11/17/2021	12/02/2041
14040H-BJ-3	CAPITAL ONE FINANCIAL CORP	C		2	2.B FE	999,920	108.7722	1,087,722	1,000,000	999,965	0	8	0	0	4.200	4.201	AO	7,233	42,000	10/26/2015	10/29/2025
140501-AB-3	CAPITAL SOUTHWEST CORP				1.G PL	4,680,927	104.3750	4,784,759	4,584,200	4,665,947	0	(14,979)	0	0	4.500	4.022	JJ	86,527	121,481	02/22/2021	01/31/2026
140501-AC-1	CAPITAL SOUTHWEST CORP			1,2	1.G PL	926,935	100.2500	929,318	927,000	926,958	0	23	0	0	3.375	3.375	AO	10,776	0	11/04/2021	10/01/2026
141781-AE-4	CARGILL INC	D			1.F FE	6,024,170	125.1029	6,255,147	5,000,000	5,644,761	0	(122,042)	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	133.6342	2,445,506	1,830,000	2,152,047	0	(19,559)	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	146.6052	11,728,418	8,000,000	9,811,014	0	(77,352)	0	0	6.625	4.586	MS	156,056	530,000	09/27/2018	09/15/2037
141781-BR-4	CARGILL INC			1,2	1.F FE	247,163	107.2688	268,172	250,000	247,197	0	35	0	0	3.125	3.184	MN	781	3,906	05/21/2021	05/25/2051
143658-AH-5	CARNIVAL CORP	D			4.C FE	8,675,198	102.6200	7,696,500	7,500,000	8,318,208	0	(115,279)	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	130.2757	10,422,055	8,000,000	8,999,018	0	(54,386)	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	141.5916	5,592,868	3,950,000	4,916,170	0	(41,209)	0	0	6.300	4.198	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	117.0905	5,269,075	4,500,000	4,557,458	0	(1,863)	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	117.0905	6,439,980	5,500,000	5,570,047	0	(2,271)	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	106.3308	691,150	650,000	650,000	0	0	0	0	6.375	6.375	JJ	19,107	40,402	07/10/2020	07/15/2028
149123-BE-0	CATERPILLAR INC	D		1,2	1.F FE	48,967,141	160.7867	60,938,154	37,900,000	48,251,756	0	(167,304)	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	2.C FE	5,566,770	135.9899	6,799,494	5,000,000	5,517,721	0	(16,165)	0	0	6.750	5.811	MN	43,125	337,500	09/27/2018	11/15/2039
155431-AA-7	CENTRAL STORAGE SAFETY PROJECT TRUST	D		1	1.C FE	17,354,470	114.0199	19,072,341	16,727,200	17,263,055	0	(25,203)	0	0	4.823	4.338	FMAN	134,459	806,753	03/20/2018	02/01/2038
155431-AA-7	CENTRAL STORAGE SAFETY PROJECT TRUST			1	1.C FE	5,215,324	114.0199	5,721,702	5,018,160	5,185,216	0	(8,847)	0	0	4.823	4.330	FMAN	40,338	242,026	02/02/2018	02/01/2038
161175-AZ-7	CHARTER COMMUNICATIONS OPERATING LLC	D		1,2	2.C FE	5,373,285	129.0499	6,452,496	5,000,000	5,324,556	0	(15,967)	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	1.G FE	867,721	106.8885	929,930	870,000	868,789	0	223	0	0	3.400	3.431	JD	2,465	29,580	11/17/2016	12/01/2026
166756-AT-3	CHEVRON USA INC			1,2	1.D FE	4,226,516	147.7224	5,835,036	3,950,000	4,203,399	0	(7,382)	0	0	6.000	5.448	MS	79,000	237,000	09/27/2018	03/01/2041
166756-AX-4	CHEVRON USA INC			1,2	1.D FE	518,582	119.8711	539,420	450,000	517,333	0	(1,249)	0	0	4.200	3.358	AO	3,990	18,900	02/25/2021	10/15/2049
166764-CA-6	CHEVRON CORP			1,2	1.D FE	750,000	105.9524	794,643	750,000	750,000	0	0	0	0	3.078	3.078	MN	3,206	23,085	05/07/2020	05/11/2050
16876B-AA-0	CHILDREN'S HOSPITAL CORP	D		1,2	1.C FE	9,014,630	123.8862	10,530,331	8,500,000	8,966,603	0	(11,437)	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	123.8862	3,078,573	2,485,000	2,597,256	0	(2,726)	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	97.6885	244,221	250,000	250,000	0	0	0	0	2.704	2.704	JJ	3,380	4,845	10/06/2020	07/01/2050
16877P-AA-8	CHILDREN'S HOSPITAL OF PHILADELPHIA			1,2	1.C FE	250,000	97.6885	244,221	250,000	250,000	0	0	0	0	2.704	2.704	JJ	3,380	4,845	10/06/2020	07/01/2050
171232-AE-1	CHUBB INA HOLDINGS INC	D		1	1.G FE	9,894,766	139.5092	11,125,856	7,975,000	9,514,570	0	(122,410)	0	0	6.800	4.371	MN	69,294	542,300	09/27/2018	11/15/2031
172062-AE-1	CINCINNATI FINANCIAL CORP	D		1	1.G FE	14,187,961	136.0914	16,330,967	12,000,000	13,799,147	0	(101,261)	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	128.5362	1,131,118	880,000	871,813	0	986	0	0	6.920	7.104	MN	7,781	60,896	01/26/2010	05/15/2028
172062-AF-8	CINCINNATI FINANCIAL CORP	D			1.G FE	5,425,794	128.5362	5,784,127	4,500,000	5,153,663	0	(87,513)	0	0	6.920	4.289	MN	39,790	311,400	09/27/2018	05/15/2028
172070-CP-7	DUKE ENERGY OHIO INC			1	2.A FE	1,684,322	122.6292	1,839,439	1,500,000	1,642,956	0	(9,417)	0	0	5.400	4.335	JD	3,600	81,000	04/01/2017	06/15/2033
17275R-AD-4	CISCO SYSTEMS INC	D		1	1.E FE	1,915,913	143.9109	2,158,664	1,500,000	1,853,471	0	(14,166)	0	0	5.900	3.988	FA	33,433	88,500	04/01/2017	02/15/2039
17275R-AF-9	CISCO SYSTEMS INC	D		1	1.E FE	28,272,026	139.5854	32,343,328	23,171,000	27,554,246	0	(162,931)	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	129.1363	4,842,612	3,750,000	4,183,884	0	(26,877)	0	0	6.000	4.713	AO	38,125	225,000	04/01/2017	10/31/2033
172967-CT-6	CITIGROUP INC	D			2.A FE	9,145,944	128.7817	10,302,538	8,000,000	8,923,847	0	(51,054)	0	0	5.850	4.652	JD	26,000	468,000	04/01/2017	12/11/2034
172967-DR-9	CITIGROUP INC	D			2.B FE	3,889,497	136.4565	4,550,825	3,335,000	3,796,940	0	(21,333)	0	0	6.125	4.798	FA	71,494	204,269	04/01/2017	08/25/2036
172967-EC-1	CITIGROUP INC	D			2.A FE	9,178,688	129.2068	10,336,547	8,000,000	8,992,274	0	(42,947)	0	0	5.875	4.732	MN	41,778	470,000	04/01/2017	05/29/2037

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
172967-JT-9	CITIGROUP INC	C			2.B FE	995,920	108.9397	1,089,397	1,000,000	998,390	0	424	0	0	4.400	4.451	JD	2,567	44,000	06/03/2015	06/10/2025
172967-KA-8	CITIGROUP INC	D			2.B FE	1,593,968	111.5689	1,757,210	1,575,000	1,586,470	0	(1,727)	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	109.8195	1,098,195	1,000,000	998,123	0	244	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	107.4532	268,633	250,000	250,000	0	0	0	0	4.350	4.351	FA	4,531	10,875	07/28/2015	08/01/2025
177376-AF-7	CITRIX SYSTEMS INC			1,2	2.B FE	1,264,928	101.5431	1,269,289	1,250,000	1,264,648	0	(279)	0	0	3.300	3.132	MS	13,750	0	10/26/2021	03/01/2030
17858P-AB-7	CITY OF HOPE	C		1,2	1.E FE	615,000	125.5921	772,392	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	D		1,2	1.E FE	3,498,041	125.5921	4,552,715	3,625,000	3,505,116	0	2,264	0	0	4.378	4.595	FA	59,954	158,703	11/02/2018	08/15/2048
186108-CE-4	CLEVELAND ELECTRIC ILLUMINATING CO	D		1	2.B FE	9,128,808	133.6731	10,693,849	8,000,000	8,945,488	0	(42,309)	0	0	5.950	4.831	JD	21,156	476,000	04/01/2017	12/15/2036
191216-DL-1	COCA-COLA CO			1	1.E FE	1,229,713	106.2590	1,328,237	1,250,000	1,230,050	0	338	0	0	3.000	3.083	MS	12,083	18,750	04/28/2021	03/05/2051
191216-DL-1	COCA-COLA CO	C		1	1.E FE	245,693	106.2590	265,647	250,000	245,758	0	65	0	0	3.000	3.089	MS	2,417	3,750	04/28/2021	03/05/2051
19238V-B@-3	COGECO COMMUNICATIONS INC	D	C		2.C	20,667,406	105.5235	22,159,935	21,000,000	20,845,711	0	40,370	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	105.5235	4,220,940	4,000,000	3,970,794	0	7,642	0	0	4.300	4.531	JD	7,167	172,000	04/01/2017	06/16/2025
194162-EJ-5	COLGATE-PALMOLIVE CO	D		1	1.D FE	3,633,084	125.3934	4,313,533	3,440,000	3,614,114	0	(4,565)	0	0	4.000	3.678	FA	51,982	137,600	07/20/2017	08/15/2045
194162-EJ-5	COLGATE-PALMOLIVE CO			1	1.D FE	2,534,711	125.3934	3,009,441	2,400,000	2,521,561	0	(3,157)	0	0	4.000	3.677	FA	36,267	96,000	07/20/2017	08/15/2045
194162-EK-2	COLGATE-PALMOLIVE CO	C		1,2	1.D FE	993,180	121.1936	1,211,936	1,000,000	993,778	0	143	0	0	3.700	3.738	FA	15,417	37,000	07/24/2017	08/01/2047
194162-EK-2	COLGATE-PALMOLIVE CO	D		1,2	1.D FE	6,058,398	121.1936	7,392,807	6,100,000	6,062,048	0	874	0	0	3.700	3.738	FA	94,042	225,700	07/24/2017	08/01/2047
195869-AG-7	COLONIAL PIPELINE CO	D		1	1.G FE	5,826,379	140.7008	6,240,080	4,435,000	5,564,089	0	(84,585)	0	0	7.630	4.510	MN	29,139	338,391	09/27/2018	04/15/2032
195869-AL-6	COLONIAL PIPELINE CO	D		1	1.G FE	8,428,385	132.2237	9,255,658	7,000,000	8,262,377	0	(53,801)	0	0	6.375	4.727	FA	185,938	446,250	09/27/2018	08/01/2037
195869-AQ-5	COLONIAL PIPELINE CO	D		1,2	1.G FE	9,344,410	118.0709	11,807,094	10,000,000	9,380,222	0	11,839	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	118.0709	7,674,611	6,500,000	6,114,763	0	7,379	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	145.5540	327,497	225,000	227,751	0	(105)	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	124.7566	4,054,590	3,250,000	3,262,013	0	(296)	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	109.7148	1,097,148	1,000,000	997,641	0	326	0	0	3.550	3.592	MN	5,917	35,500	02/01/2018	05/01/2028
202712-BQ-7	COMMONWEALTH BANK OF AUSTRALIA		C		2.A FE	250,000	102.2268	255,567	250,000	250,000	0	0	0	0	3.305	3.305	MS	2,525	4,131	03/02/2021	03/11/2041
202795-HG-8	COMMONWEALTH EDISON CO	D		1	1.F FE	8,816,762	128.5656	9,776,130	7,604,000	8,603,434	0	(68,807)	0	0	5.875	4.366	FA	186,140	446,735	09/27/2018	02/01/2033
2027A0-JN-0	COMMONWEALTH BANK OF AUSTRALIA	D	C		1.D FE	15,750,579	120.6116	18,528,353	15,362,000	15,719,349	0	(8,238)	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	120.6116	9,045,870	7,500,000	7,472,072	0	375	0	0	3.900	3.920	JJ	137,313	292,500	03/26/2020	07/12/2047
20449E-EE-2	BBVA USA	D			1.G FE	855,617	114.0888	945,796	829,000	845,337	0	(3,342)	0	0	5.900	5.375	AO	12,228	48,911	09/27/2018	04/01/2026
205887-AF-9	CONAGRA BRANDS INC	D			2.C FE	1,836,207	122.2870	1,834,305	1,500,000	1,684,711	0	(34,452)	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	109.4816	4,510,640	4,120,000	3,924,826	0	5,193	0	0	4.650	5.017	JJ	83,018	191,580	04/01/2017	01/25/2043
205887-BS-0	CONAGRA BRANDS INC	D		1,2	2.C FE	5,568,713	109.4816	6,437,516	5,880,000	5,601,038	0	7,329	0	0	4.650	5.017	JJ	118,482	273,420	04/01/2017	01/25/2043
208251-AE-8	CONOCOPHILLIPS CO	D		1	1.G FE	646,072	131.6707	658,353	500,000	596,342	0	(11,240)	0	0	6.950	3.887	AO	7,336	34,750	04/01/2017	04/15/2029
20825C-AQ-7	CONOCOPHILLIPS	D		1	1.G FE	20,153,304	145.5971	22,858,740	15,700,000	19,681,530	0	(154,046)	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	145.5971	655,187	450,000	488,516	0	(1,305)	0	0	6.500	5.709	FA	12,188	29,250	03/25/2010	02/01/2039
20825C-AZ-7	CONOCOPHILLIPS	C		1,2	1.G FE	997,610	100.4314	1,004,314	1,000,000	997,883	0	204	0	0	2.400	2.426	FA	9,067	24,400	08/10/2020	02/15/2031
20825U-AC-8	CONOCO FUNDING CO			1	1.G FE	21,374,608	141.1536	22,584,577	16,000,000	19,957,145	0	(321,954)	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	124.4404	2,488,807	2,000,000	2,192,832	0	(11,666)	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	D		1	2.A FE	5,025,411	131.9468	5,627,531	4,265,000	4,923,300	0	(32,837)	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	D		1	2.A FE	663,592	137.4055	721,379	525,000	638,831	0	(5,635)	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	D		1	2.A FE	1,622,837	129.7330	1,837,019	1,416,000	1,596,997	0	(8,354)	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	D		1	2.A FE	9,954,792	138.9082	11,112,654	8,000,000	9,720,950	0	(75,389)	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	D		1	2.A FE	10,144,590	113.0815	11,308,146	10,000,000	10,127,591	0	(3,992)	0	0	4.200	4.106	MS	123,667	420,000	04/01/2017	03/15/2042
21036P-BC-1	CONSTELLATION BRANDS INC	D		1,2	2.B FE	2,592,720	115.0484	2,991,259	2,600,000	2,594,716	0	639	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.B FE	997,200	115.0484	1,150,484	1,000,000	998,007	0	241	0	0	4.650	4.684	MN	5,942	46,500	10/22/2018	11/15/2028
21036P-BG-2	CONSTELLATION BRANDS INC	C		1,2	2.C FE	253,139	109.6220	274,055	250,000	253,037	0	(62)	0	0	3.750	3.680	MN	1,563	9,375	04/23/2020	05/01/2050
21036P-BG-2	CONSTELLATION BRANDS INC			1,2	2.C FE	3,015,624	109.6220	3,288,659	3,000,000	3,015,116	0	(314)	0	0	3.750	3.721	MN	18,750	112,500	04/24/2020	05/01/2050
210518-DC-7	CONSUMERS ENERGY CO	C		1,2	1.E FE	1,673,475	111.2978	1,669,467	1,500,000	1,669,117	0	(4,358)	0	0	3.800	1.975	MN	7,283	28,500	10/22/2021	11/15/2028
210518-E@-1	CONSUMERS ENERGY COMPANY	D		1	1.E	5,920,000	117.9941	6,985,251	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	117.9941	2,454,277	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	D			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	D	C		1.D FE	26,165,495	140.5830	29,608,176	21,061,000	25,543,640	0	(155,783)	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	140.5830	6,185,650	4,400,000	5,292,787	0	(30,793)	0	0	5.250	3.766	MN	23,742	231,000	08/30/2017	05/24/2041

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
219350-AH-8	CORNING INC	D			2.A FE	3,821,625	127.5937	4,012,821	3,145,000	3,593,914	0	(52,063)	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	127.5937	3,189,842	2,500,000	2,856,967	0	(41,345)	0	0	6.850	4.496	MS	57,083	171,250	04/01/2017	03/01/2029
219350-BF-1	CORNING INC	D		1,2	2.A FE	14,594,452	119.3564	17,426,032	14,600,000	14,594,722	0	60	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	119.3564	4,416,186	3,700,000	3,698,807	0	14	0	0	4.375	4.377	MN	20,684	161,875	11/06/2017	11/15/2057
221010-AA-8	CORVIAS MGMT FEE BORROWER LLC	C		2,5	1.C	311,525	108.0630	336,643	311,525	311,525	0	0	0	0	6.250	6.250	JJ	9,735	19,470	10/02/2013	01/01/2044
221010-AA-8	CORVIAS MGMT FEE BORROWER LLC			2,5	1.C	5,340,425	108.0630	5,771,024	5,340,425	5,340,425	0	0	0	0	6.250	6.250	JJ	166,888	333,776	10/02/2013	01/01/2044
221700-AA-8	COTTAGE HEALTH CREDIT GROUP	C		1,2	1.D FE	250,000	107.8497	269,624	250,000	250,000	0	0	0	0	3.304	3.304	MN	1,377	8,260	01/21/2020	11/01/2049
22303Q-AH-3	COVIDIEN INTERNATIONAL FINANCE SA		C	1	1.G FE	2,785,708	142.4188	3,083,367	2,165,000	2,687,257	0	(22,495)	0	0	6.550	4.412	AO	29,937	141,808	04/01/2017	10/15/2037
22303Q-AH-3	COVIDIEN INTERNATIONAL FINANCE SA	D	C	1	1.G FE	16,514,807	142.4188	18,279,452	12,835,000	15,931,040	0	(133,351)	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	132.9525	1,329,525	1,000,000	1,025,202	0	(1,010)	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	138.4091	484,432	350,000	368,880	0	(635)	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	166.0212	788,601	475,000	496,797	0	(675)	0	0	8.375	7.865	MS	13,260	39,781	09/25/2009	03/01/2039
224044-BY-2	COX COMMUNICATIONS INC	D		1	2.B FE	1,770,804	120.6978	2,413,956	2,000,000	1,787,134	0	5,266	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	118.0308	1,180,308	1,000,000	908,975	0	4,545	0	0	4.800	5.803	FA	20,000	48,000	09/18/2015	02/01/2035
224044-CP-0	COX COMMUNICATIONS INC	C		1,2	2.B FE	248,588	105.1150	262,788	250,000	248,606	0	18	0	0	3.600	3.631	JD	400	4,825	05/18/2021	06/15/2051
224044-CP-0	COX COMMUNICATIONS INC			1,2	2.B FE	497,175	105.1150	525,575	500,000	497,212	0	37	0	0	3.600	3.631	JD	800	9,650	05/18/2021	06/15/2051
224399-AP-0	CRANE CO	D		1	2.B FE	20,670,319	137.0314	24,181,924	17,647,000	20,309,298	0	(117,414)	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	108.6153	162,923	150,000	150,000	0	0	0	0	4.282	4.282	JJ	3,069	6,423	01/04/2017	01/09/2028
225433-AF-8	CREDIT SUISSE GROUP FUNDING (GUERNSEY) L	D	C		2.A FE	11,956,025	127.0029	14,922,843	11,750,000	11,938,422	0	(4,324)	0	0	4.875	4.761	MN	73,193	572,813	04/01/2017	05/15/2045
22966R-AD-8	CUBESMART LP	D		1,2	2.B FE	462,660	104.9840	524,920	500,000	477,966	0	4,198	0	0	3.125	4.175	MS	5,208	15,625	02/20/2018	09/01/2026
231021-AJ-5	CUMMINS INC	D		1	1.E FE	20,681,863	128.4170	21,846,304	17,012,000	19,574,384	0	(355,897)	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	107.0000	5,885,000	5,500,000	5,500,000	0	0	0	0	6.750	6.750	MN	47,438	371,250	05/19/2020	05/15/2028
23338V-AG-1	DTE ELECTRIC CO	D		1,2	1.E FE	17,440,577	113.9443	19,883,285	17,450,000	17,441,486	0	195	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	113.9443	2,563,747	2,250,000	2,248,980	0	51	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	123.2898	1,849,348	1,500,000	1,497,196	0	66	0	0	4.375	4.388	MS	19,323	65,625	09/10/2015	09/15/2045
239753-DL-7	TARGET CORP	D			1.F FE	4,960,712	124.8385	5,314,376	4,257,000	4,761,373	0	(64,374)	0	0	6.650	4.547	FA	117,954	283,091	09/27/2018	08/01/2028
24023M-AA-2	DBS GROUP HOLDINGS LTD	D	C	2	1.F FE	3,800,000	105.5714	4,011,712	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
247361-ZX-9	DELTA AIR LINES INC			1	2.C FE	4,500,000	114.3863	5,147,385	4,500,000	4,500,000	0	0	0	0	7.000	7.000	MN	52,500	315,000	04/27/2020	05/01/2025
250847-DZ-0	DTE ELECTRIC CO	D		1	1.F FE	1,161,229	125.8391	1,258,391	1,000,000	1,129,267	0	(7,277)	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	125.8391	6,291,954	5,000,000	5,646,581	0	(36,310)	0	0	5.450	4.161	FA	102,944	272,500	04/01/2017	02/15/2035
25179S-AD-2	DEVON FINANCING COMPANY LLC	C		1	2.C FE	1,205,948	141.6105	1,224,931	865,000	1,089,384	0	(17,948)	0	0	7.875	4.549	MS	17,219	68,119	07/02/2014	09/30/2031
25245B-AA-5	DIAGEO INVESTMENT CORP			1	1.G FE	4,088,544	123.1401	4,925,605	4,000,000	4,078,324	0	(2,423)	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	123.1401	7,388,407	6,000,000	6,117,294	0	(3,628)	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	129.6362	12,963,620	10,000,000	11,617,324	0	(220,625)	0	0	7.125	4.165	AO	164,271	712,500	04/01/2017	04/08/2028
254687-DP-8	WALT DISNEY CO				2.A FE	6,372,130	131.2887	6,564,437	5,000,000	5,859,368	0	(116,427)	0	0	7.300	4.180	AO	61,847	365,000	04/01/2017	04/30/2028
254687-DT-0	WALT DISNEY CO				1.G FE	4,563,733	135.6271	4,943,609	3,645,000	4,313,020	0	(80,721)	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	161.6391	11,638,013	7,200,000	9,280,632	0	(114,036)	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	139.8736	22,379,783	16,000,000	18,311,780	0	(127,172)	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	143.3561	10,751,710	7,500,000	8,719,736	0	(60,851)	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	148.5208	3,713,021	2,500,000	3,033,138	0	(22,150)	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	146.0891	2,337,425	1,600,000	1,832,005	0	(8,939)	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	139.0446	6,952,228	5,000,000	5,411,468	0	(10,551)	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	179.5339	26,391,488	14,700,000	19,862,391	0	(107,459)	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	113.5245	567,622	500,000	455,982	0	1,271	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	119.7947	1,197,947	1,000,000	1,007,785	0	(209)	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	118.2822	11,394,128	9,633,000	8,798,278	0	21,371	0	0	4.950	5.673	MN	60,929	476,834	04/01/2017	05/15/2042
25470D-AT-6	DISCOVERY COMMUNICATIONS LLC	D		1,2	2.C FE	16,779,672	124.3476	20,890,391	16,800,000	16,781,006	0	346	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	124.3476	8,206,939	6,600,000	6,592,722	0	222	0	0	5.200	5.208	MS	96,287	343,200	09/07/2017	09/20/2047
25654#-AB-8	DODGER TICKETS LLC	D			1.G PL	7,662,832	111.6710	7,699,042	6,894,397	7,521,811	0	(46,323)	0	0	6.070	4.918	MAR	315,030	418,490	09/27/2018	03/31/2032
25746U-AN-9	DOMINION ENERGY INC	D		1	2.B FE	2,319,998	131.2971	2,625,943	2,000,000	2,265,512	0	(17,593)	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	130.6026	5,224,103	4,000,000	4,411,364	0	(21,182)	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	123.3062	8,631,436	7,000,000	7,347,292	0	(11,287)	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	3.B FE	8,308,136	102.7517	8,220,137	8,000,000	8,290,418	0	(6,076)	0	0	6.750	6.437	FA	204,000	540,000	09/27/2018	02/15/2044

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
260543-CE-1	DOW CHEMICAL CO	0		1,2	2.B FE	8,471,176	128.1634	10,253,070	8,000,000	8,430,740	0	(13,220)	0	0	5.250	4.819	MN	53,667	420,000	09/27/2018	11/15/2041
260543-CG-6	DOW CHEMICAL CO	0		1,2	2.B FE	7,641,018	118.4299	8,763,816	7,400,000	7,614,019	0	(6,571)	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.B FE	2,684,682	118.4299	3,079,178	2,600,000	2,675,289	0	(2,312)	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.B FE	998,980	116.7273	1,167,273	1,000,000	999,303	0	83	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	744,432	108.6923	815,193	750,000	744,646	0	142	0	0	3.600	3.640	MN	3,450	32,925	08/17/2020	11/15/2050
260543-DD-2	DOW CHEMICAL CO	C		1,2	2.B FE	248,146	108.6923	271,731	250,000	248,217	0	47	0	0	3.600	3.640	MN	1,150	10,975	08/17/2020	11/15/2050
26078J-AE-0	DUPONT DE NEMOURS INC	C		1,2	2.A FE	998,680	129.1504	1,291,504	1,000,000	998,785	0	44	0	0	5.319	5.330	MN	6,797	53,190	11/15/2018	11/15/2038
26138E-AJ-8	KEURIG DR PEPPER INC	0		1	2.B FE	7,456,264	152.3659	9,087,100	5,964,000	7,302,201	0	(50,203)	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	2.A FE	241,555	123.6182	309,045	250,000	245,859	0	465	0	0	6.000	6.299	JD	1,250	15,000	04/23/2009	12/01/2028
26441C-AY-1	DUKE ENERGY CORP	0		1,2	2.B FE	15,238,494	110.7729	16,948,247	15,300,000	15,243,711	0	1,248	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	2.A FE	472,695	135.8483	679,241	500,000	479,783	0	744	0	0	6.100	6.520	JD	2,542	30,500	08/21/2008	06/01/2037
26442C-AR-5	DUKE ENERGY CAROLINAS LLC	0		1,2	1.F FE	1,222,179	112.9844	1,412,305	1,250,000	1,224,923	0	605	0	0	3.875	4.005	MS	14,262	48,438	04/01/2017	03/15/2046
26442C-AR-5	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	498,235	112.9844	564,922	500,000	498,481	0	57	0	0	3.875	3.894	MS	5,705	19,375	03/08/2016	03/15/2046
26442E-AE-0	DUKE ENERGY OHIO INC	C		1,2	1.F FE	496,505	110.6201	553,101	500,000	496,892	0	77	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	119.2126	1,192,126	1,000,000	1,026,711	0	(639)	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	111.7919	558,959	500,000	498,809	0	29	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	120.3937	300,984	250,000	253,784	0	(78)	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	138.4610	1,730,763	1,250,000	1,389,851	0	(7,713)	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	138.4610	5,538,440	4,000,000	4,684,270	0	(39,391)	0	0	6.700	4.850	JD	22,333	268,000	04/01/2017	06/01/2034
26882P-AR-3	ERAC USA FINANCE LLC	0		1	2.A FE	6,161,177	138.4610	7,130,742	5,150,000	6,009,138	0	(49,311)	0	0	6.700	4.891	JD	28,754	345,050	09/27/2018	06/01/2034
26882P-BE-1	ERAC USA FINANCE LLC	0		1	2.A FE	31,648,615	147.6355	37,146,567	25,161,000	30,786,741	0	(230,852)	0	0	7.000	4.943	AO	371,824	1,761,270	09/27/2018	10/15/2037
26943B-40-7	FIRST EAGLE ALTERNATIVE CAPITAL BDC INC			2	2.C PL	5,567,865	25.5500	5,666,939	5,544,950	5,557,084	0	(10,782)	0	0	5.000	4.836	MJSD	770	159,582	12/06/2021	05/25/2026
277432-AL-4	EASTMAN CHEMICAL CO	0		1,2	2.C FE	5,682,311	120.1097	6,906,306	5,750,000	5,687,818	0	1,713	0	0	4.800	4.884	MS	92,000	276,000	09/27/2018	09/01/2042
283677-AW-2	EL PASO ELECTRIC CO	0		1	2.B FE	3,371,049	132.0283	3,960,849	3,000,000	3,319,901	0	(16,606)	0	0	6.000	4.903	MN	23,000	180,000	09/27/2018	05/15/2035
286857-B*-7	ELIZABETHTOWN GAS COMPANY	0			1.G	2,500,000	119.3225	2,983,063	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.G	1,750,000	119.3225	2,088,144	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
290408-AB-9	ELWOOD ENERGY LLC	0		1	3.B FE	146,874	103.0000	135,072	131,138	139,275	0	(978)	0	0	8.159	4.243	JJ	5,231	10,700	04/01/2017	07/05/2026
290876-AD-3	EMERA INC		C	2,5	3.A FE	1,470,500	115.0000	1,581,250	1,375,000	1,435,017	0	(11,558)	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	144.6750	506,363	350,000	356,010	0	(195)	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	105.4831	263,708	250,000	250,000	0	0	0	0	2.969	2.969	MS	2,474	7,423	05/13/2020	09/01/2050
29164R-AA-9	EMPIRE DISTRICT ELECTRIC CO			1	2.B FE	2,295,602	127.3640	2,547,280	2,000,000	2,235,953	0	(13,932)	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	127.3640	21,255,778	16,689,000	19,256,571	0	(155,553)	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	107.7302	3,231,905	3,000,000	2,697,197	0	6,479	0	0	5.000	5.812	MN	19,167	150,000	09/27/2018	05/15/2044
29250N-BC-8	ENBRIDGE INC		C	2	2.C FE	571,027	111.0000	632,700	570,000	570,912	0	(82)	0	0	5.750	5.726	JJ	15,113	33,412	07/22/2020	07/15/2080
29250R-AP-1	ENBRIDGE ENERGY PARTNERS LP	0		1	2.A FE	21,277,790	149.8327	24,722,388	16,500,000	20,770,683	0	(164,516)	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 FE	550,000	101.6917	559,304	550,000	550,000	0	0	0	0	5.625	5.624	FMAN	4,297	30,938	08/11/2017	08/11/2024
29266M-AE-9	IBERDROLA INTERNATIONAL BV			1	2.A FE	1,171,695	135.8256	1,358,256	1,000,000	1,136,036	0	(8,257)	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	135.9488	28,549,243	21,000,000	24,024,285	0	(165,067)	0	0	7.000	5.404	JJ	677,833	1,470,000	09/27/2018	07/15/2034
29273R-AP-4	ENERGY TRANSFER LP	0		1,2	2.C FE	4,704,417	122.6514	5,519,314	4,500,000	4,688,184	0	(5,436)	0	0	6.050	5.686	JD	22,688	272,250	09/27/2018	06/01/2041
29273R-AS-8	ENERGY TRANSFER LP	C		1,2	2.C FE	1,901,140	101.9452	2,038,903	2,000,000	1,985,935	0	12,422	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	106.5000	1,767,900	1,660,000	1,604,995	0	9,945	0	0	4.000	4.779	AO	12,173	66,400	09/27/2018	10/25/2026
29359U-AB-5	ENSTAR GROUP LTD		C	1,2	2.C FE	8,964,900	111.3463	10,021,168	9,000,000	8,972,555	0	2,991	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	1,092,412	111.3463	1,113,463	1,000,000	1,081,566	0	(9,936)	0	0	4.950	3.635	JD	4,125	49,500	11/19/2020	06/01/2029
29359U-AC-3	ENSTAR GROUP LTD	C	C	1,2	2.C FE	1,028,239	98.1331	1,010,771	1,030,000	1,028,296	0	57	0	0	3.100	3.120	MS	11,264	0	08/18/2021	09/01/2031
293791-AP-4	ENTERPRISE PRODUCTS OPERATING LLC	0		1	2.A FE	3,642,567	136.0781	4,082,343	3,000,000	3,547,832	0	(30,594)	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	124.9481	7,496,885	6,000,000	6,469,772	0	(24,850)	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	124.9481	2,498,962	2,000,000	2,163,602	0	(8,633)	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	135.3126	8,118,753	6,000,000	6,920,748	0	(32,103)	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	138.5691	9,699,837	7,000,000	8,402,594	0	(45,593)	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	2,055,983	114.3979	2,573,954	2,250,000	2,084,875	0	4,322	0	0	4.450	5.017	FA	37,825	100,125	02/14/2014	02/15/2043
29379V-BC-6	ENTERPRISE PRODUCTS OPERATING LLC	0		1,2	2.A FE	19,113,728	123.6689	22,631,416	18,300,000	19,038,134	0	(17,758)	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	112.4981	2,249,962	2,000,000	2,029,710	0	(515)	0	0	4.200	4.109	JJ	35,233	84,000	06/27/2019	01/31/2050
29444G-AJ-6	EQUITABLE HOLDINGS INC			1	2.A FE	21,232,520	125.9041	21,388,592	16,988,000	19,631,043	0	(364,065)	0	0	7.000	4.147	AO	297,290	1,189,160	04/01/2017	04/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29444G-AJ-6	EQUITABLE HOLDINGS INC	D		1	2.A FE	1,137,474	125.9041	1,259,041	1,000,000	1,097,560	0	(12,938)	0	0	7.000	5.153	AO	17,500	70,000	09/27/2018	04/01/2028
29977A-C*-4	EVERCORE INC				2.B	1,000,000	110.8630	1,108,630	1,000,000	1,000,000	0	0	0	0	4.540	4.540	AO	7,693	45,400	07/17/2019	08/01/2033
29977G-AA-0	TIAA FSB HOLDINGS INC	C		2	1.G FE	100,000	109.0920	109,092	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	109.0920	109,092	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		C	1,2	1.G FE	4,225,852	105.2911	4,474,870	4,250,000	4,226,447	0	470	0	0	3.500	3.530	AO	31,403	152,056	10/09/2020	10/15/2050
30231G-AW-2	EXXON MOBIL CORP	D		1,2	1.D FE	24,531,075	117.2605	26,794,023	22,850,000	24,366,621	0	(39,584)	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.D FE	1,000,000	117.2605	1,172,605	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.D FE	8,856,953	117.2605	9,673,991	8,250,000	8,797,814	0	(14,199)	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.D FE	745,809	118.5458	889,093	750,000	746,052	0	138	0	0	4.227	4.269	MS	8,982	31,703	03/18/2020	03/19/2040
30231G-BF-8	EXXON MOBIL CORP	C		1,2	1.D FE	245,337	118.5458	296,364	250,000	245,610	0	155	0	0	4.227	4.368	MS	2,994	10,568	03/18/2020	03/19/2040
30251B-AC-2	FMR LLC	D		1	1.E FE	4,990,104	148.0267	5,921,067	4,000,000	4,900,642	0	(28,982)	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	110.2704	34,183,818	31,000,000	31,000,000	0	0	0	0	8.625	8.625	MN	341,646	2,673,750	04/24/2020	05/15/2025
30306V-A#-6	FLNG LIQUEFACTION 3 LLC				2.C FE	2,906,100	98.1817	2,853,258	2,906,100	2,906,100	0	0	0	0	3.080	3.080	N/A	68,354	52,753	04/15/2021	06/30/2039
313309-AP-1	FEDEX CORP				2.B FE	13,406,490	180.8868	18,088,682	10,000,000	13,397,212	0	(2,782)	0	0	7.600	5.651	JJ	380,000	760,000	04/01/2017	07/01/2097
31428X-BD-7	FEDEX CORP	D		1	2.B FE	5,781,991	116.8408	7,594,650	6,500,000	5,796,029	0	4,425	0	0	4.500	5.126	FA	121,875	292,500	09/27/2018	02/01/2065
31428X-BG-0	FEDEX CORP	D		1,2	2.B FE	9,051,224	120.2111	10,254,004	8,530,000	9,003,800	0	(11,512)	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	120.2111	2,284,010	1,900,000	2,016,773	0	(2,841)	0	0	4.550	4.141	AO	21,613	86,450	07/12/2017	04/01/2046
31428X-BS-4	FEDEX CORP			1,2	2.B FE	2,481,825	128.1541	3,203,853	2,500,000	2,482,744	0	302	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	113.8199	284,550	250,000	249,494	0	49	0	0	4.250	4.279	MN	1,358	10,625	04/03/2020	05/15/2030
31428X-CA-2	FEDEX CORP			1,2	2.B FE	20,233,375	134.2317	26,980,569	20,100,000	20,231,694	0	(2,754)	0	0	5.250	5.200	MN	134,838	1,055,250	02/24/2021	05/15/2050
315786-AC-7	FIDELITY & GUARANTY LIFE HOLDINGS INC	D		1,2	2.B FE	1,940,250	111.6994	2,178,137	1,950,000	1,944,935	0	1,348	0	0	5.500	5.587	MN	17,875	107,250	04/17/2018	05/01/2025
31620M-BU-9	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	2,233,603	101.2521	2,278,173	2,250,000	2,234,101	0	498	0	0	3.100	3.149	MS	23,250	34,681	02/24/2021	03/01/2041
31620R-AJ-4	FIDELITY NATIONAL FINANCIAL INC	C		1,2	2.B FE	273,523	105.6736	264,184	250,000	271,275	0	(2,248)	0	0	3.400	2.258	JD	378	8,500	01/13/2021	06/15/2030
316500-AC-1	FIDUS INVESTMENT CORP			1,2	1.G FE	1,269,949	100.4986	1,276,332	1,270,000	1,269,968	0	18	0	0	3.500	3.500	MN	10,248	0	10/01/2021	11/15/2026
316773-CH-1	FIFTH THIRD BANCORP	D			2.B FE	16,496,173	164.3426	19,030,875	11,580,000	15,776,159	0	(166,112)	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	164.3426	11,199,949	6,815,000	9,284,981	0	(97,576)	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	103.0375	257,594	250,000	248,924	0	946	0	0	4.300	4.712	FA	4,479	10,750	02/21/2014	02/01/2023
32055R-A@-6	FIRST INDUSTRIAL LP				2.B FE	600,000	108.6702	652,021	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	109.8225	823,669	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	D			2.B FE	1,320,648	145.4261	1,454,261	1,000,000	1,260,880	0	(13,748)	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	145.4261	2,908,523	2,000,000	2,521,760	0	(27,497)	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	119.5448	436,339	365,000	362,875	0	48	0	0	4.400	4.437	JJ	8,030	16,060	06/10/2019	07/01/2049
337932-AJ-6	FIRSTENERGY CORP			1,2	3.A FE	598,830	119.0338	595,169	500,000	593,985	0	(2,252)	0	0	5.350	3.916	JJ	12,335	25,500	10/10/2019	07/15/2047
33829T-AA-4	FIVE CORNERS FUNDING TRUST	C		1	1.G FE	200,000	106.0029	212,006	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	D			2.A FE	6,030,549	125.9710	6,607,180	5,245,000	5,808,490	0	(71,890)	0	0	6.700	4.768	JJ	162,041	351,415	09/27/2018	07/15/2028
341081-EQ-6	FLORIDA POWER & LIGHT CO			1	1.E FE	10,880,046	132.7793	11,950,133	9,000,000	10,473,182	0	(92,065)	0	0	5.625	3.928	AO	126,563	506,250	04/01/2017	04/01/2034
341081-EQ-6	FLORIDA POWER & LIGHT CO	D		1	1.E FE	14,506,728	132.7793	15,933,511	12,000,000	13,964,142	0	(122,802)	0	0	5.625	3.928	AO	168,750	675,000	04/01/2017	04/01/2034
341081-ER-4	FLORIDA POWER & LIGHT CO	D		1	1.E FE	6,010,100	132.9006	6,645,031	5,000,000	5,839,874	0	(54,579)	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	129.2908	7,110,996	5,500,000	6,287,288	0	(42,403)	0	0	5.400	4.027	MS	99,000	297,000	04/01/2017	09/01/2035
341081-EU-7	FLORIDA POWER & LIGHT CO	D		1	1.E FE	8,828,550	129.2908	9,696,813	7,500,000	8,573,287	0	(57,931)	0	0	5.400	4.028	MS	135,000	405,000	04/01/2017	09/01/2035
341081-EY-9	FLORIDA POWER & LIGHT CO	D		1	1.E FE	6,246,030	134.0566	6,702,831	5,000,000	6,034,617	0	(47,985)	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	130.4911	13,049,108	10,000,000	11,341,661	0	(46,221)	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	114.8851	861,638	750,000	744,557	0	123	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	144.4882	6,725,927	4,655,000	5,936,250	0	(53,722)	0	0	6.400	4.086	JD	13,241	297,920	04/01/2017	06/15/2038
341100-AL-2	DUKE ENERGY FLORIDA LLC	D		1	2.A FE	1,151,831	123.0657	1,230,657	1,000,000	1,106,233	0	(14,755)	0	0	6.750	4.721	FA	28,125	67,500	09/27/2018	02/01/2028
344775-AC-5	DELHAIZE AMERICA LLC			1	2.B FE	2,388,044	124.6660	2,543,187	2,040,000	2,232,873	0	(30,254)	0	0	8.050	5.939	AO	34,669	164,220	02/08/2016	04/15/2027
34489*-AE-9	FOOTBALL CLUB TERM NOTES	D			1.F FE	2,250,000	114.2103	2,569,732	2,250,000	2,250,000	0	0	0	0	4.210	4.272	OCT	23,155	96,041	06/06/2018	10/05/2033
34490@-AF-1	FOOTBALL CLUB SER 2020-XI-F TR CTF				1.F FE	6,879,000	111.8997	7,697,580	6,879,000	6,879,000	0	0	0	0	3.850	3.849	OCT	63,268	73,346	07/17/2020	10/05/2040
34490@-AK-0	FOOTBALL CLUB SER 2020-XI-J TR CTF				1.F FE	516,000	111.9104	577,458	516,000	516,000	0	0	0	0	3.850	3.850	OCT	4,746	20,307	07/17/2020	10/05/2040
345028-AC-4	FOOTBALL TRUST V	D			1.F FE	1,000,000	111.6722	1,116,722	1,000,000	1,000,000	0	0	0	0	3.980	3.980	OCT	9,508	40,353	03/23/2018	10/05/2032
345370-CQ-1	FORD MOTOR CO	D			3.B FE	18,250,958	110.3750	24,282,500	22,000,000	18,498,153	0	80,367	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	2,525,004	127.7046	2,475,122	1,938,162	2,484,986	0	(18,819)	0	0	6.090	4.357	JJ	54,427	118,121	03/26/2020	01/15/2051
347382-AA-1	FTGORD 6.124 5/51				2.B FE	1,336,530	125.3473	1,253,473	1,000,000	1,324,177	0	(5,529)	0	0	6.124	4.194	N/A	7,825	61,240	09/09/2019	05/15/2051

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
347508-AA-1	FORT KNOX MILITARY HOUSING PRIVATIZATION	C		1	1.F FE	318,693	116.7637	437,785	374,932	327,109	0	1,002	0	0	5.815	7.119	MON	969	21,802	03/11/2010	02/15/2052
347508-AA-1	FORT KNOX MILITARY HOUSING PRIVATIZATION			1	1.F FE	786,889	116.7637	985,016	843,598	795,459	0	1,124	0	0	5.815	6.355	MON	2,180	49,099	11/14/2016	02/15/2052
347508-AC-7	FORT KNOX MILITARY HOUSING PRIVATIZATION			1	1.G FE	870,668	114.3183	1,073,772	939,282	881,136	0	1,411	0	0	5.915	6.516	MON	2,469	55,606	02/16/2012	02/15/2052
349553-A@-6	FORTIS INC	0	A		2.A	7,519,558	141.4216	9,192,404	6,500,000	7,407,346	0	(36,516)	0	0	6.600	5.279	MS	143,000	429,000	09/27/2018	09/01/2037
35952F-AA-8	FT HUACHUCA YPG CMNTYS I LLC			1	2.B FE	2,485,187	148.2345	3,409,394	2,300,000	2,381,314	0	(1,531)	0	0	8.250	7.900	JD	8,433	189,750	05/11/2010	12/15/2053
360271-AJ-9	FULTON FINANCIAL CORP	C			2.A FE	47,729	107.6344	51,665	48,000	47,909	0	29	0	0	4.500	4.571	MN	276	2,581	11/12/2014	11/15/2024
361448-BC-6	GATX CORP	0		1,2	2.B FE	2,500,000	114.6779	2,866,948	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	114.9324	861,993	750,000	750,001	0	0	0	0	4.700	4.700	AO	8,813	35,250	01/30/2019	04/01/2029
361448-BE-2	GATX CORP	C		1,2	2.B FE	249,970	114.9324	287,331	250,000	250,000	0	0	0	0	4.700	4.700	AO	2,938	11,750	01/30/2019	04/01/2029
361448-BH-5	GATX CORP			1,2	2.B FE	2,512,238	97.5162	2,437,905	2,500,000	2,511,938	0	(300)	0	0	3.100	3.075	JD	6,458	64,153	02/01/2021	06/01/2051
36158F-AA-8	SWISS RE SOLUTIONS HOLDING CORP	0			1.F FE	2,904,455	120.9513	3,023,782	2,500,000	2,741,784	0	(52,403)	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	0		1	1.F FE	4,470,221	139.7083	4,889,791	3,500,000	4,250,459	0	(70,994)	0	0	7.750	4.653	JD	12,056	271,250	09/27/2018	06/15/2030
36190C-AA-5	GNL QUINTERO SA	0	C	1	2.B FE	1,946,872	106.1260	2,097,602	1,976,520	1,957,967	0	2,133	0	0	4.634	4.913	JJ	38,418	91,592	09/27/2018	07/31/2029
36244*-AA-8	CTL - BOND BUILDING (DC)				1.B	1,608,613	102.3755	1,646,825	1,608,613	1,608,613	0	0	0	0	3.350	3.350	MON	3,144	53,888	03/21/2013	09/10/2029
36321P-AC-4	GALAXY PIPELINE ASSETS BIDCO LTD		C	1	1.C FE	250,000	100.9528	252,382	250,000	250,000	0	0	0	0	3.250	3.250	MS	2,054	7,358	10/27/2020	09/30/2040
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO LTD		C	1	1.C FE	5,000,000	99.5215	4,976,076	5,000,000	5,000,000	0	0	0	0	2.940	2.940	MS	37,158	91,058	02/09/2021	09/30/2040
369550-BQ-0	GENERAL DYNAMICS CORP			1,2	1.G FE	249,125	103.1600	257,900	250,000	249,149	0	24	0	0	2.850	2.873	JD	594	3,978	05/03/2021	06/01/2041
370334-BJ-2	GENERAL MILLS INC			1	2.B FE	2,031,073	133.7098	2,339,922	1,750,000	1,982,759	0	(8,091)	0	0	5.400	4.345	JD	4,200	94,500	03/11/2015	06/15/2040
370334-BP-8	GENERAL MILLS INC	0		1,2	2.B FE	13,930,945	117.9066	16,378,410	13,891,000	13,926,856	0	(1,088)	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	117.9066	5,895,331	5,000,000	5,013,119	0	(323)	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	28,675,594	102.1900	29,303,590	28,675,594	28,675,594	0	0	0	0	5.250	5.250	N/A	125,456	1,034,553	02/02/2018	12/01/2057
37149#-AA-8	GENERATIONAL PC LLC	0			1.D PL	54,622,038	102.1900	55,878,915	54,681,392	54,623,627	0	500	0	0	5.250	5.256	N/A	239,231	2,268,205	12/06/2018	12/01/2057
372546-AS-0	GEORGE WASHINGTON UNIVERSITY			1	1.E FE	216,175	127.1798	317,949	250,000	221,147	0	700	0	0	4.363	5.261	MS	3,212	10,908	06/25/2013	09/15/2043
37269#-AB-0	GEORGETOWN 11TH AVE BR LLC CLASS B				1.G PL	5,000,000	91.8342	4,591,710	5,000,000	5,000,000	0	0	0	0	3.500	3.500	JJ	80,694	119,694	12/29/2020	07/15/2046
373298-BN-7	GEORGIA-PACIFIC LLC	0			1.G FE	4,980,302	121.3074	5,058,518	4,170,000	4,641,919	0	(108,728)	0	0	7.375	4.209	JD	25,628	307,538	09/27/2018	12/01/2025
373334-JW-2	GEORGIA POWER CO			1	2.A FE	3,845,012	114.1632	4,566,527	4,000,000	3,863,167	0	4,106	0	0	4.300	4.561	MS	50,644	172,000	04/01/2017	03/15/2042
373334-JW-2	GEORGIA POWER CO	0		1	2.A FE	5,767,518	114.1632	6,849,790	6,000,000	5,794,599	0	6,092	0	0	4.300	4.561	MS	75,967	258,000	04/01/2017	03/15/2042
373628-AA-0	GEORGIA TRANSMISSION CORP	0			1.D	3,866,331	113.3863	4,036,552	3,560,000	3,797,230	0	(22,289)	0	0	5.590	4.637	MJSD	553	199,004	09/27/2018	06/30/2030
375558-AS-2	GILEAD SCIENCES INC	0		1,2	2.A FE	5,103,633	137.9876	6,126,649	4,440,000	5,044,980	0	(19,006)	0	0	5.650	4.583	JD	20,905	250,860	09/27/2018	12/01/2041
376535-AC-4	GLADSTONE CAPITAL CORP			1,2	1.G PL	3,157,880	105.0000	3,199,350	3,047,000	3,140,511	0	(17,369)	0	0	5.125	4.250	JJ	65,500	98,033	03/05/2021	01/31/2026
376546-80-0	GLADSTONE INVESTMENT CORP			2	2.B PL	5,121,875	25.9300	5,312,409	5,121,875	5,121,875	0	0	0	0	5.000	5.000	FMAN	42,682	171,545	02/24/2021	05/01/2026
376546-88-3	GLADSTONE INVESTMENT CORP			2	2.B PL	123,099	26.1000	129,378	123,925	123,134	0	35	0	0	4.875	4.986	FMAN	1,007	1,445	08/12/2021	11/01/2028
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC	0		1	1.F FE	28,809,242	146.6550	32,264,110	22,000,000	27,749,289	0	(241,110)	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	3,140,818	146.6550	3,666,376	2,500,000	3,003,836	0	(20,251)	0	0	6.375	4.608	MN	20,365	159,375	02/14/2014	05/15/2038
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	26,190,220	146.6550	29,331,009	20,000,000	25,227,571	0	(219,237)	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	106.6370	1,599,555	1,500,000	1,496,692	0	922	0	0	4.000	4.072	AO	12,500	60,000	04/14/2015	04/16/2025
37940X-AH-5	GLOBAL PAYMENTS INC			1,2	2.C FE	996,990	101.5453	1,015,453	1,000,000	997,018	0	28	0	0	2.900	2.935	MN	3,142	0	11/16/2021	11/15/2031
37959E-30-0	GLOBE LIFE INC			2	2.B FE	4,000,000	25.9400	4,150,400	4,000,000	4,000,000	0	0	0	0	4.250	4.250	MJSD	7,556	85,472	06/09/2021	06/15/2061
37959G-AB-3	GLOBAL ATLANTIC (FIN) CO			1,2	2.C FE	1,253,143	99.0989	1,238,736	1,250,000	1,253,076	0	(66)	0	0	3.125	3.093	JD	1,736	19,314	10/19/2021	06/15/2031
37959G-AC-1	GLOBAL ATLANTIC (FIN) CO			2	3.A FE	1,070,230	101.4797	1,085,833	1,070,000	1,070,204	0	(26)	0	0	4.700	4.695	AO	10,617	13,830	06/24/2021	10/15/2051
38141E-C2-3	GOLDMAN SACHS GROUP INC	C		1,2	2.A FE	998,680	105.7100	1,057,100	1,000,000	999,619	0	142	0	0	3.850	3.866	JJ	18,501	38,500	06/30/2014	07/08/2024
38141E-C3-1	GOLDMAN SACHS GROUP INC	0		1,2	2.A FE	5,614,850	128.0860	6,404,299	5,000,000	5,551,496	0	(15,310)	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	128.0860	2,305,548	1,800,000	1,998,636	0	(5,507)	0	0	4.800	4.039	JJ	41,520	86,400	07/20/2017	07/08/2044
38141G-FD-1	GOLDMAN SACHS GROUP INC	0		1	2.B FE	12,339,380	142.0768	14,207,684	10,000,000	11,984,423	0	(81,860)	0	0	6.750	4.924	AO	168,750	675,000	04/01/2017	10/01/2037
38141G-GM-0	GOLDMAN SACHS GROUP INC	0			2.A FE	1,098,853	145.7372	1,275,201	875,000	1,071,002	0	(6,384)	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	145.7372	7,721,157	5,298,000	6,485,168	0	(38,555)	0	0	6.250	4.489	FA	137,969	331,125	04/01/2017	02/01/2041
38141G-VS-0	GOLDMAN SACHS GROUP INC	0		2	2.A FE	2,986,800	129.1114	3,660,309	2,835,000	2,972,454	0	(3,325)	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	104.6616	523,308	500,000	505,518	0	(1,144)	0	0	1.886	1.674	JAJO	1,703	9,829	05/23/2019	10/28/2027
38141G-WB-6	GOLDMAN SACHS GROUP INC	C		1,2	2.A FE	250,365	107.5307	268,827	250,000	250,184	0	(41)	0	0	3.850	3.830	JJ	4,144	9,625	02/13/2017	01/26/2027
38141G-YC-2	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	500,000	104.0053	520,026	500,000	500,000	0	0	0	0	3.210	3.210	AO	3,076	8,025	04/15/2021	04/22/2042
38141G-YN-8	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	1,500,000	100.7448	1,511,171	1,500,000	1,500,000	0	0	0	0	2.650	2.650	AO	7,729	0	10/18/2021	10/21/2032
38143Y-AC-7	GOLDMAN SACHS GROUP INC	0		1	2.B FE	7,854,867	136.8816	9,239,508	6,750,000	7,716,020	0	(45,088)	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	106.6208	831,643	780,000	778,928	0	198	0	0	3.500	3.531	MN	3,413	27,300	11/10/2016	11/16/2026

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
38148Y-AA-6	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	3,491,202	114.6447	4,471,144	3,900,000	3,516,419	0	14,450	0	0	4.017	4.881	AO	26,546	156,663	03/26/2020	10/31/2038
38148Y-AA-6	GOLDMAN SACHS GROUP INC	0		1,2,5	2.A FE	5,500,000	114.6447	6,305,459	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	0		1,2	3.B FE	1,003,438	103.8750	1,038,750	1,000,000	1,002,084	0	(405)	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	153.5729	2,219,128	1,445,000	1,916,053	0	(25,983)	0	0	7.450	4.219	AO	22,727	107,653	04/01/2017	04/15/2035
386088-AH-1	DIAGEO INVESTMENT CORP	0			1.G FE	16,158,006	153.5729	17,660,884	11,500,000	15,248,862	0	(206,786)	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	153.5729	3,708,786	2,415,000	3,202,275	0	(43,426)	0	0	7.450	4.219	AO	37,983	179,918	04/01/2017	04/15/2035
39121J-A@-9	GREAT RIVER ENERGY	0			1.G	8,720,544	109.2397	8,739,176	8,000,000	8,449,232	0	(87,796)	0	0	6.060	4.662	JJ	242,400	484,800	09/27/2018	07/01/2026
40049J-AZ-0	GRUPO TELEVISA SAB	0	C	1	2.A FE	3,783,339	135.4670	4,538,144	3,350,000	3,745,436	0	(12,468)	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	0		1,2	2.B FE	11,369,120	133.8061	13,380,610	10,000,000	11,249,690	0	(27,778)	0	0	5.950	5.033	AO	125,611	606,080	04/01/2017	10/15/2045
404119-BY-4	HCA INC			1,2	2.C FE	5,760,715	123.4441	7,098,033	5,750,000	5,759,867	0	(389)	0	0	5.125	5.109	JD	13,097	294,688	06/07/2019	06/15/2039
40414L-AE-9	HEALTHPEAK PROPERTIES INC	0		1,2	2.A FE	6,175,780	149.5896	7,479,480	5,000,000	6,070,019	0	(34,394)	0	0	6.750	4.972	FA	140,625	337,500	09/27/2018	02/01/2041
4041A2-AF-1	HBOS PLC	0	C		2.A FE	22,364,960	132.0227	26,404,531	20,000,000	21,871,794	0	(114,071)	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	132.0227	16,502,832	12,500,000	13,670,398	0	(71,329)	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	107.9280	2,374,416	2,200,000	2,186,318	0	253	0	0	6.375	6.409	MS	35,452	140,250	10/25/2018	12/29/2049
40480*-AA-3	HS WILDCAT LLC				2.A PL	1,000,000	101.0649	1,010,649	1,000,000	1,000,000	0	0	0	0	3.830	3.830	N/A	106	31,491	12/22/2020	12/31/2050
406216-AS-0	HALLIBURTON CO	0			2.A FE	5,033,628	134.9147	5,396,587	4,000,000	5,031,282	0	(716)	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	137.5248	16,331,069	11,875,000	14,388,901	0	(96,045)	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	147.2669	2,945,337	2,000,000	2,609,542	0	(21,329)	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	117.6910	353,073	300,000	305,558	0	(294)	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	119.8308	898,731	750,000	749,794	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	119.8308	16,177,154	13,500,000	14,158,016	0	(15,324)	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	110.4700	3,314,100	3,000,000	3,497,980	0	(5,826)	0	0	6.621	5.505	N/A	8,828	198,630	09/30/2020	06/15/2053
410867-AA-3	HANOVER INSURANCE GROUP INC				2.B FE	12,538,777	119.2899	12,251,069	10,270,000	11,382,513	0	(264,119)	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	119.2899	2,385,797	2,000,000	2,216,648	0	(51,434)	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	116.0583	1,450,729	1,250,000	1,250,000	0	0	0	0	4.230	4.230	JD	3,525	66,020	08/08/2018	06/07/2038
41242*-BN-1	HARDWOOD FUNDING LLC	0			1.G FE	1,250,000	116.0583	1,450,729	1,250,000	1,250,000	0	0	0	0	4.230	4.229	JD	3,525	66,020	08/08/2018	06/07/2038
41242*-BQ-4	HARDWOOD FUNDING LLC				1.G FE	1,000,000	116.2145	1,162,145	1,000,000	1,000,000	0	0	0	0	4.210	4.210	N/A	2,807	42,100	01/16/2019	06/07/2039
41242*-CA-8	HARDWOOD FUNDING LLC				1.G FE	1,000,000	102.7860	1,027,860	1,000,000	1,000,000	0	0	0	0	2.830	2.830	N/A	1,887	14,150	06/07/2021	06/07/2031
413831-AA-6	HARRINGTON REINSURANCE HOLDINGS LTD		C		2.B PL	9,800,000	98.9348	9,893,480	10,000,000	9,806,996	0	6,996	0	0	7.250	7.538	N/A	4,028	363,493	06/29/2021	06/29/2031
413875-AN-5	L3HARRIS TECHNOLOGIES INC	0		1	2.B FE	6,555,840	142.2764	7,825,201	5,500,000	6,437,227	0	(29,936)	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	140.2939	13,642,178	9,724,000	11,404,502	0	(50,551)	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	134.2901	18,800,609	14,000,000	15,818,360	0	(83,456)	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	145.1902	7,259,512	5,000,000	6,049,715	0	(35,071)	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	142.6200	1,105,305	775,000	1,013,410	0	(6,805)	0	0	5.746	3.704	AO	11,133	44,532	07/16/2020	04/01/2044
41652P-AB-5	HARTFORD HEALTHCARE CORP	0		1	1.F FE	17,613,952	142.6200	22,106,105	15,500,000	17,463,841	0	(48,508)	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	145.0791	2,901,582	2,000,000	2,347,660	0	(10,972)	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	102.1312	255,328	250,000	247,830	0	46	0	0	3.200	3.247	JD	667	8,000	05/28/2020	06/01/2050
42218S-AH-1	HEALTH CARE SERVICE CORP			1,2	1.G FE	247,758	102.1312	255,328	250,000	247,830	0	46	0	0	3.200	3.247	JD	667	8,000	05/28/2020	06/01/2050
42307T-AH-1	KRAFT HEINZ FOODS CO	0		1	3.A FE	45,527,546	152.1306	55,527,686	36,500,000	44,446,086	0	(271,183)	0	0	7.125	5.217	FA	1,083,594	2,600,625	09/27/2018	08/01/2039
42809H-AD-9	HESS CORP	0		1	3.A FE	8,352,616	123.7621	10,148,494	8,200,000	8,337,880	0	(4,041)	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	123.7621	7,425,727	6,000,000	6,009,347	0	(105)	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	110.9596	665,757	600,000	599,376	0	165	0	0	4.900	4.928	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	134.3129	2,604,327	1,939,000	1,982,560	0	(825)	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	134.5830	41,518,863	30,850,000	32,174,812	0	(39,555)	0	0	6.125	5.745	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	110.2666	3,969,599	3,600,000	3,571,634	0	3,918	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	7,721,966	145.0773	9,792,721	6,750,000	7,635,093	0	(28,314)	0	0	6.875	5.691	MS	118,594	464,063	09/27/2018	09/29/2039
437076-AS-1	HOME DEPOT INC	0		1	1.F FE	21,444,004	141.8530	24,044,084	16,950,000	20,653,549	0	(179,027)	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	141.8530	2,269,648	1,600,000	1,832,305	0	(10,668)	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	141.8530	19,859,420	14,000,000	17,059,655	0	(147,906)	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	121.0162	24,203,248	20,000,000	20,537,093	0	(16,351)	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	117.2266	586,133	500,000	511,697	0	(279)	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	136.7044	683,522	500,000	507,636	0	(313)	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	119.8399	15,579,184	13,000,000	13,009,579	0	(221)	0	0	3.812	3.807	MN	55,062	495,560	11/21/2017	11/21/2047

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
440452-AJ-9	HORMEL FOODS CORP			1,2	1.F FE	248,200	106.6291	266,573	250,000	248,221	0	21	0	0	3.050	3.087	JD	593	3,813	05/25/2021	06/03/2051
44045A-40-9	HORIZON TECHNOLOGY FINANCE CORP			2	2.B PL	1,406,525	25.5400	1,436,906	1,406,525	1,406,525	0	0	0	0	4.875	4.875	MJSD	190	52,167	03/23/2021	03/30/2026
44107T-AZ-9	HOST HOTELS & RESORTS LP	C		1,2	2.C FE	305,976	102.7571	318,547	310,000	306,448	0	343	0	0	3.500	3.655	MS	3,195	11,603	08/11/2020	09/15/2030
44329H-AD-6	HP CMNTYS LLC				1.C FE	339,954	125.0425	375,128	300,000	336,880	0	(619)	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	136.2215	817,329	600,000	677,551	0	(1,183)	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	115.6377	173,457	150,000	166,523	0	(929)	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	122.2548	427,892	350,000	371,205	0	(589)	0	0	6.080	5.559	MS	6,266	21,280	07/18/2016	03/15/2046
44329H-AV-6	HP CMNTYS LLC				1.D FE	206,482	126.7602	253,520	200,000	206,125	0	(65)	0	0	6.160	5.934	MS	3,628	12,320	07/18/2016	09/15/2053
444859-AZ-5	HUMANA INC	D		1	2.C FE	7,457,544	161.5326	8,884,292	5,500,000	7,254,970	0	(65,962)	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	108.2116	1,082,116	1,000,000	999,099	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	D		1,2	2.C FE	998,660	108.2116	1,082,116	1,000,000	999,077	0	116	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	110.8887	277,222	250,000	264,570	0	(4,201)	0	0	5.375	3.668	AO	2,538	13,438	09/30/2020	04/23/2025
448579-AJ-1	HYATT HOTELS CORP			1,2	2.C FE	5,106,505	119.3942	5,969,710	5,000,000	5,091,891	0	(8,842)	0	0	5.750	5.700	AO	54,306	287,500	04/24/2020	04/23/2030
449669-AK-6	MOSAIC GLOBAL HOLDINGS INC	D		1	2.C FE	3,692,817	123.9970	3,974,103	3,205,000	3,547,784	0	(47,187)	0	0	7.300	5.212	JJ	107,884	233,965	09/27/2018	01/15/2028
45138L-BE-2	IDAHO POWER CO	D		1,2	1.E FE	9,696,390	116.8862	11,688,616	10,000,000	9,725,355	0	6,433	0	0	4.050	4.233	MS	135,000	405,000	04/01/2017	03/01/2046
452308-AR-0	ILLINOIS TOOL WORKS INC			1,2	1.E FE	1,394,955	116.4907	1,747,360	1,500,000	1,410,399	0	2,636	0	0	3.900	4.341	MS	19,500	58,500	06/19/2015	09/01/2042
45475Q-AQ-6	INDIANA GAS COMPANY INC	D			2.A FE	7,689,591	120.5228	8,436,598	7,000,000	7,496,644	0	(62,631)	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	136.4744	4,107,879	3,010,000	3,571,994	0	(25,571)	0	0	6.050	4.357	MS	53,620	182,105	04/01/2017	03/15/2037
454889-AM-8	INDIANA MICHIGAN POWER CO	D		1	1.G FE	4,883,592	136.4744	5,445,328	3,990,000	4,734,845	0	(33,951)	0	0	6.050	4.358	MS	71,077	241,395	04/01/2017	03/15/2037
456837-AM-5	ING GROEP NV		C		1.G FE	1,494,870	114.7782	1,721,673	1,500,000	1,496,299	0	464	0	0	4.550	4.593	AO	16,873	68,250	09/25/2018	10/02/2028
456837-AM-5	ING GROEP NV	D	C		1.G FE	4,683,926	114.7782	5,394,576	4,700,000	4,688,376	0	1,439	0	0	4.550	4.593	AO	52,868	213,850	09/25/2018	10/02/2028
456866-AL-6	TRANE TECHNOLOGIES CO LLC				2.B FE	233,227	112.6364	234,284	208,000	219,549	0	(3,009)	0	0	7.200	5.397	JD	1,248	16,848	04/01/2017	06/01/2025
456866-AM-4	TRANE TECHNOLOGIES CO LLC	C		1	2.B FE	771,845	120.5210	795,439	660,000	716,657	0	(8,191)	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	D		1	2.B FE	11,489,160	141.0053	14,100,534	10,000,000	11,376,977	0	(36,470)	0	0	5.750	4.722	JD	25,556	575,000	09/27/2018	06/15/2043
458140-AY-6	INTEL CORP	D		1,2	1.E FE	24,717,161	120.3304	27,555,667	22,900,000	24,560,782	0	(40,616)	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	120.3304	6,618,173	5,500,000	5,869,741	0	(9,020)	0	0	4.100	3.684	MN	31,319	225,500	03/26/2020	05/11/2047
458140-BG-4	INTEL CORP	D		1,2	1.E FE	446,695	114.2980	571,490	500,000	449,800	0	1,024	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	110.0315	764,719	695,000	693,955	0	178	0	0	3.750	3.782	MS	6,950	26,063	03/20/2020	03/25/2027
45866F-AH-7	INTERCONTINENTAL EXCHANGE INC	D		1,2	1.G FE	9,432,360	121.2771	11,521,325	9,500,000	9,436,905	0	1,243	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	1.G FE	3,177,216	121.2771	3,880,867	3,200,000	3,178,804	0	446	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.G FE	54,730,800	185.7028	83,566,270	45,000,000	54,150,276	0	(122,057)	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	D		1	1.G FE	11,705,275	115.3606	13,497,187	11,700,000	11,705,231	0	(163)	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.G FE	994,690	107.2930	1,072,930	1,000,000	997,087	0	519	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	128.9590	644,795	500,000	500,651	0	23	0	0	5.000	4.991	MS	6,597	25,000	09/26/2018	09/26/2048
460690-BS-8	INTERPUBLIC GROUP OF COMPANIES INC			1,2	2.B FE	2,244,865	103.2408	2,322,918	2,250,000	2,245,032	0	167	0	0	3.375	3.391	MS	25,313	39,234	02/24/2021	03/01/2041
461070-AC-8	INTERSTATE POWER AND LIGHT CO			1	2.A FE	1,655,251	135.5472	1,762,114	1,300,000	1,576,579	0	(17,877)	0	0	6.450	4.149	AO	17,702	83,850	04/01/2017	10/15/2033
46284V-AL-5	IRON MOUNTAIN INC			1,2	3.C FE	13,995,313	107.0184	14,982,576	14,000,000	13,995,809	0	289	0	0	5.625	5.628	JJ	363,125	837,813	06/18/2020	07/15/2032
46611J-AB-8	JBG / ROCKVILLE NCI CAMPUS L L C				1.C FE	925,000	130.0500	1,202,963	925,000	925,000	0	0	0	0	6.100	6.103	MON	2,508	56,425	08/27/2010	07/15/2033
46625H-HF-0	JPMORGAN CHASE & CO				1.F FE	19,374,210	145.8049	21,870,731	15,000,000	18,702,412	0	(153,408)	0	0	6.400	4.286	MN	122,667	960,000	04/01/2017	05/15/2038
46625H-HF-0	JPMORGAN CHASE & CO	D			1.F FE	6,458,070	145.8049	7,290,244	5,000,000	6,233,892	0	(51,124)	0	0	6.400	4.287	MN	40,889	320,000	04/01/2017	05/15/2038
46625H-JB-7	JPMORGAN CHASE & CO	D			1.F FE	15,379,840	138.8365	18,387,505	13,244,000	15,169,737	0	(60,718)	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	100.2325	2,004,650	2,000,000	2,001,422	0	(22,526)	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	110.3592	551,796	500,000	500,356	0	(64)	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	117.6917	588,458	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	107.5616	537,808	500,000	499,490	0	136	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	109.6288	274,072	250,000	248,972	0	256	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	D		1	1.D FE	8,550,350	119.0760	9,959,514	8,364,000	8,533,403	0	(4,219)	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	119.0760	119,076	100,000	96,044	0	93	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	119.0760	3,572,279	3,000,000	3,060,846	0	(1,515)	0	0	3.837	3.710	MN	14,709	115,110	08/17/2017	05/15/2046
478115-AD-0	JOHNS HOPKINS UNIVERSITY	D		1	1.C FE	10,861,589	120.0871	12,789,276	10,650,000	10,841,089	0	(5,075)	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	120.0871	5,986,342	4,985,000	5,101,174	0	(3,309)	0	0	3.753	3.601	JJ	93,544	187,087	03/26/2020	07/01/2045
478160-AT-1	JOHNSON & JOHNSON			1	1.A FE	16,437,538	144.8616	18,227,929	12,583,000	15,821,476	0	(139,125)	0	0	5.850	3.748	JJ	339,426	736,106	04/01/2017	07/15/2038
478160-AT-1	JOHNSON & JOHNSON	D		1	1.A FE	16,453,214	144.8616	18,245,313	12,595,000	15,835,974	0	(139,316)	0	0	5.850	3.748	JJ	339,750	736,808	04/01/2017	07/15/2038

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
478160-AV-6	JOHNSON & JOHNSON			1	1.A FE	27,081,906	126.7785	31,029,050	24,475,000	26,723,218	0	(81,126)	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	117.8701	12,965,706	11,000,000	10,783,382	0	5,502	0	0	3.700	3.826	MS	135,667	407,000	04/01/2017	03/01/2046
478160-BV-5	JOHNSON & JOHNSON			1,2	1.A FE	18,583,083	117.8701	22,395,310	19,000,000	18,625,323	0	9,299	0	0	3.700	3.826	MS	234,333	703,000	04/01/2017	03/01/2046
478160-CT-9	JOHNSON & JOHNSON			1,2	1.A FE	658,920	94.8973	711,730	750,000	659,901	0	981	0	0	2.450	2.975	MS	6,125	9,188	03/11/2021	09/01/2060
478165-AF-0	S C JOHNSON & SON INC				1.G FE	5,572,995	131.6524	6,253,490	4,750,000	5,426,596	0	(47,057)	0	0	5.750	4.139	FA	103,181	273,125	09/27/2018	02/15/2033
478375-AJ-7	JOHNSON CONTROLS INTERNATIONAL PLC		C	1	2.B FE	21,305,317	127.4326	25,613,949	20,100,000	21,204,884	0	(32,867)	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	108.2910	789,441	729,000	735,014	0	(1,414)	0	0	3.900	3.670	FA	10,820	28,431	12/28/2016	02/14/2026
478375-AU-2	JOHNSON CONTROLS INTERNATIONAL PLC		C	1,2	2.B FE	6,597,247	121.5734	7,902,271	6,500,000	6,589,187	0	(1,976)	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	102.0979	255,245	250,000	249,627	0	411	0	0	4.400	4.577	MN	1,406	11,000	02/21/2014	11/15/2022
481218-AA-9	JRD HOLDINGS LLC				2.B PL	730,352	100.9183	720,845	714,286	715,408	0	(3,364)	0	0	4.040	3.551	AO	4,890	28,857	04/01/2017	04/30/2022
48252M-AA-3	KKR GROUP FINANCE CO VIII LLC			1,2	1.F FE	1,734,250	105.0327	1,838,073	1,750,000	1,734,659	0	305	0	0	3.500	3.549	FA	21,438	61,250	08/18/2020	08/25/2050
48252M-AA-3	KKR GROUP FINANCE CO VIII LLC	C		1,2	1.F FE	247,750	105.0327	262,582	250,000	247,808	0	44	0	0	3.500	3.549	FA	3,063	8,750	08/18/2020	08/25/2050
48255B-AA-4	KKR GROUP FINANCE CO X LLC			1,2	1.F FE	249,190	100.0426	250,107	250,000	249,191	0	1	0	0	3.250	3.267	JD	519	0	12/01/2021	12/15/2051
48255K-AA-4	KKR CORE SR SECURED NOTES - ABS		C	2	2.B PL	1,961,652	99.4270	1,950,411	1,961,652	1,961,652	0	0	0	0	4.000	3.999	FA	30,297	0	07/29/2021	08/12/2031
48305Q-AD-5	KAISER FOUNDATION HOSPITALS			1,2	1.D FE	17,953,988	123.6914	20,872,926	16,875,000	17,858,062	0	(23,532)	0	0	4.150	3.786	MN	116,719	700,313	08/15/2017	05/01/2047
48305Q-AD-5	KAISER FOUNDATION HOSPITALS	C		1,2	1.D FE	257,327	123.6914	309,229	250,000	256,671	0	(155)	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	123.6914	7,421,485	6,000,000	6,349,670	0	(8,371)	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	133.0248	4,143,722	3,115,000	3,644,680	0	(27,223)	0	0	6.050	4.399	MN	24,081	188,458	04/01/2017	11/15/2035
485134-BH-2	EVERGY METRO INC			1	1.F FE	4,693,908	133.0248	5,168,013	3,885,000	4,545,428	0	(33,941)	0	0	6.050	4.400	MN	30,033	235,043	04/01/2017	11/15/2035
487312-AA-8	KEENAN FT DETRICK ENERGY LLC			1	1.G FE	126,130	113.9938	164,852	144,615	133,361	0	517	0	0	6.093	7.710	MN	1,126	8,811	10/13/2009	05/15/2033
487312-AB-6	KEENAN FT DETRICK ENERGY LLC			1	1.C FE	743,501	133.3039	991,116	743,501	743,501	0	0	0	0	7.750	7.747	MN	7,363	57,621	02/03/2009	05/15/2033
487312-AD-2	KEENAN FORT DETRICK ENERGY LLC			1	1.D FE	1,250,000	107.3770	1,342,213	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	124.4744	4,978,975	4,000,000	4,134,828	0	(3,120)	0	0	4.500	4.275	AO	45,000	180,000	03/26/2020	04/01/2046
487836-BQ-0	KELLOGG CO			1	2.B FE	12,114,859	124.4744	14,812,450	11,900,000	12,094,246	0	(4,634)	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	13,919,928	127.5935	15,311,218	12,000,000	13,656,283	0	(59,968)	0	0	5.125	4.051	MN	102,500	615,000	04/01/2017	11/01/2040
49271V-AM-2	KEURIG DR PEPPER INC			1,2	2.B FE	747,180	104.3790	782,843	750,000	747,224	0	44	0	0	3.350	3.370	MS	7,398	12,563	03/01/2021	03/15/2051
49337W-AC-4	NATIONAL GRID USA			1	2.B FE	6,650,895	133.8610	6,693,048	5,000,000	6,189,535	0	(105,958)	0	0	8.000	4.690	MN	51,111	400,000	04/01/2017	11/15/2030
49338C-AA-1	KEYSPAN GAS EAST CORP			1	2.A FE	4,777,208	132.0349	5,281,396	4,000,000	4,706,252	0	(22,831)	0	0	5.819	4.444	AO	58,190	232,760	09/27/2018	04/01/2041
494550-AL-0	KINDER MORGAN ENER PART			1	2.B FE	7,546,240	140.1229	8,568,514	6,115,000	7,285,572	0	(84,638)	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			1	2.B FE	4,716,220	137.8609	5,514,434	4,000,000	4,605,031	0	(36,320)	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	125.6261	1,884,392	1,500,000	1,619,719	0	(6,291)	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	106.6171	1,066,171	1,000,000	999,477	0	182	0	0	4.250	4.271	MS	14,167	42,500	09/08/2014	09/01/2024
50075N-AT-1	MONDELEZ INTERNATIONAL				2.A FE	19,034,001	142.2925	22,580,334	15,868,959	18,691,180	0	(109,792)	0	0	6.875	5.226	FA	454,580	1,090,991	09/27/2018	02/01/2038
50075N-AW-4	MONDELEZ INTERNATIONAL				2.A FE	4,729,072	143.6137	5,744,547	4,000,000	4,658,506	0	(23,071)	0	0	6.875	5.388	JJ	118,403	275,000	09/27/2018	01/26/2039
500760-AE-6	KRAFT HEINZ FOODS CO				3.A FE	2,162,290	124.3503	2,487,006	2,000,000	2,137,579	0	(4,054)	0	0	5.000	4.482	JD	7,500	100,000	01/09/2015	06/04/2042
500760-AR-7	KRAFT HEINZ FOODS CO				3.A FE	10,840,740	146.9287	12,768,102	8,690,000	10,548,645	0	(67,550)	0	0	6.875	4.998	JJ	257,230	597,438	04/01/2017	01/26/2039
500760-AR-7	KRAFT HEINZ FOODS CO				3.A FE	2,881,716	146.9287	3,394,052	2,310,000	2,803,891	0	(17,991)	0	0	6.875	4.998	JJ	68,378	158,813	04/01/2017	01/26/2039
50077L-BJ-4	KRAFT HEINZ FOODS CO			1,2	3.A FE	4,000,000	135.8385	5,433,540	4,000,000	4,000,000	0	0	0	0	5.500	5.499	JD	18,333	220,000	05/04/2020	06/01/2050
501044-CN-9	KROGER CO			1,2	2.A FE	2,253,577	131.2750	2,888,050	2,200,000	2,248,825	0	(1,601)	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			1,2	2.B FE	3,187,650	122.0701	3,662,103	3,000,000	3,169,629	0	(4,375)	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	110.3225	827,419	750,000	748,217	0	202	0	0	4.250	4.288	MN	4,073	31,875	04/29/2019	05/15/2029
524660-BA-4	LEGGETT & PLATT INC			1,2	2.B FE	997,050	100.7216	1,007,216	1,000,000	997,056	0	6	0	0	3.500	3.516	MN	4,083	0	11/16/2021	11/15/2051
524671-AA-2	LEGRAND FRANCE SA	C	C		1.G FE	1,834,256	120.9366	1,693,113	1,400,000	1,547,131	0	(42,687)	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	109.1044	1,091,044	1,000,000	900,973	0	2,395	0	0	3.479	4.141	MN	4,445	34,790	11/17/2016	11/15/2046
52532X-AF-2	LEIDOS INC			1,2	2.C FE	740,370	111.4120	835,590	750,000	741,700	0	832	0	0	4.375	4.535	MN	4,193	32,813	05/07/2020	05/15/2030
527288-BE-3	JEFFERIES FINANCIAL GROUP INC			1,2	2.B FE	3,194,928	104.3798	3,131,393	3,000,000	3,038,857	0	(35,510)	0	0	5.500	4.224	AO	33,458	165,000	04/01/2017	10/18/2023
53079E-AG-9	LIBERTY MUTUAL GROUP INC			1	2.B FE	7,067,156	139.1375	8,417,817	6,050,000	6,925,319	0	(45,920)	0	0	6.500	4.990	MS	115,790	393,250	09/27/2018	03/15/2035
53079E-BF-0	LIBERTY MUTUAL GROUP INC			1	2.B FE	7,886,542	123.4285	9,689,139	7,850,000	7,884,460	0	(830)	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	110.2511	5,898,436	5,350,000	5,304,540	0	480	0	0	3.950	3.993	MN	27,003	211,325	05/06/2020	05/15/2060
532457-BA-5	ELI LILLY AND CO			1	1.F FE	6,056,410	136.6727	6,833,633	5,000,000	5,874,991	0	(41,137)	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	129.1796	3,875,388	3,000,000	2,946,371	0	585	0	0	4.150	4.246	MS	36,658	124,500	02/27/2019	03/15/2059
534187-AR-0	LINCOLN NATIONAL CORP			1	2.A FE	11,486,033	135.6249	13,657,428	10,070,000	11,305,313	0	(58,496)	0	0	6.150	4.941	AO	144,505	619,305	09/27/2018	04/07/2036
534187-AW-9	LINCOLN NATIONAL CORP			1	2.A FE	11,171,297	140.1940	13,318,434	9,500,000	10,981,791	0	(61,298)	0	0	6.300	4.871	AO	136,325	598,500	09/27/2018	10/09/2037

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
534187-BA-6	LINCOLN NATIONAL CORP	0		1	2.A FE	2,166,672	152.8189	2,445,102	1,600,000	2,096,896	0	(16,980)	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	152.8189	840,504	550,000	720,847	0	(5,839)	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	121.6369	9,889,078	8,130,000	8,123,528	0	113	0	0	4.375	4.380	JD	15,808	355,688	05/08/2020	06/15/2050
539439-AM-1	LLOYDS BANKING GROUP PLC		C		2.A FE	12,710,132	109.1348	13,657,130	12,514,000	12,613,079	0	(22,586)	0	0	4.582	4.361	JD	33,448	573,391	04/01/2017	12/10/2025
539439-AM-1	LLOYDS BANKING GROUP PLC	0	C		2.A FE	12,869,593	109.1348	13,828,472	12,671,000	12,770,789	0	(22,747)	0	0	4.582	4.362	JD	33,867	580,585	04/01/2017	12/10/2025
53944Y-AA-1	LLOYDS BANKING GROUP PLC	C	C		2.A FE	248,588	107.7665	269,416	250,000	249,532	0	151	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	6,451,996	118.0519	7,260,190	6,150,000	6,419,618	0	(8,336)	0	0	4.070	3.766	JD	11,125	250,305	03/26/2020	12/15/2042
539830-BB-4	LOCKHEED MARTIN CORP	0		1	1.G FE	13,460,809	118.0519	15,169,665	12,850,000	13,391,647	0	(16,718)	0	0	4.070	3.777	JD	23,244	522,995	07/21/2017	12/15/2042
539830-BK-4	LOCKHEED MARTIN CORP	0		1,2	1.G FE	7,083,753	122.2129	8,151,603	6,670,000	7,005,768	0	(17,779)	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	122.2129	1,222,129	1,000,000	985,164	0	713	0	0	4.500	4.643	MN	5,750	45,000	11/16/2015	05/15/2036
540424-AP-3	LOEWS CORP	0		1	1.G FE	2,286,471	133.1323	2,529,513	1,900,000	2,210,685	0	(17,313)	0	0	6.000	4.348	FA	47,500	114,000	04/01/2017	02/01/2035
541098-AC-3	LOGAN RIDGE FINANCE CORPORATION				2.C FE	16,532,600	98.0000	16,532,600	16,870,000	16,542,338	0	9,738	0	0	5.250	5.718	N/A	154,993	0	11/02/2021	10/30/2026
548661-CJ-4	LOWE'S COMPANIES INC	0		1	2.A FE	5,918,540	130.4721	6,523,605	5,000,000	5,744,353	0	(39,559)	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	130.1999	1,952,999	1,500,000	1,724,425	0	(10,479)	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	143.8212	11,289,963	7,850,000	9,668,411	0	(106,423)	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	106.6780	1,066,780	1,000,000	998,720	0	377	0	0	4.000	4.044	FA	15,111	40,000	02/09/2015	02/15/2025
55608J-AN-8	MACQUARIE GROUP LTD	0	C	2,5	1.G FE	6,600,000	112.3951	7,418,074	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	115.6294	15,031,828	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	115.6294	7,515,914	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	85,757	94.6054	81,131	85,757	85,757	0	0	0	0	6.020	6.020	MON	229	5,173	10/27/2011	03/15/2037
55616*-AA-8	CTL - MACYS (MOONACHIE NJ)				3.C	1,114,838	94.6054	1,054,697	1,114,838	1,114,838	0	0	0	0	6.020	6.020	MON	2,983	67,248	10/27/2011	03/15/2037
559080-AC-0	MAGELLAN MIDSTREAM PARTNERS LP	0		1	2.A FE	16,318,824	130.0677	18,209,485	14,000,000	15,981,777	0	(83,956)	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	130.0677	7,153,726	5,500,000	6,319,672	0	(34,899)	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	111.6498	279,124	250,000	249,881	0	25	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	109.1719	6,550,315	6,000,000	5,960,741	0	829	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	800,312	106.2975	797,231	750,000	799,223	0	(1,036)	0	0	3.950	3.571	MS	9,875	29,625	02/24/2021	03/01/2050
56081#-AS-9	MAJOR LEAGUE BASEBALL TRUST	0			1.F FE	4,160,080	104.4131	4,176,524	4,000,000	4,050,151	0	(24,622)	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	104.4131	3,132,393	3,000,000	3,037,673	0	(18,496)	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	112.6033	1,351,240	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	114.6955	3,440,865	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	126.5755	1,265,755	1,000,000	967,599	0	660	0	0	5.850	6.109	JD	2,600	58,500	12/21/2015	12/15/2045
570535-AG-9	MARKEL CORP	0			2.B FE	26,109,486	138.2034	28,677,204	20,750,000	25,191,289	0	(246,804)	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	116.2004	5,229,020	4,500,000	4,474,303	0	532	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	116.2004	3,486,013	3,000,000	2,982,946	0	353	0	0	4.300	4.337	MN	21,500	129,000	10/30/2017	11/01/2047
570535-AX-2	MARKEL CORP	C		1,2	2.B FE	248,585	103.4854	258,714	250,000	248,602	0	17	0	0	3.450	3.480	MN	1,294	4,313	05/04/2021	05/07/2052
571676-AH-8	MARS INC			1,2	1.F FE	293,074	128.3623	378,669	295,000	293,160	0	36	0	0	4.200	4.233	AO	3,098	12,390	03/26/2019	04/01/2059
57169*-AM-9	MARS INC	0			1.F	11,789,631	109.0241	11,447,531	10,500,000	10,981,142	0	(258,847)	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	109.1642	2,729,105	2,500,000	2,571,659	0	(2,514)	0	0	3.570	3.370	MS	23,304	89,250	08/01/2019	09/27/2041
571748-BC-5	MARSH & MCLENNAN COMPANIES INC			1,2	2.A FE	1,665,890	123.7169	1,917,612	1,550,000	1,656,486	0	(2,529)	0	0	4.350	3.912	JJ	28,281	67,425	03/26/2020	01/30/2047
571748-BC-5	MARSH & MCLENNAN COMPANIES INC	0		1,2	2.A FE	3,715,754	123.7169	4,268,234	3,450,000	3,691,760	0	(5,780)	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	217,439	112.6086	238,730	212,000	215,724	0	(1,026)	0	0	5.750	5.157	MN	2,032	12,190	04/15/2020	05/01/2025
573284-AJ-5	MARTIN MARIETTA MATERIALS INC			1	2.B FE	17,094,210	130.1576	19,523,646	15,000,000	16,773,723	0	(74,651)	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	117.4942	16,449,183	14,000,000	12,063,018	0	34,577	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.B FE	2,576,970	120.3476	3,610,429	3,000,000	2,599,192	0	7,170	0	0	4.500	5.481	MN	17,250	135,000	09/27/2018	05/15/2047
574599-BR-6	MASCO CORP			1,2	2.B FE	2,996,375	99.7369	2,992,106	3,000,000	2,996,403	0	28	0	0	3.125	3.131	FA	35,417	41,927	02/19/2021	02/15/2051
575634-AS-9	MASSACHUSETTS ELECTRIC CO			1	2.A FE	1,270,742	132.4940	1,689,298	1,275,000	1,272,051	0	91	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	2.A FE	15,477,982	132.4940	17,224,214	13,000,000	15,230,399	0	(79,965)	0	0	5.900	4.493	MN	98,006	767,000	09/27/2018	11/15/2039
575767-AR-9	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			1	1.D FE	992,170	98.9346	989,346	1,000,000	992,182	0	12	0	0	3.200	3.235	JD	3,378	0	11/18/2021	12/01/2061
575767-AR-9	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	C		1	1.D FE	248,043	98.9346	247,337	250,000	248,045	0	3	0	0	3.200	3.235	JD	844	0	11/18/2021	12/01/2061
57636Q-AT-1	MASTERCARD INC			1,2	1.E FE	1,733,428	103.8794	1,817,889	1,750,000	1,733,727	0	299	0	0	2.950	2.998	MS	15,201	27,390	03/02/2021	03/15/2051
580135-BY-6	MCDONALD'S CORP			1	2.A FE	13,115,025	124.7944	13,727,386	11,000,000	12,297,083	0	(185,251)	0	0	6.375	4.141	JJ	336,990	701,250	04/01/2017	01/08/2028
58013M-EC-4	MCDONALD'S CORP	0		1	2.A FE	622,323	140.8233	704,116	500,000	603,020	0	(4,415)	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	126.2318	3,155,794	2,500,000	2,628,255	0	(4,372)	0	0	4.875	4.465	JJ	56,198	121,875	04/01/2017	07/15/2040

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
581557-BC-8	MCKESSON CORP	0		1,2	2.B FE	2,101,704	124.7255	2,369,784	1,900,000	2,081,314	0	(5,035)	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	139.3709	1,393,709	1,000,000	1,141,693	0	(4,570)	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	139.3709	9,407,538	6,750,000	7,374,142	0	(19,401)	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	131.0000	19,650,000	15,000,000	16,793,188	0	(55,131)	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	124.9570	37,487,100	30,000,000	30,811,948	0	(11,127)	0	0	7.034	6.809	AO	527,550	2,110,200	04/01/2017	10/01/2047
585055-BU-9	MEDTRONIC INC	0		1	1.G FE	21,684,671	131.3797	25,421,981	19,350,000	21,457,051	0	(55,273)	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	131.3797	8,211,234	6,250,000	6,750,078	0	(12,765)	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	102.5510	512,755	500,000	500,000	0	0	0	0	2.955	2.955	JJ	7,388	15,391	06/09/2020	01/01/2050
589331-AQ-0	MERCK & CO INC	0		1	1.E FE	3,887,192	139.8507	4,335,373	3,100,000	3,773,194	0	(25,897)	0	0	5.850	4.099	JD	504	181,350	04/01/2017	06/30/2039
59156R-AM-0	METLIFE INC	C		1	1.G FE	1,200,069	134.3577	1,343,577	1,000,000	1,161,300	0	(8,815)	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	134.3577	5,004,824	3,725,000	4,201,968	0	(25,471)	0	0	5.700	4.427	JD	9,437	212,325	09/27/2018	06/15/2035
59156R-AP-3	METLIFE INC	0		1,2,5	2.B FE	9,542,160	122.9785	11,068,064	9,000,000	9,444,139	0	(32,304)	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	168.7748	1,983,104	1,175,000	1,746,446	0	(31,142)	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	141.8774	638,448	450,000	497,345	0	(1,453)	0	0	5.875	5.013	FA	10,648	26,438	03/26/2020	02/06/2041
59156R-BD-9	METLIFE INC			1	1.G FE	2,726,069	118.7934	3,326,214	2,800,000	2,734,894	0	1,976	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	118.7934	4,751,734	4,000,000	3,906,812	0	2,766	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	130.0630	28,379,752	21,820,000	24,547,813	0	(76,834)	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	130.0630	12,245,434	9,415,000	10,259,910	0	(23,697)	0	0	4.875	4.236	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	148.0109	296,022	200,000	276,941	0	(5,049)	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	148.0109	2,072,153	1,400,000	1,804,045	0	(24,940)	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 DE	0	C	1	2.B FE	1,713,468	110.1260	1,894,077	1,719,918	1,714,800	0	396	0	0	5.500	5.558	JD	6,569	94,596	09/27/2018	12/06/2032
594918-AD-6	MICROSOFT CORP	0			1.A FE	4,524,197	138.1280	5,317,929	3,850,000	4,425,198	0	(22,490)	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	133.0804	2,578,433	1,937,500	2,138,090	0	(5,716)	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	133.0804	665,402	500,000	551,765	0	(1,475)	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	115.3449	2,306,898	2,000,000	2,032,259	0	(1,770)	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	119.6806	18,430,807	15,400,000	15,432,528	0	(865)	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	119.6806	6,582,431	5,500,000	5,512,278	0	(263)	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	129.4841	11,329,860	8,750,000	9,641,789	0	(22,157)	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	129.4841	4,726,170	3,650,000	3,979,827	0	(8,124)	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	132.7908	531,163	400,000	390,225	0	422	0	0	5.750	6.008	MN	3,833	23,000	09/25/2009	11/01/2035
59562V-AM-9	BERKSHIRE HATHAWAY ENERGY CO			1	1.G FE	484,100	136.2982	681,491	500,000	488,921	0	467	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	134.7024	437,783	325,000	315,470	0	354	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	134.7024	3,367,560	2,500,000	2,901,802	0	(17,829)	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	139.8951	454,659	325,000	323,072	0	69	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	107.7234	2,154,467	2,000,000	2,009,980	0	(1,112)	0	0	4.625	4.542	AO	23,125	92,500	09/02/2020	04/01/2029
60040#-AB-8	MILLENNIUM PIPELINE COMPANY LLC	0			1.G PL	9,285,254	122.9208	10,535,200	8,570,722	9,158,176	0	(41,254)	0	0	6.000	4.806	MJSD	1,428	848,293	09/27/2018	06/30/2032
60687Y-AR-0	MIZUHO FINANCIAL GROUP INC	C	C		1.G FE	300,000	111.0347	333,104	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	111.6956	2,010,520	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	111.6956	3,350,867	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	0		1	2.C FE	13,903,652	121.1294	16,958,112	14,000,000	13,911,862	0	2,441	0	0	5.000	5.050	MN	116,667	700,000	09/27/2018	05/01/2042
60871R-AD-2	MOLSON COORS BEVERAGE CO			1	2.C FE	1,117,413	121.1294	1,211,294	1,000,000	1,112,649	0	(3,410)	0	0	5.000	4.173	MN	8,333	50,000	07/29/2020	05/01/2042
60871R-AH-3	MOLSON COORS BEVERAGE CO			1,2	2.C FE	1,288,663	111.1998	1,389,997	1,250,000	1,287,407	0	(901)	0	0	4.200	4.005	JJ	24,208	52,500	07/28/2020	07/15/2046
610335-AB-7	MONROE CAPITAL CORP			1,2	2.A PL	2,727,694	102.5600	2,813,221	2,743,000	2,730,328	0	2,634	0	0	4.750	4.875	FA	49,222	72,385	01/15/2021	02/15/2026
61481D-AB-5	ENDURANCE SPECIALTY HOLDINGS LTD	C	C	1	1.G FE	199,364	102.8192	205,638	200,000	199,941	0	73	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	136.2580	1,362,580	1,000,000	1,014,848	0	(344)	0	0	5.250	5.138	JJ	24,208	52,500	11/12/2015	07/15/2044
617446-HD-4	MORGAN STANLEY			1	1.G FE	3,489,501	142.8742	4,286,225	3,000,000	3,323,399	0	(22,516)	0	0	7.250	5.837	AO	54,375	217,500	09/25/2012	04/01/2032
61746B-DQ-6	MORGAN STANLEY	C		1	1.G FE	991,240	106.0282	1,060,282	1,000,000	997,648	0	948	0	0	3.875	3.982	AO	6,674	38,750	04/23/2014	04/29/2024
61747Y-DY-8	MORGAN STANLEY	0		1	1.G FE	22,858,540	123.3542	28,507,153	23,110,000	22,884,647	0	5,574	0	0	4.300	4.368	JJ	425,096	993,730	04/01/2017	01/27/2045
617482-V9-2	MORGAN STANLEY	0			1.G FE	3,915,733	151.8938	4,632,761	3,050,000	3,818,060	0	(22,369)	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	105.4800	32,435,100	30,750,000	30,693,173	0	6,835	0	0	1.500	1.525	N/A	87,125	386,937	11/12/2019	10/23/2029
61769H-ZV-0	MS WEISS ALPHA BALANCED RISK STRAT	C		5	1.F FE	250,000	105.4800	263,700	250,000	250,000	0	0	0	0	1.500	1.500	N/A	708	3,146	10/17/2019	10/23/2029
620076-BE-8	MOTOROLA SOLUTIONS INC	0		1	2.C FE	1,874,434	130.5330	2,610,659	2,000,000	1,881,916	0	2,413	0	0	5.500	5.979	MS	36,667	110,000	09/27/2018	09/01/2044
623115-AE-2	MOUNT SINAI HOSPITAL (NEW YORK)			1,2	1.G FE	11,230,000	109.0600	12,247,433	11,230,000	11,230,000	0	0	0	0	3.737	3.737	JJ	209,833	419,665	11/14/2019	07/01/2049

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
628530-BC-0	MYLAN INC	0		1,2	2.C FE	10,476,554	123.6122	13,597,342	11,000,000	10,511,011	0	10,931	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	116.5820	20,518,433	17,600,000	18,504,653	0	(24,002)	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	116.5820	9,734,597	8,350,000	8,649,524	0	(7,974)	0	0	4.368	4.122	JJ	182,364	364,728	03/26/2020	07/01/2047
637071-AK-7	NOV INC			1,2	2.B FE	3,036,635	98.2499	3,438,746	3,500,000	3,065,047	0	11,720	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.B FE	1,361,491	103.3876	1,488,782	1,440,000	1,370,277	0	7,245	0	0	3.600	4.329	JD	4,320	51,840	10/14/2020	12/01/2029
638585-BF-5	BANK OF AMERICA CORP	0			2.A FE	9,372,080	125.3884	10,031,070	8,000,000	8,963,150	0	(131,696)	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	117.1460	2,342,920	2,000,000	1,990,560	0	184	0	0	3.900	3.928	MN	6,717	78,000	11/14/2019	11/30/2049
638612-AM-3	NATIONWIDE FINANCIAL SERVICES INC			1,2	1.F FE	1,990,160	117.1460	2,342,920	2,000,000	1,990,560	0	184	0	0	3.900	3.928	MN	6,717	78,000	11/14/2019	11/30/2049
63861V-AC-1	NATIONWIDE BUILDING SOCIETY		C	2,5	2.A FE	7,800,000	104.7329	8,169,170	7,800,000	7,800,000	0	0	0	0	4.363	4.365	FA	141,798	340,314	07/25/2018	08/01/2024
63946B-AF-7	NBCUNIVERSAL MEDIA LLC	0		1	1.G FE	29,688,547	148.5185	36,387,035	24,500,000	29,140,418	0	(155,259)	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	148.5185	741,107	499,000	607,945	0	(3,746)	0	0	6.400	4.616	AO	5,411	31,936	05/23/2019	04/30/2040
63946B-AF-7	NBCUNIVERSAL MEDIA LLC			1	1.G FE	5,743,557	148.5185	6,683,333	4,500,000	5,580,128	0	(37,430)	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	10,170,740	115.3655	10,760,486	9,327,300	10,008,259	0	(54,203)	0	0	6.180	4.665	JJN	289,815	576,423	09/27/2018	06/30/2032
649604-AG-0	NEW YORK MORTGAGE TRUST, INC.				2.A PL	3,572,000	99.1698	3,542,346	3,572,000	3,572,000	0	0	0	0	5.750	5.747	AO	34,802	104,407	04/27/2021	04/30/2026
649757-AA-9	NEW YORK PUBLIC LIBRARY			1	1.D FE	900,000	125.5363	1,129,827	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	106.4674	1,064,674	1,000,000	996,178	0	705	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	103.8647	519,323	500,000	499,669	0	16	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	113.6578	21,310,836	18,750,000	18,654,679	0	1,715	0	0	4.200	4.231	MN	105,000	787,500	05/07/2020	05/13/2050
65120F-AE-4	NEWCREST FINANCE PTY LTD	C	C	1,2	2.B FE	248,690	113.6578	284,144	250,000	248,727	0	23	0	0	4.200	4.231	MN	1,400	10,500	05/07/2020	05/13/2050
65158N-AB-8	NEWMARK GROUP INC			1,2	2.C FE	1,089,620	107.0000	1,177,000	1,100,000	1,095,864	0	2,021	0	0	6.125	6.341	MN	8,609	67,375	07/14/2020	11/15/2023
651639-AM-8	NEWMONT CORPORATION	0		1	2.A FE	1,160,269	139.7742	1,397,742	1,000,000	1,139,649	0	(4,775)	0	0	6.250	5.049	AO	15,625	62,500	04/01/2017	10/01/2039
652526-70-8	NEWTEK BUSINESS SERVICES CORP			1,2	2.A PL	6,744,953	25.7700	6,945,505	6,737,975	6,741,662	0	(3,292)	0	0	5.500	5.447	FMAN	61,765	286,247	08/31/2021	02/01/2026
65339K-CB-4	NEXTERA ENERGY CAPITAL HOLDINGS INC			2	2.B FE	898,804	101.8316	914,448	898,000	898,795	0	(8)	0	0	3.800	3.781	MS	1,611	0	12/10/2021	03/15/2082
65473Q-AW-3	NISOURCE INC	0		1	2.B FE	6,371,277	137.2398	7,548,188	5,500,000	6,295,859	0	(24,596)	0	0	6.250	5.054	JD	15,278	343,750	09/27/2018	12/15/2040
654878-AA-1	CTL - NOAA - ALPENA MI (GSA)				1.B	204,263	103.2299	208,773	202,241	203,011	0	(199)	0	0	4.090	3.974	MON	368	8,285	12/03/2012	07/15/2025
655422-AV-5	GLENCORE CANADA CORP	0	C	1	2.A FE	5,902,578	123.1380	7,018,866	5,700,000	5,877,286	0	(8,466)	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	142.4905	29,210,546	20,500,000	26,251,809	0	(255,978)	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	188.4443	15,075,547	8,000,000	11,581,281	0	(3,359)	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	126.3399	6,316,996	5,000,000	5,391,774	0	(12,471)	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	126.9593	3,173,982	2,500,000	2,485,333	0	324	0	0	4.650	4.691	JJ	53,604	116,250	10/29/2015	01/15/2046
655844-CJ-5	NORFOLK SOUTHERN CORP			1,2	2.A FE	2,493,425	113.6763	2,841,906	2,500,000	2,493,437	0	12	0	0	4.100	4.111	MN	13,097	52,104	05/03/2021	05/15/2121
656531-AC-4	EQUINOR ASA	0	C		1.D FE	177,456	109.6461	153,505	140,000	149,403	0	(6,240)	0	0	7.750	2.992	JD	482	10,850	04/01/2017	06/15/2023
656531-AD-2	EQUINOR ASA	0	C	1	1.D FE	76,313	120.5026	72,302	60,000	67,924	0	(1,882)	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	124.5068	4,046,472	3,250,000	3,692,675	0	(63,134)	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	127.6517	3,829,552	3,000,000	3,501,719	0	(76,703)	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	131.2766	393,830	300,000	300,000	0	0	0	0	6.503	6.505	MON	867	19,509	07/25/2013	08/15/2043
66516X-AB-1	NORTHERN GROUP HSG LLC				1.C FE	600,000	131.2766	787,660	600,000	600,000	0	0	0	0	6.503	6.505	MON	1,734	39,018	07/25/2013	08/15/2043
66516X-AC-9	NORTHERN GROUP HSG LLC	C			1.C FE	122,785	146.2512	146,251	100,000	120,980	0	(310)	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	146.2512	4,314,410	2,950,000	3,078,793	0	(2,618)	0	0	6.803	6.431	MON	8,919	200,689	10/21/2020	08/15/2053
66516X-AC-9	NORTHERN GROUP HSG LLC	0			1.C FE	1,232,687	146.2512	1,462,512	1,000,000	1,214,376	0	(3,595)	0	0	6.803	5.283	MON	3,024	68,030	07/22/2016	08/15/2053
665228-H#-2	NICOR GAS				1.D	500,000	96.1048	480,524	500,000	500,000	0	0	0	0	2.770	2.770	MS	4,617	6,925	08/11/2020	08/31/2050
665501-AM-4	NORTHERN NATURAL GAS CO			1,2	1.F FE	247,790	103.1339	257,835	250,000	247,822	0	32	0	0	3.400	3.447	AO	1,794	4,392	04/07/2021	10/16/2051
665772-CA-5	NORTHERN STATES POWER CO	0		1	1.F FE	16,822,712	126.9858	18,412,941	14,500,000	16,371,488	0	(102,392)	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	112.3358	842,519	750,000	745,956	0	102	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	110.4415	1,524,093	1,380,000	1,376,593	0	77	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.A FE	6,148,511	126.1439	7,199,033	5,707,000	6,100,583	0	(11,086)	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.A FE	2,852,495	118.2604	3,547,811	3,000,000	2,861,555	0	2,852	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.A FE	18,371,296	118.2604	21,759,907	18,400,000	18,373,609	0	573	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.A FE	1,493,985	115.4892	1,732,337	1,500,000	1,494,935	0	492	0	0	4.400	4.449	MN	11,000	66,000	03/19/2020	05/01/2030
668103-AC-8	NORTHWESTERN MEMORIAL HEALTHCARE			1,2	1.C FE	484,975	95.9760	479,880	500,000	484,984	0	9	0	0	2.633	2.783	JJ	4,864	0	12/16/2021	07/15/2051
668444-AP-7	NORTHWESTERN UNIVERSITY	0		2	1.B FE	24,461,204	108.0496	26,369,494	24,405,000	24,457,941	0	(1,001)	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	108.0496	11,993,501	11,100,000	11,151,086	0	(7,630)	0	0	3.812	3.724	JD	35,261	423,132	03/26/2020	12/01/2050
67059T-AH-8	NUSTAR LOGISTICS LP			1,2	3.C FE	5,128,500	111.0000	5,661,000	5,100,000	5,126,097	0	(2,203)	0	0	6.375	6.292	AO	81,281	340,478	03/03/2021	10/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67077M-AE-8	NUTRIEN LTD	C	C	1,2	2.B FE	152,309	109.3958	170,657	156,000	153,638	0	419	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	142.0175	2,840,349	2,000,000	2,212,190	0	(6,660)	0	0	6.125	5.225	JJ	56,486	122,500	09/27/2018	01/15/2041
67103B-70-4	OFS CAPITAL CORP			2	2.B PL	2,026,900	25.6500	2,079,599	2,026,900	2,026,900	0	0	0	0	4.950	4.952	JAJO	17,558	0	10/22/2021	10/31/2028
674599-CN-3	OCCIDENTAL PETROLEUM CORP	0		1,2	3.B FE	19,627,201	100.0000	19,800,000	19,800,000	19,639,013	0	3,268	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.B FE	694,904	100.0000	700,000	700,000	695,283	0	97	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	99.7270	349,045	350,000	348,347	0	67	0	0	4.300	4.339	FA	5,686	15,050	08/06/2019	08/15/2039
674599-DH-5	OCCIDENTAL PETROLEUM CORP			1	3.B FE	121,000	132.0000	132,000	100,000	120,459	0	(541)	0	0	7.950	6.038	JD	353	7,950	02/23/2021	06/15/2039
674599-DX-0	OCCIDENTAL PETROLEUM CORP			2	3.B FE	5,201,360	120.1299	4,805,196	4,000,000	5,199,789	0	(793)	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	141.1600	9,881,203	7,000,000	8,241,681	0	(30,049)	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	126.7670	2,218,423	1,750,000	1,963,952	0	(9,924)	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.G FE	2,927,193	128.8986	4,074,678	3,161,150	2,959,969	0	4,173	0	0	5.880	6.502	AO	46,469	185,876	02/14/2012	10/01/2051
677071-AU-6	OHANA 2007A I - RMBS	C		1	1.D FE	385,647	136.4156	587,671	430,795	392,522	0	729	0	0	6.000	6.896	AO	6,462	25,848	03/11/2010	10/01/2051
677071-AU-6	OHANA 2007A I - RMBS			1	1.D FE	1,511,428	136.4156	2,376,236	1,741,909	1,544,913	0	3,563	0	0	6.000	7.160	AO	26,129	104,515	05/11/2010	10/01/2051
677071-AU-6	OHANA 2007A I - RMBS	0		1	1.D FE	569,398	136.4156	1,022,037	749,208	593,352	0	2,570	0	0	6.000	8.349	AO	11,238	44,952	02/06/2009	10/01/2051
677071-AV-4	OHANA 2007A II - RMBS				1.G FE	669,772	132.4224	932,254	704,000	675,149	0	566	0	0	6.150	6.549	AO	10,824	43,296	02/22/2012	10/01/2051
67777J-AK-4	OHIOHEALTH CORP			1,2	1.B FE	250,000	105.4841	263,710	250,000	250,000	0	0	0	0	3.042	3.042	MN	972	7,605	05/21/2020	11/15/2050
678858-BS-9	OKLAHOMA GAS AND ELECTRIC CO	C		1,2	1.G FE	2,007,430	113.5113	2,270,225	2,000,000	2,006,769	0	(166)	0	0	3.850	3.829	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	113.5113	16,686,154	14,700,000	14,657,278	0	962	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	113.5113	6,016,096	5,300,000	5,284,792	0	411	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	105.9338	2,118,676	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			1,2	2.B FE	981,550	108.3319	1,083,319	1,000,000	989,217	0	2,077	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	144.9744	1,957,154	1,350,000	1,620,726	0	(18,138)	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	144.9744	7,973,591	5,500,000	7,016,066	0	(106,582)	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	138.3358	11,993,710	8,670,000	10,684,215	0	(152,868)	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	133.9145	11,218,017	8,377,000	9,771,469	0	(44,732)	0	0	5.300	4.072	JD	36,998	443,981	04/01/2017	06/01/2042
68235P-AG-3	ONE GAS INC	C		1,2	2.A FE	494,560	123.5492	617,746	500,000	494,848	0	96	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	2.A FE	6,429,280	123.5492	8,030,695	6,500,000	6,433,020	0	1,254	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	2.A FE	1,978,240	123.5492	2,470,983	2,000,000	1,979,448	0	385	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	129.1964	7,249,211	5,611,000	6,508,428	0	(54,139)	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	108.7864	543,932	500,000	497,831	0	45	0	0	4.250	4.276	AO	4,486	22,667	09/14/2020	10/15/2050
68245J-AB-6	INTACT US HOLDINGS INC	0		1	1.G FE	3,246,184	102.8004	3,284,473	3,195,000	3,203,636	0	(9,741)	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	130.9449	8,445,943	6,450,000	7,417,883	0	(42,858)	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	126.3060	12,630,604	10,000,000	10,913,788	0	(28,203)	0	0	6.125	5.343	FA	255,208	612,500	09/27/2018	02/01/2041
68389X-AE-5	ORACLE CORP	0		1	2.A FE	14,142,173	135.1753	14,531,349	10,750,000	13,613,845	0	(120,248)	0	0	6.500	4.221	AO	147,514	698,750	04/01/2017	04/15/2038
68389X-AM-7	ORACLE CORP			1	2.A FE	2,321,292	122.4114	2,448,228	2,000,000	2,278,825	0	(9,697)	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	2.A FE	5,380,788	113.2412	5,548,819	4,900,000	5,331,805	0	(12,202)	0	0	4.500	3.900	JJ	105,963	220,500	09/13/2017	07/08/2044
68389X-BH-7	ORACLE CORP			1,2	2.A FE	406,384	105.7925	412,591	390,000	404,981	0	(814)	0	0	3.850	3.501	JJ	6,924	15,015	03/26/2020	07/15/2036
68389X-BJ-3	ORACLE CORP	0		1,2	2.A FE	14,865,375	104.1236	15,306,170	14,700,000	14,849,954	0	(3,694)	0	0	4.000	3.934	JJ	271,133	588,000	07/11/2017	07/15/2046
68389X-BJ-3	ORACLE CORP			1,2	2.A FE	5,359,625	104.1236	5,518,551	5,300,000	5,354,311	0	(1,303)	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	2.A FE	995,310	104.1669	1,041,669	1,000,000	995,681	0	94	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	2.A FE	451,230	104.1669	520,834	500,000	453,976	0	910	0	0	4.000	4.613	MN	2,556	20,000	11/01/2018	11/15/2047
68389X-BQ-7	ORACLE CORP			1,2	2.A FE	902,460	104.1669	1,041,669	1,000,000	907,990	0	1,820	0	0	4.000	4.613	MN	5,111	40,000	11/01/2018	11/15/2047
68389X-BX-2	ORACLE CORP			1,2	2.A FE	1,776,653	98.2664	1,719,663	1,750,000	1,776,228	0	(425)	0	0	3.600	3.515	AO	15,750	63,000	02/25/2021	04/01/2050
690742-AB-7	OWENS CORNING			1	2.C FE	2,763,000	141.4049	3,535,123	2,500,000	2,718,359	0	(8,782)	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	141.4049	2,968,089	2,099,000	2,493,378	0	(17,191)	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	114.7885	22,957,701	20,000,000	16,330,912	0	62,964	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	14,775,000	111.7353	16,760,289	15,000,000	14,836,747	0	39,842	0	0	6.750	7.107	JD	2,813	1,012,500	06/09/2020	06/30/2025
691543-70-6	OXFORD LANE CAPITAL CORP			2	2.B PL	16,564,167	26.1800	17,801,719	16,999,350	16,585,908	0	21,741	0	0	6.750	7.111	MJSD	3,187	905,215	03/10/2021	03/31/2031
69181V-30-5	OXFORD SQUARE CAPITAL CORP			2	2.B PL	1,793,646	25.4200	1,896,510	1,865,175	1,797,632	0	10,353	0	0	6.250	7.192	JAJO	19,753	109,306	04/19/2021	04/30/2026
69181V-50-3	OXFORD SQUARE CAPITAL CORP			2	2.B PL	7,908,534	25.0500	8,079,477	8,063,350	7,918,104	0	9,570	0	0	5.500	5.832	JAJO	75,146	198,391	05/14/2021	07/31/2028
693304-AV-9	PECO ENERGY CO	C		1,2	1.E FE	998,200	113.3289	1,133,289	1,000,000	998,352	0	38	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	120.6491	1,206,491	1,000,000	994,752	0	107	0	0	4.150	4.183	JD	1,844	41,500	06/11/2018	06/15/2048
693627-AY-7	DUKE ENERGY INDIANA LLC			1	2.A FE	4,829,556	133.5113	5,340,452	4,000,000	4,589,185	0	(30,309)	0	0	6.120	4.652	AO	51,680	244,800	09/25/2012	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	D		1	2.A FE	7,335,408	133.5113	8,010,678	6,000,000	7,087,644	0	(56,545)	0	0	6.120	4.357	AO	77,520	367,200	04/01/2017	10/15/2035
69403W-AE-7	PACBEA 2006 - A AE - RMBS			1	2.B FE	359,569	118.1027	456,315	386,372	363,691	0	741	0	0	5.578	6.145	JJ	9,938	21,629	10/24/2012	07/15/2051
69403W-AG-2	PACBEA 2006 - A AG - RMBS				2.B FE	1,135,433	118.6972	1,616,367	1,361,757	1,124,989	0	5,753	0	0	5.628	7.417	JJ	35,339	76,640	07/26/2013	07/15/2051
694158-AA-0	PETERSHILL II ONSHORE IM			2	2.B PL	2,310,400	104.0366	2,403,662	2,310,400	2,310,400	0	0	0	0	5.000	5.000	JJ	53,268	115,520	09/27/2019	12/02/2039
69416*-AA-1	PETERSHILL II OFFSHORE IM			2	2.B PL	1,708,800	104.0366	1,777,777	1,708,800	1,708,800	0	0	0	0	5.000	5.000	JJ	39,397	85,440	09/27/2019	12/02/2039
694168-AA-9	PETERSHILL II ONSHORE GP			2	2.B PL	1,350,400	104.0366	1,404,910	1,350,400	1,350,400	0	0	0	0	5.000	5.000	JJ	31,134	67,520	09/27/2019	12/02/2039
69417#-AA-6	PETERSHILL II OFFSHORE GP			2	2.B PL	1,030,400	104.0366	1,071,993	1,030,400	1,030,400	0	0	0	0	5.000	5.000	JJ	23,756	51,520	09/27/2019	12/02/2039
694476-AA-0	PACIFIC LIFECORP	D		1	1.G FE	10,600,308	139.0524	12,514,720	9,000,000	10,342,912	0	(83,244)	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	232,600	118.0297	236,059	200,000	231,431	0	(502)	0	0	5.912	4.884	JD	526	11,824	07/24/2019	06/15/2050
69478X-AC-9	PACIFIC PREMIER BANCORP INC				2.B FE	1,031,250	106.8422	1,068,422	1,000,000	1,010,911	0	(3,714)	0	0	5.750	5.306	MS	18,847	57,500	09/22/2015	09/03/2024
698900-AG-2	OVINTIV INC	D		1	3.A FE	9,754,296	129.8365	10,386,922	8,000,000	9,415,526	0	(109,707)	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	117.2969	586,485	500,000	499,671	0	6	0	0	4.000	4.004	JD	944	20,000	06/06/2019	06/14/2049
70213H-AD-0	MASS GENERAL BRIGHAM INC	D		1,2	1.D FE	13,221,412	115.9856	15,310,096	13,200,000	13,219,713	0	(451)	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	115.9856	7,249,098	6,250,000	6,092,313	0	3,303	0	0	3.765	3.918	JJ	117,656	235,313	03/26/2020	07/01/2048
70213H-AE-8	MASS GENERAL BRIGHAM INC	C		1,2	1.D FE	250,000	106.3449	265,862	250,000	250,000	0	0	0	0	3.192	3.192	JJ	3,990	7,980	01/22/2020	07/01/2049
70466W-AA-7	PEACHTREE CORNERS FUNDING TRUST	C		1	2.B FE	1,000,000	106.5391	1,065,391	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	D		1	3.C FE	3,762,756	96.0795	3,660,629	3,810,000	3,768,831	0	1,833	0	0	6.625	6.748	JD	11,218	252,413	09/27/2018	06/15/2035
708062-AC-8	PENNANTPARK INVESTMENT CORP			1,2	2.B PL	3,185,159	101.2315	3,242,445	3,203,000	3,187,438	0	2,279	0	0	4.500	4.625	MN	24,023	76,071	04/14/2021	05/01/2026
708062-AD-6	PENNANTPARK INVESTMENT CORP			1,2	2.B PL	2,673,834	99.3119	2,670,496	2,689,000	2,674,388	0	554	0	0	4.000	4.125	MN	20,914	0	10/19/2021	11/01/2026
708696-BV-0	PENNSYLVANIA ELECTRIC CO			1	2.B FE	399,140	135.3682	541,473	400,000	399,453	0	18	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	106.5052	532,526	500,000	499,559	0	123	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	D			1.E	10,300,000	115.8108	11,928,512	10,300,000	10,300,000	0	0	0	0	3.770	3.770	JD	32,359	542,727	11/02/2017	12/01/2047
711123-D@-5	PEOPLES GAS LIGHT AND COKE COMPANY				1.E	3,700,000	115.8108	4,285,000	3,700,000	3,700,000	0	0	0	0	3.770	3.770	JD	11,624	179,228	11/02/2017	12/01/2047
713448-BP-2	PEPSICO INC	D		1	1.E FE	18,233,370	141.2446	21,186,691	15,000,000	17,779,708	0	(103,035)	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	131.6748	8,558,861	6,500,000	7,496,858	0	(55,422)	0	0	5.500	4.007	MN	45,681	357,500	04/01/2017	05/15/2035
714046-AJ-8	PERKINELMER INC			1,2	2.B FE	1,249,988	108.2777	1,353,471	1,250,000	1,249,996	0	8	0	0	3.625	3.625	MS	13,342	23,537	03/04/2021	03/15/2051
714264-AK-4	PERNOD RICARD SA	D	C	1	2.A FE	8,581,804	135.7646	10,114,461	7,450,000	8,449,682	0	(30,308)	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	112.8040	60,914,164	54,000,000	54,000,000	0	0	0	0	4.950	4.950	JJ	1,232,550	2,673,000	07/12/2019	07/15/2039
71742W-30-1	PHENIXFIN CORP			2	2.B FE	1,755,533	25.1500	1,767,995	1,757,450	1,755,322	0	(210)	0	0	5.250	5.274	FMAN	11,790	0	12/01/2021	11/01/2028
718546-AH-7	PHILLIPS 66			1	2.A FE	2,252,316	138.1051	2,278,735	1,650,000	2,230,975	0	(17,803)	0	0	5.875	3.450	MN	16,156	96,938	02/24/2021	05/01/2042
718546-AK-0	PHILLIPS 66	C		1,2	2.A FE	175,955	117.3248	208,838	178,000	176,477	0	84	0	0	4.650	4.740	MN	1,058	8,277	11/12/2014	11/15/2034
718546-AL-8	PHILLIPS 66	D		1,2	2.A FE	8,638,407	126.4405	10,134,206	8,015,000	8,579,496	0	(14,636)	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	126.4405	3,603,554	2,850,000	3,050,844	0	(5,208)	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	108.4582	1,084,582	1,000,000	999,348	0	91	0	0	3.900	3.912	MS	11,483	39,000	02/26/2018	03/15/2028
718546-BA-1	PHILLIPS 66			1,2	2.A FE	496,315	100.2775	501,388	500,000	496,318	0	3	0	0	3.300	3.339	MS	2,108	0	11/10/2021	03/15/2052
722844-AA-5	PINE STREET TRUST I			1,2	2.B FE	4,000,000	112.9537	4,518,147	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	112.9537	282,384	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	132.6483	6,632,415	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	109.1645	545,823	500,000	500,545	0	(129)	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	D		1,2	2.C FE	5,554,656	108.8359	6,530,153	6,000,000	5,582,322	0	8,886	0	0	4.900	5.432	FA	111,067	294,000	09/27/2018	02/15/2045
731020-AA-4	POLAR TANKERS INC			1	1.G FE	1,717,666	123.1891	2,254,360	1,830,000	1,762,990	0	5,575	0	0	5.951	6.508	MN	15,428	108,903	05/11/2010	05/10/2037
731020-AA-4	POLAR TANKERS INC	D		1	1.G FE	18,162,284	123.1891	20,018,222	16,250,000	17,744,144	0	(135,168)	0	0	5.951	4.661	MN	136,997	967,038	09/27/2018	05/10/2037
736508-BP-6	PORTLAND GENERAL ELECTRIC CO	D		1	1.F FE	11,650,660	132.6881	13,268,806	10,000,000	11,456,809	0	(62,415)	0	0	5.810	4.508	AO	145,250	581,000	09/27/2018	10/01/2037
73688F-AA-0	PORTMAN RIDGE FINANCE CORP			1,2	2.C PL	37,124,473	101.4088	38,514,066	37,979,000	37,222,863	0	98,391	0	0	4.875	5.397	AO	313,722	925,738	06/23/2021	04/30/2026
73939V-AA-2	ARTERA SERVICES LLC			1,2	4.C FE	1,503,750	105.7935	1,586,903	1,500,000	1,503,273	0	(610)	0	0	9.033	8.970	AO	28,605	135,495	06/30/2020	12/04/2025
74151#-AQ-1	PRICEWATERHOUSECOOPERS LLP				1.D YE	0	105.1464	2,102,928	2,000,000	0	0	0	0	0	3.730	0.000	MS	21,966	37,300	03/17/2021	09/14/2035
74170*-AV-1	PRIME PROPERTY FUND LLC	D			1.F	3,500,000	116.1021	4,063,574	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	116.1021	1,161,021	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	D		1	1.G FE	6,210,599	139.7079	7,383,564	5,285,000	6,094,376	0	(37,496)	0	0	6.050	4.610	AO	67,501	319,743	09/27/2018	10/15/2036
743263-AG-0	PROGRESS ENERGY INC	D		1	2.B FE	355,586	135.4258	365,650	270,000	333,028	0	(5,118)	0	0	7.000	4.091	AO	3,203	18,900	04/01/2017	10/30/2031
743315-AJ-2	PROGRESSIVE CORP	D		1	1.F FE	1,192,538	129.5177	1,295,177	1,000,000	1,141,194	0	(16,501)	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	112.1518	21,308,833	19,000,000	18,154,210	0	22,201	0	0	3.700	3.997	JJ	302,681	703,000	04/01/2017	01/26/2045
743315-AS-2	PROGRESSIVE CORP	D		1,2	1.F FE	14,076,860	121.5062	16,403,331	13,500,000	14,024,975	0	(12,565)	0	0	4.125	3.878	AO	117,563	556,875	11/01/2018	04/15/2047

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
743674-AY-9	PROTECTIVE LIFE CORP	0		1	2.A FE	13,904,530	159.5487	15,954,873	10,000,000	13,544,120	0	(117,176)	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	125.8006	3,774,018	3,000,000	3,389,553	0	(52,774)	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	104.0598	1,357,981	1,305,000	1,316,141	0	(10,546)	0	0	5.625	4.748	JD	3,263	73,406	04/17/2020	06/15/2043
744320-AN-2	PRUDENTIAL FINANCIAL INC			1,2,5	2.B FE	719,110	104.1547	755,122	725,000	719,851	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	0		1,2	1.G FE	435,660	115.9486	579,743	500,000	439,215	0	1,177	0	0	3.905	4.723	JD	1,302	19,525	11/01/2018	12/07/2047
744320-AC-9	PRUDENTIAL FINANCIAL INC	0			1.G FE	3,533,376	129.8534	3,895,602	3,000,000	3,413,487	0	(27,306)	0	0	5.750	4.228	JJ	79,542	172,500	04/01/2017	07/15/2033
744320-AH-8	PRUDENTIAL FINANCIAL INC	0			1.G FE	14,988,022	127.0745	17,790,433	14,000,000	14,851,959	0	(44,291)	0	0	5.400	4.781	JD	37,800	756,000	09/27/2018	06/13/2035
744320-AQ-8	PRUDENTIAL FINANCIAL INC	0			1.G FE	5,685,685	134.5304	6,726,521	5,000,000	5,600,807	0	(27,478)	0	0	5.700	4.581	JD	13,458	285,000	09/27/2018	12/14/2036
744320-BD-6	PRUDENTIAL FINANCIAL INC	0			1.G FE	9,266,565	145.1855	10,888,912	7,500,000	9,066,688	0	(64,735)	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	130.9056	13,090,560	10,000,000	11,816,560	0	(56,165)	0	0	5.800	4.417	MN	72,500	580,000	04/01/2017	11/16/2041
744320-CA-1	PRUDENTIAL FINANCIAL INC	0		1	1.G FE	12,061,940	124.3929	13,683,219	11,000,000	11,954,271	0	(25,969)	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	124.3929	4,975,716	4,000,000	4,347,151	0	(9,447)	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	125.1821	625,911	500,000	498,870	0	20	0	0	4.350	4.364	FA	7,613	21,750	02/20/2019	02/25/2050
744448-CA-7	PUBLIC SERVICE COMPANY OF COLORADO	0		1	1.F FE	6,616,230	151.1921	7,559,607	5,000,000	6,369,336	0	(56,225)	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	119.8633	299,658	250,000	249,372	0	21	0	0	4.100	4.116	JD	456	10,250	06/14/2018	06/15/2048
744533-BJ-8	PUBLIC SERVICE COMPANY OF OKLAHOMA	0		1	2.A FE	25,644,780	140.6414	28,128,278	20,000,000	24,763,254	0	(201,873)	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	0		1	1.E FE	60,658	134.0589	67,029	50,000	58,808	0	(421)	0	0	5.700	4.109	JD	238	2,850	04/01/2017	12/01/2036
74456Q-BZ-8	PUBLIC SERVICE ELECTRIC AND GAS CO	C		1,2	1.F FE	1,505,245	117.1763	1,757,644	1,500,000	1,504,967	0	(105)	0	0	3.850	3.830	MN	9,625	57,750	05/07/2019	05/01/2049
74531E-AC-6	PUGET SOUND ENERGY INC	0		1	1.G FE	921,868	128.2729	962,047	750,000	876,072	0	(14,707)	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	134.3684	13,436,837	10,000,000	11,999,238	0	(69,536)	0	0	5.638	4.101	AO	119,024	563,800	04/01/2017	04/15/2041
747262-AM-5	QVC INC	0		1	3.A FE	9,350,551	99.6250	10,272,334	10,311,000	9,408,077	0	18,844	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	108.0000	11,934,000	11,050,000	11,118,125	0	(17,975)	0	0	5.875	5.669	MN	88,362	649,188	05/12/2020	12/29/2049
74728G-AE-0	QBE INSURANCE GROUP LTD	C	C	2	2.C FE	253,438	108.0000	270,000	250,000	252,412	0	(636)	0	0	5.875	5.554	MN	1,999	14,688	05/07/2020	12/29/2049
747525-AJ-2	QUALCOMM INC			1,2	1.F FE	1,040,894	124.5078	1,294,881	1,040,000	1,040,852	0	(47)	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	139.4845	6,974,224	5,000,000	5,291,942	0	(10,817)	0	0	6.950	6.352	JJ	173,750	347,500	04/07/2011	07/01/2037
74834L-AN-0	QUEST DIAGNOSTICS INC	0		1	2.B FE	17,750,050	139.4845	21,062,157	15,100,000	17,459,938	0	(94,993)	0	0	6.950	5.444	JJ	524,725	1,049,450	09/27/2018	07/01/2037
74955D-AA-9	RGS (AEGCO) FUNDING CORP	0			2.A FE	0	100.7500	0	0	0	0	0	0	0	9.810	0.000	JD	0	1,468	04/01/2017	12/07/2022
74992*-AG-0	RXR REALTY LLC			2	2.A PL	5,748,240	106.0711	6,364,266	6,000,000	5,812,523	0	45,917	0	0	5.250	6.247	AO	78,750	315,000	07/23/2020	07/17/2025
75405U-AA-4	RAS LAFFAN LIQUEFIED NATURAL GAS COMPANY	0	C	1	1.E FE	2,688,130	112.0000	2,794,158	2,494,784	2,603,926	0	(19,880)	0	0	5.838	4.402	MS	36,816	145,645	09/27/2018	09/30/2027
75419T-AA-1	RATTLER MIDSTREAM LP			1,2	3.A FE	300,000	104.0000	312,000	300,000	300,000	0	0	0	0	5.625	5.625	JJ	7,781	16,922	07/09/2020	07/15/2025
75513E-BT-7	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	5,227,218	141.7907	6,097,000	4,300,000	5,112,145	0	(37,530)	0	0	6.800	4.958	JJ	146,200	292,400	09/27/2018	07/01/2036
75513E-BU-4	RAYTHEON TECHNOLOGIES CORP				2.A FE	13,147,932	147.4674	15,484,079	10,500,000	12,863,921	0	(91,912)	0	0	7.000	4.967	AO	155,167	735,000	09/27/2018	04/15/2038
75513E-CC-3	RAYTHEON TECHNOLOGIES CORP	C		1,2	2.A FE	744,413	113.5599	851,699	750,000	745,197	0	122	0	0	4.200	4.244	JD	1,400	31,500	11/24/2014	12/15/2044
75574U-20-0	READY CAPITAL CORP				2.C FE	4,563,853	26.8900	4,812,772	4,474,500	4,491,880	0	(71,973)	0	0	7.000	6.742	FMAN	40,022	222,163	11/26/2021	08/15/2023
75574U-60-6	READY CAPITAL CORP			2	2.A PL	696,836	25.7200	703,468	683,775	693,723	0	(3,113)	0	0	5.750	4.775	JAJO	6,662	2,988	12/29/2021	02/15/2026
756109-AR-5	REALTY INCOME CORP	C		1,2	1.G FE	994,990	110.4177	1,104,178	1,000,000	997,723	0	422	0	0	4.125	4.178	AO	8,708	41,250	09/16/2014	10/15/2026
75913M-AA-7	REGIONS BANK	0			2.B FE	4,102,742	140.3188	4,911,158	3,500,000	4,034,003	0	(22,368)	0	0	6.450	5.021	JD	3,135	225,750	09/27/2018	06/26/2037
7591EP-AE-0	REGIONS FINANCIAL CORP	0			2.B FE	34,301,846	149.9572	41,118,261	27,420,000	33,367,467	0	(232,261)	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	105.8761	285,866	270,000	269,790	0	116	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	139.7051	2,305,135	1,650,000	1,715,734	0	(2,580)	0	0	6.850	6.430	MN	14,442	113,025	02/08/2016	11/15/2036
760759-AF-7	REPUBLIC SERVICES INC	0		1	2.B FE	3,452,526	134.9706	4,049,117	3,000,000	3,388,304	0	(20,739)	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	51,191	100.0000	51,191	51,191	51,191	0	0	0	0	5.000	5.000	JJ	1,273	1,806	09/09/2014	01/05/2022
76125G-AA-2	REST LLC				3.C PL	1,100,603	100.0000	1,100,603	1,100,603	1,100,603	0	0	0	0	5.000	5.000	JJ	27,362	38,827	09/09/2014	01/05/2022
761713-BB-1	REYNOLDS AMERICAN INC			1,2	2.B FE	2,994,682	121.8444	2,741,499	2,250,000	2,967,779	0	(19,170)	0	0	5.850	3.770	FA	49,725	131,625	07/28/2020	08/15/2045
762028-AA-2	CTL - HOME DEPOT TREXLERTOWN PA	C			1.F	415,383	121.0000	502,614	415,383	415,383	0	0	0	0	6.365	6.365	MON	1,175	26,439	03/23/2010	01/15/2039
762028-AA-2	CTL - HOME DEPOT TREXLERTOWN PA				1.F	460,623	121.0000	557,354	460,623	460,623	0	0	0	0	6.365	6.365	MON	1,303	29,319	03/23/2010	01/15/2039
767201-AD-8	RIO TINTO FINANCE (USA) LTD	C	C	1	1.F FE	1,643,083	130.4634	1,696,024	1,300,000	1,483,505	0	(23,563)	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	0	C	1	1.F FE	2,164,700	130.4634	2,268,759	1,739,000	2,041,297	0	(39,613)	0	0	7.125	4.070	JJ	57,133	123,904	09/27/2018	07/15/2028
771367-BX-6	ROCHESTER GAS AND ELECTRIC CORP	0		1	1.F FE	1,727,756	133.9982	2,009,974	1,500,000	1,679,683	0	(11,113)	0	0	6.375	5.006	MS	31,875	95,625	04/01/2017	09/01/2033
771367-BX-6	ROCHESTER GAS AND ELECTRIC CORP			1	1.F FE	1,727,756	133.9982	2,009,974	1,500,000	1,679,766	0	(11,082)	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	152.5509	1,296,682	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	139.6587	6,982,935	5,000,000	5,986,268	0	(41,662)	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	125.7153	3,771,459	3,000,000	2,995,641	0	85	0	0	4.200	4.209	MS	42,000	126,000	02/27/2019	03/01/2049

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
77509N-AF-0	ROGERS COMMUNICATIONS INC	.0	C	1	2.A FE	9,703,109	150.9538	10,657,339	7,060,000	9,077,456	0	(144,778)	0	0	8.750	5.149	MN	102,958	617,750	04/01/2017	05/01/2032
775109-AL-5	ROGERS COMMUNICATIONS INC	.0	C	1	2.A FE	1,314,365	151.2018	1,512,018	1,000,000	1,281,489	0	(10,672)	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.A FE	842,320	116.1250	929,000	800,000	823,839	0	(6,607)	0	0	8.000	7.058	MJSD	178	64,000	04/28/2020	12/29/2049
78009P-EH-0	NATWEST GROUP PLC	.0	C	2,5	2.A FE	7,946,430	116.0753	9,286,022	8,000,000	7,958,711	0	4,115	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.A FE	990,260	116.0753	1,160,753	1,000,000	992,564	0	760	0	0	5.076	5.192	JJ	21,714	50,760	10/09/2018	01/27/2030
78081B-AP-8	ROYALTY PHARMA PLC	.C		1,2	2.C FE	244,498	96.0161	240,040	250,000	244,549	0	52	0	0	3.350	3.468	MS	3,606	0	07/19/2021	09/02/2051
783549-AZ-1	RYDER SYSTEM INC			1	2.B FE	824,149	117.7307	1,013,662	861,000	847,730	0	2,827	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	143.4289	12,908,601	9,000,000	10,540,141	0	(62,517)	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	124.2084	10,122,988	8,150,000	9,086,617	0	(146,557)	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	113.8114	3,698,871	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.A PL	1,737,677	25.7500	1,898,496	1,843,200	1,722,682	0	25,415	0	0	7.750	9.860	MJSD	397	147,679	12/18/2020	09/30/2025
78646U-AA-7	SAFEHOLD OPERATING PARTNERSHIP LP	.C		1,2	2.A FE	248,824	98.7720	246,930	250,000	248,896	0	72	0	0	2.800	2.854	JD	311	4,239	04/28/2021	06/15/2031
792860-AK-4	TRAVELERS COMPANIES INC	.0		1	1.F FE	13,563,290	147.4638	14,746,377	10,000,000	12,920,450	0	(145,878)	0	0	6.750	4.061	JD	20,625	675,000	04/01/2017	06/20/2036
79466L-AM-6	SALESFORCE.COM INC			1,2	1.F FE	498,390	103.3334	516,667	500,000	498,401	0	11	0	0	3.050	3.064	JJ	7,159	0	06/29/2021	07/15/2061
79466L-AM-6	SALESFORCE.COM INC	.C		1,2	1.F FE	249,195	103.3334	258,334	250,000	249,200	0	5	0	0	3.050	3.064	JJ	3,580	0	06/29/2021	07/15/2061
795830-AS-7	SALVATION ARMY				1.E FE	751,494	123.4869	1,086,684	880,000	784,221	0	3,688	0	0	5.707	6.899	MS	16,741	50,222	03/31/2009	09/01/2036
795830-AV-0	SALVATION ARMY				1.E FE	510,925	117.0135	666,977	570,000	547,210	0	4,048	0	0	5.637	6.649	MS	10,710	32,131	03/31/2009	09/01/2026
79588T-AA-8	SAMMONS FINANCIAL GROUP INC	.0		1	2.A FE	29,195,410	141.0238	35,086,716	24,880,000	28,909,798	0	(93,273)	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	141.0238	5,640,951	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
79588T-AD-2	SAMMONS FINANCIAL GROUP INC	.C		1,2	2.A FE	249,430	100.8694	252,174	250,000	249,465	0	35	0	0	3.350	3.377	AO	1,745	4,188	04/13/2021	04/16/2031
797440-BK-9	SAN DIEGO GAS & ELECTRIC CO			1	1.F FE	4,180,114	140.2727	4,581,307	3,266,000	4,046,893	0	(30,321)	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	103.0577	1,046,036	1,015,000	1,015,000	0	0	0	0	4.250	4.251	MN	5,512	43,138	10/29/2019	11/15/2029
80281L-AB-1	SANTANDER UK GROUP HOLDINGS PLC	.0	C		2.A FE	2,123,960	129.4213	2,698,434	2,085,000	2,121,054	0	(728)	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	105.8608	264,652	250,000	249,578	0	180	0	0	4.000	4.081	MS	3,000	10,000	03/10/2014	03/13/2024
80414L-2E-4	SAUDI ARABIAN OIL CO	.C	C		1.F FE	668,250	112.7156	760,830	675,000	668,864	0	235	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	122.5762	11,031,857	9,000,000	9,044,409	0	(669)	0	0	6.500	6.460	FA	243,750	585,000	09/27/2018	08/01/2047
806605-AH-4	SEAGEN INC	.0		1	1.E FE	8,041,944	147.6356	8,858,138	6,000,000	7,705,883	0	(76,269)	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	107.7589	2,155,178	2,000,000	2,040,125	0	(9,930)	0	0	4.000	3.422	JD	2,222	80,000	04/01/2017	12/21/2025
81373P-AA-1	SECURIAN FINANCIAL GROUP INC	.0		1	1.G FE	8,722,263	124.0374	10,853,275	8,750,000	8,724,100	0	482	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	131.8839	15,166,649	11,500,000	11,389,444	0	1,807	0	0	5.375	5.443	MS	206,042	618,125	03/05/2019	03/01/2049
816851-BM-0	SEMPRA ENERGY			2	2.C FE	1,030,245	101.3617	1,044,026	1,030,000	1,030,237	0	(7)	0	0	4.125	4.120	AO	4,957	0	11/16/2021	04/01/2052
819892-AL-4	SHARP HEALTHCARE			1,2	1.D FE	500,000	94.9102	474,551	500,000	500,000	0	0	0	0	2.680	2.680	FA	5,583	11,167	09/17/2020	08/01/2050
822582-AN-2	SHELL INTERNATIONAL FINANCE BV	.0	C	1	1.E FE	12,263,664	135.8143	14,260,500	10,500,000	12,026,907	0	(54,066)	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	116.8651	116,865	100,000	100,255	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	116.8651	8,414,291	7,200,000	7,457,826	0	(14,621)	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	116.8651	5,843,257	5,000,000	5,179,183	0	(10,161)	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	116.6817	6,184,128	5,300,000	5,372,828	0	(1,764)	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	116.6817	4,025,517	3,450,000	3,497,504	0	(1,150)	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	106.7989	266,997	250,000	268,045	0	(420)	0	0	3.250	2.871	AO	1,918	8,125	09/10/2020	04/06/2050
824348-BF-2	SHERWIN-WILLIAMS CO	.C		1,2	2.B FE	497,800	108.8579	544,289	500,000	499,055	0	212	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	114.3097	2,286,194	2,000,000	2,008,767	0	(997)	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	108.6756	16,301	15,000	15,047	0	(11)	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	108.6756	1,157,395	1,065,000	1,068,304	0	(757)	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	132.0350	1,300,545	985,000	1,030,738	0	(939)	0	0	5.625	5.281	MN	5,695	55,406	04/01/2017	11/24/2045
83368R-AM-4	SOCIETE GENERALE SA	.0	C		2.B FE	15,958,400	113.6425	18,182,795	16,000,000	15,970,031	0	3,715	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	113.6425	6,818,548	6,000,000	5,988,924	0	1,459	0	0	4.750	4.783	MS	84,708	285,000	09/10/2018	09/14/2028
83416W-AA-1	SOLAR STAR FUNDING LLC	.0		1	2.B FE	7,575,370	115.3608	8,570,595	7,429,383	7,551,664	0	(8,123)	0	0	5.375	5.110	JD	1,109	399,330	09/27/2018	06/30/2035
837004-BX-7	DOMINION ENERGY SOUTH CAROLINA INC			1	1.F FE	5,048,868	127.1511	5,658,224	4,450,000	4,911,853	0	(31,236)	0	0	5.300	4.146	MN	30,136	235,850	04/01/2017	05/15/2033
837004-BZ-2	DOMINION ENERGY SOUTH CAROLINA INC	.0		1	1.F FE	6,621,615	129.9134	8,444,371	6,500,000	6,604,925	0	(5,489)	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	140.7396	492,589	350,000	400,710	0	(2,071)	0	0	6.050	4.749	JJ	9,764	21,175	04/01/2017	01/15/2038
838518-AA-6	SOUTH JERSEY INDUSTRIES INC				2.C FE	340,534	108.5218	368,974	340,000	340,495	0	(39)	0	0	5.020	5.000	AO	3,603	11,866	03/25/2021	04/15/2031
842500-AT-0	GOLDEN STATE WATER CO	.0			1.E FE	13,502,771	120.1819	13,820,919	11,500,000	12,826,530	0	(155,202)	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.A FE	1,009,740	142.8750	1,428,750	1,000,000	1,007,313	0	(305)	0	0	7.500	7.414	JJ	32,083	75,000	01/26/2010	07/27/2035

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
84265V-AA-3	SOUTHERN COPPER CORP	.0		1	2.A FE	2,577,750	142.8750	3,000,375	2,100,000	2,515,570	0	(20,295)	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	131.0460	3,931,379	3,000,000	3,452,513	0	(37,823)	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	106.5661	532,830	500,000	496,140	0	581	0	0	3.450	3.597	MN	2,156	17,250	12/20/2017	11/16/2027
845743-BU-6	SOUTHWESTERN PUBLIC SERVICE CO			1,2	1.G FE	2,746,313	104.6856	2,878,854	2,750,000	2,746,452	0	139	0	0	3.150	3.157	MN	14,438	86,625	03/03/2021	05/01/2050
85253#-AH-4	STAG INDL OPER PARTNERSHIP SR GTD NT SER	.0			2.C	7,750,000	108.9898	8,446,710	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	102.5302	297,337	290,000	289,854	0	225	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	135.7947	8,147,683	6,000,000	7,224,455	0	(98,507)	0	0	8.000	5.227	MN	41,333	480,000	04/01/2017	05/30/2031
853254-BH-2	STANDARD CHARTERED PLC		C	2	3.A FE	824,160	105.7500	846,000	800,000	807,434	0	(5,517)	0	0	7.750	6.949	AO	15,328	62,000	10/01/2018	12/29/2049
853254-BP-4	STANDARD CHARTERED PLC		C	2,5	1.G FE	8,500,000	111.5339	9,480,385	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	124.4406	1,244,406	1,000,000	1,072,967	0	(2,426)	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.B FE	643,865	123.5158	796,677	645,000	643,877	0	20	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	124.2877	1,242,877	1,000,000	978,624	0	3,866	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	103.1198	206,240	200,000	197,557	0	1,702	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	113.0968	17,349,049	15,340,000	15,266,000	0	8,495	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	125.8300	5,166,000	5,000,000	4,823,560	0	3,057	0	0	5.200	5.456	JAJO	54,889	260,000	09/27/2018	10/15/2047
86171#-AA-6	STONE POINT CAPITAL LLC				1.F PL	8,500,000	99.5799	8,464,292	8,500,000	8,500,000	0	0	0	0	3.200	3.200	N/A	94,444	136,000	02/26/2021	02/26/2036
863871-AM-1	NAVIENT CORP	.@			2.B FE	158,086	98.2220	196,444	200,000	196,090	0	4,946	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	D		1.G FE	1,000,000	104.7860	1,047,860	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	112.7273	2,254,546	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	112.7273	6,763,637	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
86668#-AA-8	SCA 2019-1 A			5	1.G PL	422,876	99.9854	422,815	422,876	422,875	0	0	0	0	4.180	4.180	JD	9,908	8,849	11/19/2019	12/15/2027
86722T-AB-8	SUNCOR ENERGY INC	.0	C	1	2.A FE	3,825,420	144.2180	4,326,539	3,000,000	3,742,291	0	(26,925)	0	0	6.850	4.746	JD	17,125	205,500	09/27/2018	06/01/2039
86887Q-20-8	SURO CAPITAL CORP			2	3.A FE	10,359,061	125.4600	10,786,180	10,591,300	10,360,733	0	1,672	0	0	6.000	6.513	MJSD	24,719	0	12/30/2021	12/30/2026
87089H-AB-9	SWISS RE TREASURY US CORP	.0		1	1.D FE	3,059,799	122.8679	3,676,209	2,992,000	3,052,525	0	(1,798)	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	122.8679	2,672,378	2,175,000	2,219,097	0	(1,310)	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	106.1771	14,864,798	14,000,000	14,019,236	0	(7,041)	0	0	4.250	4.192	JJ	274,361	595,000	04/01/2017	07/15/2024
87162W-AJ-9	TD SYNNEX CORP			1,2	2.C FE	485,095	96.2449	481,225	500,000	485,362	0	267	0	0	2.650	3.003	FA	5,226	0	10/18/2021	08/09/2031
87165B-AP-8	SYNCHRONY FINANCIAL			1,2	2.C FE	997,840	115.0146	1,150,146	1,000,000	998,362	0	197	0	0	5.150	5.178	MS	14,592	51,500	03/14/2019	03/19/2029
871829-AJ-6	SYSCO CORP			1	2.B FE	4,484,316	126.0623	5,042,492	4,000,000	4,394,517	0	(20,516)	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.B FE	11,226,600	124.9331	14,054,969	11,250,000	11,229,761	0	1,859	0	0	5.950	5.978	AO	167,344	669,375	03/30/2020	04/01/2030
871829-BL-0	SYSCO CORP	.C		1,2	2.B FE	249,480	124.9331	312,333	250,000	249,550	0	41	0	0	5.950	5.978	AO	3,719	14,875	03/30/2020	04/01/2030
871829-BM-8	SYSCO CORP			1,2	2.B FE	11,227,725	145.1958	16,334,529	11,250,000	11,228,716	0	597	0	0	6.600	6.618	AO	185,625	742,500	03/30/2020	04/01/2040
871829-BM-8	SYSCO CORP	.C		1,2	2.B FE	249,505	145.1958	362,990	250,000	249,527	0	13	0	0	6.600	6.618	AO	4,125	16,500	03/30/2020	04/01/2040
871829-BN-6	SYSCO CORP			1,2	2.B FE	2,505,580	155.8453	2,727,293	1,750,000	2,485,235	0	(14,121)	0	0	6.600	4.062	AO	28,875	115,500	07/09/2020	04/01/2050
872241-AB-0	COX COMMUNICATIONS INC	.0		1	2.B FE	10,738,689	119.7813	11,678,675	9,750,000	10,446,110	0	(95,207)	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	129.3773	1,940,659	1,500,000	1,703,695	0	(28,256)	0	0	7.125	4.558	FA	40,375	106,875	09/25/2012	02/15/2028
87264A-BL-8	T-MOBILE USA INC			1,2	2.C FE	495,095	97.9093	489,546	500,000	495,273	0	178	0	0	3.000	3.066	FA	5,667	12,875	01/29/2021	02/15/2041
87264A-CM-5	T-MOBILE USA INC	.C		1,2	2.C FE	248,555	99.8852	249,713	250,000	248,562	0	7	0	0	3.400	3.430	AO	3,258	0	12/01/2021	10/15/2052
87305Q-CB-5	TTX CO	.0		1	1.F FE	11,845,070	137.3006	13,730,060	10,000,000	11,675,236	0	(54,952)	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	117.0435	11,704,354	10,000,000	9,201,499	0	19,493	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	141.0748	564,299	400,000	486,171	0	(4,189)	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	122.6327	1,226,327	1,000,000	995,034	0	99	0	0	4.300	4.332	JD	1,911	43,000	06/04/2018	06/15/2048
87612E-AF-3	TARGET CORP	.C		1	1.F FE	1,305,142	139.9745	1,399,745	1,000,000	1,222,839	0	(18,702)	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.F FE	5,102,450	122.6575	6,132,873	5,000,000	5,090,693	0	(2,856)	0	0	4.000	3.871	JJ	100,000	200,000	07/20/2017	07/01/2042
87612E-BA-3	TARGET CORP			1	1.F FE	10,069,776	122.6575	12,388,404	10,100,000	10,072,843	0	815	0	0	4.000	4.019	JJ	202,000	404,000	03/26/2020	07/01/2042
87612E-BG-0	TARGET CORP	.0		1,2	1.F FE	23,902,320	124.3048	29,833,145	24,000,000	23,910,782	0	1,963	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	124.3048	994,438	800,000	797,051	0	65	0	0	3.900	3.923	MN	3,987	31,200	10/16/2017	11/15/2047
87927V-AF-5	TELECOM ITALIA CAPITAL SA	.0	C	1	3.B FE	6,500,000	107.6800	6,999,200	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	142.8644	1,428,644	1,000,000	1,197,629	0	(9,056)	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	30,155,850	142.8644	35,716,091	25,000,000	29,527,225	0	(204,918)	0	0	7.045	5.243	JD	53,816	1,761,250	09/27/2018	06/20/2036
87938W-AV-5	TELEFONICA EMISIONES SAU	.0	C	1	2.C FE	3,500,000	115.3449	4,037,072	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	130.3054	651,527	500,000	500,000	0	0	0	0	5.520	5.520	MS	9,200	27,600	02/26/2019	03/01/2049
88104K-10-5	TERRA PROPERTY TRUST INC			2	2.C PL	9,450,304	124.9515	9,602,510	9,621,175	9,450,233	0	(70)	0	0	6.000	6.459	MJSD	1,604	304,843	12/10/2021	06/30/2026

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
88104U-AC-7	TERRAFORM GLOBAL OPERATING LP	.0		1,2	.3.C FE	3,570,375	101.8750	3,616,563	3,550,000	3,562,243	0	(2,520)	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	101.8750	101,875	100,000	99,248	0	153	0	0	6.125	6.333	MS	2,042	6,125	06/05/2020	03/01/2026
882389-CC-1	TEXAS EASTERN TRANSMISSION LP	.0		1	.1.G FE	16,928,228	135.5550	19,038,694	14,045,000	16,411,336	0	(167,720)	0	0	7.000	4.931	JJ	453,341	983,150	09/27/2018	07/15/2032
883556-BG-6	THERMO FISHER SCIENTIFIC INC	.0		1,2	.2.A FE	11,347,480	137.9257	13,792,568	10,000,000	11,204,608	0	(32,806)	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	129.0724	26,436,608	20,482,000	21,099,042	0	(30,531)	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	139.8965	1,748,707	1,250,000	1,303,336	0	(1,664)	0	0	5.850	5.478	AO	15,438	73,125	02/14/2014	04/15/2040
88731E-AJ-9	TIME WARNER CABLE ENTERPRISES LLC				.2.C FE	10,549,892	145.7662	11,563,629	7,933,000	9,990,892	0	(126,354)	0	0	8.375	5.334	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	145.7662	18,063,342	12,392,000	15,666,165	0	(201,574)	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	131.0978	262,196	200,000	235,133	0	(1,508)	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	136.5503	2,731,005	2,000,000	2,271,507	0	(9,062)	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.A FE	612,065	137.1968	685,984	500,000	597,026	0	(4,340)	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	133.6207	9,353,446	7,000,000	7,854,586	0	(34,973)	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	107.4847	2,149,694	2,000,000	1,997,531	0	209	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	159.4303	15,943,033	10,000,000	13,553,984	0	(66,991)	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	103.0592	360,707	350,000	348,816	0	798	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	103.0592	979,063	950,000	944,288	0	3,838	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	125.1954	1,251,954	1,000,000	1,082,078	0	(4,860)	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	139.0368	13,903,677	10,000,000	11,313,013	0	(42,666)	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	136.2766	9,198,672	6,750,000	7,752,131	0	(41,499)	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	117.5499	2,938,748	2,500,000	2,605,700	0	(6,720)	0	0	4.625	4.171	MS	38,542	115,625	05/06/2014	03/01/2034
89352L-AG-5	TRANSCANADA PIPELINES LTD	.0	C	1	.2.A FE	3,746,316	134.8294	4,044,882	3,000,000	3,557,289	0	(61,106)	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	105.0000	1,506,750	1,435,000	1,455,866	0	(6,529)	0	0	5.625	5.080	MN	9,193	80,719	12/18/2019	05/20/2075
89417E-AD-1	TRAVELERS COMPANIES INC	.C		1	.1.F FE	650,046	143.6112	718,056	500,000	624,873	0	(5,715)	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	143.6112	5,600,836	3,900,000	4,874,010	0	(44,574)	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	135.8239	12,312,437	9,065,000	10,636,966	0	(54,924)	0	0	5.350	4.027	MN	80,830	484,978	04/01/2017	11/01/2040
89417E-AR-0	TRAVELERS COMPANIES INC			1,2	.1.F FE	249,268	104.8856	262,214	250,000	249,276	0	9	0	0	3.050	3.065	JD	487	3,813	06/03/2021	06/08/2051
89420G-AE-9	TRAVELERS PROPERTY CASUALTY CORP	.0		1	.1.F FE	5,569,146	139.2216	6,264,973	4,500,000	5,380,330	0	(60,564)	0	0	6.375	4.171	MS	84,469	286,875	09/27/2018	03/15/2033
896239-AC-4	TRIMBLE INC	.0		1,2	.2.C FE	6,147,721	113.8165	6,999,717	6,150,000	6,148,411	0	177	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	138.4268	6,921,339	5,000,000	5,506,175	0	(12,243)	0	0	6.125	5.331	FA	115,694	306,250	09/27/2018	08/15/2043
896442-50-6	TRINITY CAPITAL INC			2	.2.B FE	955,864	26.2500	965,055	919,100	935,964	0	(19,900)	0	0	7.000	5.177	MJSD	2,859	48,253	05/10/2021	01/16/2025
896442-AE-0	TRINITY CAPITAL INC				.2.B PL	14,999,799	97.3760	14,999,799	15,404,000	15,076,603	0	72,727	0	0	6.000	6.639	MN	154,040	821,547	12/04/2020	12/11/2025
896442-AG-5	TRINITY CAPITAL INC			1,2	.2.B PL	1,135,000	99.8160	1,132,912	1,135,000	1,135,000	0	0	0	0	4.375	4.375	FA	17,518	0	08/19/2021	08/24/2026
89677Y-A@-9	TRIPLEPOINT VENTURE GROWTH BDC CORP.				.2.B PL	2,906,977	100.0000	2,906,977	2,906,977	2,906,977	0	0	0	0	4.500	4.500	N/A	43,605	0	03/01/2021	03/01/2026
89680Y-AC-9	TRITON CONTAINER INTERNATIONAL LTD		C	1,2	.2.C FE	1,657,364	100.9599	1,665,839	1,650,000	1,657,284	0	(79)	0	0	3.150	3.095	JD	2,310	27,143	10/25/2021	06/15/2031
898813-AT-7	TUCSON ELECTRIC POWER CO			1,2	.1.G FE	247,870	102.9378	257,345	250,000	247,895	0	25	0	0	3.250	3.295	MN	1,354	3,837	05/06/2021	05/01/2051
902133-AG-2	TYCO ELECTRONICS GROUP SA	.0	C	1	.1.G FE	37,144,436	151.7996	42,503,880	28,000,000	36,073,643	0	(344,846)	0	0	7.125	4.542	AO	498,750	1,995,000	09/27/2018	10/01/2037
90290M-AC-5	US FOODS INC			1,2	.4.A FE	2,500,000	104.1250	2,603,125	2,500,000	2,500,000	0	0	0	0	6.250	6.251	AO	32,986	156,250	04/24/2020	04/15/2025
903192-AA-0	UNUM GROUP	.0		1	.2.C FE	8,550,443	124.1346	9,310,096	7,500,000	8,270,852	0	(90,729)	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	2,392,146	133.9519	2,679,039	2,000,000	2,331,115	0	(19,643)	0	0	6.250	4.487	MN	20,833	125,000	09/27/2018	05/01/2034
907818-EN-4	UNION PACIFIC CORP	.0		1,2	.2.A FE	22,791,951	118.0125	26,080,759	22,100,000	22,730,178	0	(15,051)	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	118.0125	9,322,986	7,900,000	8,125,326	0	(5,382)	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	.1.G FE	496,485	124.6355	623,178	500,000	496,668	0	63	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	155,187	114.3653	210,036	183,653	159,175	0	465	0	0	5.611	6.977	MS	3,034	10,305	05/14/2010	09/15/2051
911312-AJ-5	UNITED PARCEL SERVICE INC			1	.1.G FE	2,761,773	144.6777	3,038,232	2,100,000	2,657,882	0	(24,915)	0	0	6.200	3.934	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	144.6777	8,317,523	5,749,000	7,426,974	0	(75,060)	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	131.3119	5,235,407	3,987,000	4,575,051	0	(21,898)	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	131.3119	5,252,478	4,000,000	4,557,802	0	(20,673)	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	119.3236	9,903,863	8,300,000	8,225,523	0	1,544	0	0	3.750	3.803	MN	39,771	311,250	11/01/2018	11/15/2047
911312-BN-5	UNITED PARCEL SERVICE INC			1,2	.1.G FE	2,693,223	119.3236	3,221,738	2,700,000	2,693,850	0	139	0	0	3.750	3.764	MN	12,938	101,250	11/09/2017	11/15/2047
911312-BQ-8	UNITED PARCEL SERVICE INC	.C		1,2	.1.G FE	499,665	128.4239	642,119	500,000	499,682	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	117.8567	1,178,567	1,000,000	996,789	0	315	0	0	4.450	4.497	AO	11,125	44,500	03/19/2020	04/01/2030
911684-88-4	UNITED STATES CELLULAR CORP			2	.3.B FE	569,723	126.3200	599,938	569,850	569,700	0	(23)	0	0	5.500	5.499	MJSD	2,612	16,890	05/28/2021	06/01/2070
913017-BJ-7	RAYTHEON TECHNOLOGIES CORP			1	.2.A FE	10,793,586	130.9717	12,252,404	9,355,000	10,516,746	0	(64,761)	0	0	5.400	4.169	MN	84,195	505,170	04/01/2017	05/01/2035

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
913017-BJ-7	RAYTHEON TECHNOLOGIES CORP	0		1	2.A FE	14,306,861	130.9717	16,044,035	12,250,000	13,903,134	0	(91,761)	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	141.1284	529,232	375,000	399,721	0	(898)	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	124.6289	6,231,443	5,000,000	5,257,580	0	(7,919)	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	124.6289	12,462,886	10,000,000	10,514,707	0	(15,824)	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	138.9500	694,750	500,000	566,695	0	(3,290)	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	138.9500	15,284,500	11,000,000	12,717,588	0	(86,103)	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	148.1186	22,217,794	15,000,000	18,670,420	0	(164,213)	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	149.9696	4,499,088	3,000,000	3,790,195	0	(33,912)	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	153.6302	17,052,951	11,100,000	14,428,953	0	(140,957)	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	153.6302	3,840,755	2,500,000	3,068,653	0	(22,881)	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	153.6302	8,296,030	5,400,000	7,035,744	0	(69,278)	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	116.8910	25,716,022	22,000,000	21,462,535	0	16,087	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	115.1770	17,046,190	14,800,000	14,674,291	0	2,832	0	0	3.750	3.802	AO	117,167	555,000	10/18/2017	10/15/2047
91412N-BE-9	UNIVERSITY OF CHICAGO			1,2	1.C FE	1,000,000	97.9013	979,013	1,000,000	1,000,000	0	0	0	0	2.547	2.547	AO	6,368	25,470	08/26/2020	04/01/2050
91412N-BG-4	UNIVERSITY OF CHICAGO			1,2	1.C FE	7,750,000	104.7101	8,115,036	7,750,000	7,750,000	0	0	0	0	3.000	3.000	AO	58,125	129,813	03/03/2021	10/01/2052
91481C-AB-6	TRUSTEES OF THE UNIVERSITY OF PENNSYLVAN			2	1.D FE	529,375	110.4643	552,321	500,000	522,910	0	(3,675)	0	0	4.008	3.113	FA	7,571	20,040	03/17/2020	08/15/2047
91529Y-AJ-5	UNUM GROUP	0		1	2.C FE	10,115,296	122.3978	10,342,617	8,450,000	9,936,949	0	(43,368)	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	122.3978	3,733,134	3,050,000	3,586,893	0	(15,596)	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	101.6250	1,473,563	1,450,000	1,444,088	0	1,348	0	0	5.500	5.620	MN	13,292	79,750	02/22/2018	11/01/2025
91913Y-AE-0	VALERO ENERGY CORP			1	2.B FE	347,238	138.0995	345,249	250,000	346,907	0	(331)	0	0	7.500	3.075	AO	3,958	0	12/15/2021	04/15/2032
91913Y-AL-4	VALERO ENERGY CORP			1	2.B FE	2,197,340	134.9975	2,362,455	1,750,000	2,174,124	0	(18,772)	0	0	6.625	4.440	JD	5,153	115,938	10/05/2020	06/15/2037
91913Y-AL-4	VALERO ENERGY CORP	0		1	2.B FE	7,249,896	134.9975	8,099,847	6,000,000	7,105,456	0	(46,899)	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	178.1452	493,462	277,000	460,248	0	(6,721)	0	0	10.500	4.805	MS	8,564	29,085	08/02/2019	03/15/2039
91913Y-BD-1	VALERO ENERGY CORP			1,2	2.B FE	1,495,110	99.7276	1,495,914	1,500,000	1,495,119	0	9	0	0	3.650	3.668	JD	4,867	0	11/18/2021	12/01/2051
92277G-AB-3	VENTAS REALTY LP	0		1,2	2.A FE	5,455,520	134.8781	6,743,903	5,000,000	5,421,883	0	(10,894)	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	17,831,702	149.7942	22,693,821	15,150,000	17,555,340	0	(90,227)	0	0	6.750	5.291	JD	85,219	1,023,066	09/27/2018	06/01/2038
92343V-GC-2	VERIZON COMMUNICATIONS INC			1,2	2.A FE	13,610,988	108.8954	14,973,119	13,750,000	13,612,183	0	1,196	0	0	3.700	3.749	MS	139,906	254,375	03/11/2021	03/22/2061
92344G-AX-4	VERIZON COMMUNICATIONS INC	C		1	2.A FE	1,441,557	133.7126	1,738,263	1,300,000	1,406,255	0	(5,286)	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	138.2992	16,595,898	12,000,000	15,022,408	0	(285,307)	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	138.2992	4,840,470	3,500,000	4,178,262	0	(61,768)	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	124.5449	7,175,031	5,761,000	6,059,307	0	(19,208)	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	124.5449	11,506,702	9,239,000	9,717,858	0	(30,835)	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	114.0903	570,451	500,000	438,336	0	1,536	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	119.2431	14,309,177	12,000,000	11,793,496	0	17,512	0	0	4.950	5.191	JJ	273,900	594,000	03/27/2020	01/15/2031
92556H-AB-3	VIACOMCBS INC	C		1,2	2.B FE	245,090	119.2431	298,108	250,000	245,698	0	365	0	0	4.950	5.191	JJ	5,706	12,375	03/27/2020	01/15/2031
92556H-AC-1	VIACOMCBS INC			1,2	2.B FE	20,659,673	127.9094	27,820,288	21,750,000	20,685,092	0	15,944	0	0	4.950	5.285	MN	125,606	1,076,625	05/12/2020	05/19/2050
927804-FA-7	VIRGINIA ELEC & POWER CO			1	2.A FE	530,295	137.3594	686,797	500,000	521,432	0	(987)	0	0	6.000	5.556	JJ	13,833	30,000	12/04/2009	01/15/2036
927804-FG-4	VIRGINIA ELECTRIC AND POWER CO			1	2.A FE	3,244,132	176.7237	3,357,749	1,900,000	2,926,799	0	(40,634)	0	0	8.875	4.328	MN	21,547	257,375	09/25/2012	11/15/2038
927804-FV-1	VIRGINIA ELECTRIC AND POWER CO	C		1,2	2.A FE	997,080	105.1877	1,051,877	1,000,000	998,469	0	288	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	119.8477	1,198,477	1,000,000	1,049,618	0	(2,807)	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	126.2445	1,830,545	1,450,000	1,475,495	0	(631)	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	116.9302	19,761,204	16,900,000	16,835,680	0	1,485	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	139.0677	14,380,988	10,341,000	12,696,290	0	(235,521)	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	132.6775	13,267,748	10,000,000	11,279,889	0	(87,827)	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	135.8264	10,866,113	8,000,000	9,007,531	0	(43,759)	0	0	6.150	4.958	FA	169,467	492,000	04/01/2017	02/27/2037
92857W-BS-8	VODAFONE GROUP PLC		C	1	2.B FE	9,825,100	126.5346	12,653,461	10,000,000	9,832,352	0	2,809	0	0	4.875	4.988	JD	16,250	487,500	06/12/2019	06/19/2049
929160-AG-4	VULCAN MATERIALS CO	0		1	2.B FE	2,873,963	140.2850	3,507,124	2,500,000	2,835,876	0	(12,532)	0	0	7.150	5.842	MN	15,392	178,750	09/27/2018	11/30/2037
929160-AV-1	VULCAN MATERIALS CO	0		1,2	2.B FE	3,580,744	123.1734	4,926,937	4,000,000	3,603,698	0	7,354	0	0	4.500	5.207	JD	8,000	180,000	09/27/2018	06/15/2047
929218-AA-3	CTL - VZ REPACK TRUST				2.B PL	1,145,576	53.0100	2,067,390	3,900,000	2,001,905	0	141,773	0	0	0.000	7.590	MON	0	1,695	12/11/2015	05/20/2035
92936M-AD-9	WPP FINANCE 2010	0	C	1	2.B FE	10,501,133	112.2364	12,308,970	10,967,000	10,535,593	0	11,078	0	0	5.125	5.444	MS	177,985	562,059	09/27/2018	09/07/2042
92936M-AE-7	WPP FINANCE 2010	0	C	1	2.B FE	3,067,098	120.0745	3,602,235	3,000,000	3,062,815	0	(1,465)	0	0	5.625	5.460	MN	21,563	168,750	09/27/2018	11/15/2043
92940P-AG-9	WRKCO INC	C		1,2	2.B FE	99,764	102.9662	102,966	100,000	99,789	0	15	0	0	3.000	3.022	JD	133	3,000	06/01/2020	06/15/2033
929766-AG-6	WELLS FARGO BANK NA	0			2.A FE	6,061,219	134.1280	6,753,344	5,035,000	5,888,373	0	(39,471)	0	0	5.850	4.310	FA	122,728	294,548	04/01/2017	02/01/2037

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
92976G-AJ-0	WELLS FARGO BANK NA				2.A FE	11,047,540	145.4708	12,241,371	8,415,000	10,634,175	0	(94,337)	0	0	6.600	4.306	JJ	256,097	563,352	04/01/2017	01/15/2038
92976G-AJ-0	WELLS FARGO BANK NA	0			2.A FE	14,224,611	145.4708	15,761,765	10,835,000	13,691,680	0	(121,534)	0	0	6.600	4.307	JJ	329,745	725,362	04/01/2017	01/15/2038
93042#-AA-9	CTL - WALGREENS (LAMBERTVILLE MI)				2.B	474,862	107.7593	511,708	474,862	474,882	0	(1)	0	0	5.440	5.440	MON	1,148	25,833	03/28/2012	06/30/2033
931142-CK-7	WALMART INC	0			1.C FE	32,213,889	154.7430	37,187,070	24,031,500	30,854,771	0	(308,452)	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	154.7430	1,547,430	1,000,000	1,283,930	0	(12,835)	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	152.3189	2,284,784	1,500,000	1,779,046	0	(11,342)	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	152.3189	12,155,052	7,980,000	9,995,569	0	(85,881)	0	0	6.200	4.064	AO	104,449	494,760	04/01/2017	04/15/2038
931142-CM-3	WALMART INC	0			1.C FE	35,366,201	152.3189	41,438,368	27,205,000	34,076,186	0	(292,771)	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	143.9242	2,878,485	2,000,000	2,267,837	0	(9,272)	0	0	5.625	4.538	AO	28,125	112,500	02/14/2014	04/01/2040
931142-CS-0	WALMART INC	0			1.C FE	9,846,328	143.9242	11,513,938	8,000,000	9,591,407	0	(57,880)	0	0	5.625	4.070	AO	112,500	450,000	04/01/2017	04/01/2040
931142-DB-6	WALMART INC	0			1.C FE	12,757,067	145.0085	14,989,524	10,337,000	12,445,727	0	(70,750)	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	127.5408	637,704	500,000	493,913	0	125	0	0	4.050	4.126	JD	113	20,250	06/20/2018	06/29/2048
931422-AK-5	WALGREEN CO	0		1	2.B FE	9,024,905	110.2625	9,995,291	9,065,000	9,029,831	0	826	0	0	4.400	4.427	MS	117,442	398,860	07/20/2017	09/15/2042
931422-AK-5	WALGREEN CO			1	2.B FE	1,695,656	110.2625	1,819,330	1,650,000	1,690,756	0	(1,195)	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	114.9180	1,149,180	1,000,000	995,202	0	269	0	0	4.500	4.550	MN	5,375	45,000	11/06/2014	11/18/2034
931427-AC-2	WALGREENS BOOTS ALLIANCE INC	0		1,2	2.B FE	9,334,406	120.6022	10,582,844	8,775,000	9,280,544	0	(13,074)	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	120.6022	7,236,133	6,000,000	6,345,932	0	(8,947)	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	112.4865	168,730	150,000	158,052	0	(162)	0	0	4.100	3.786	AO	1,298	6,150	08/04/2020	04/15/2050
94973V-AH-0	ANTHEM INC	0		1	2.B FE	18,318,354	136.2881	22,487,533	16,500,000	18,044,007	0	(83,392)	0	0	5.950	4.961	JD	43,633	981,750	09/27/2018	12/15/2034
94973V-AY-3	ANTHEM INC	0		1	2.B FE	20,080,693	124.6120	23,240,130	18,650,000	19,915,002	0	(39,721)	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	124.6120	7,040,576	5,650,000	6,129,905	0	(15,003)	0	0	4.625	4.011	MN	33,390	261,313	07/20/2017	05/15/2042
949746-RF-0	WELLS FARGO & CO	0			2.B FE	1,110,248	135.6911	1,356,911	1,000,000	1,102,417	0	(2,558)	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	109.0469	1,090,469	1,000,000	1,008,694	0	(1,770)	0	0	4.100	3.884	JD	3,189	41,000	10/07/2014	06/03/2026
94974B-GT-1	WELLS FARGO & CO	0			2.B FE	1,409,196	118.8954	1,783,431	1,500,000	1,414,872	0	1,802	0	0	4.400	4.797	JD	3,117	66,000	09/27/2018	06/14/2046
94980V-AG-3	WELLS FARGO BANK NA	0			2.A FE	6,071,870	133.1742	6,658,712	5,000,000	5,885,217	0	(42,592)	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	0		1	1.F FE	564,858	129.1910	645,955	500,000	550,648	0	(3,262)	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	129.1910	2,583,820	2,000,000	2,202,593	0	(13,047)	0	0	5.750	4.608	JJ	53,028	115,000	04/01/2017	07/15/2033
957576-AA-9	WESTERN & SOUTHERN FINANCIAL GROUP INC			1	1.F FE	574,884	129.1910	645,955	500,000	562,278	0	(4,059)	0	0	5.750	4.364	JJ	13,257	28,750	09/27/2018	07/15/2033
95829T-AA-3	WESTERN GROUP HSG LP			1	1.C FE	3,265,878	146.6850	4,641,462	3,164,237	3,262,399	0	(1,974)	0	0	6.750	6.461	MS	62,889	213,586	05/13/2020	03/15/2057
95829T-AA-3	WESTERN GROUP HSG LP	C		1	1.C FE	438,117	146.6850	571,257	389,445	433,639	0	(743)	0	0	6.750	5.811	MS	7,740	26,288	10/28/2015	03/15/2057
95829T-AA-3	WESTERN GROUP HSG LP	0		1	1.C FE	1,233,239	146.6850	1,785,178	1,217,014	1,231,726	0	(247)	0	0	6.750	6.638	MS	24,188	82,148	10/28/2015	03/15/2057
959802-AM-1	WESTERN UNION CO	0		1	2.B FE	5,935,356	124.6156	7,476,937	6,000,000	5,941,112	0	1,653	0	0	6.200	6.291	JD	10,333	372,000	09/27/2018	06/21/2040
961214-DF-7	WESTPAC BANKING CORP	C	C	2	2.A FE	250,000	108.2090	270,522	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	117.2064	4,453,842	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	138.7597	416,279	300,000	367,093	0	(6,676)	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	115.5320	4,332,451	3,750,000	3,719,817	0	3,475	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	115.5320	288,830	250,000	249,160	0	96	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	11,292,973	124.1022	13,775,341	11,100,000	11,290,589	0	(3,284)	0	0	4.600	4.484	MN	65,243	510,600	03/02/2021	05/15/2050
96926G-AC-7	RICE UNIVERSITY			1	1.A FE	459,835	116.4410	582,205	500,000	465,809	0	989	0	0	3.574	4.055	MN	2,283	17,870	05/11/2015	05/15/2045
96926G-AE-3	RICE UNIVERSITY	0		1	1.A FE	24,300,000	113.1028	27,483,979	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	113.1028	9,953,046	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	116,539	115.6828	134,815	116,539	116,539	0	0	0	0	6.800	6.800	MON	1,016	7,267	10/13/2009	06/15/2034
96928*-CF-2	CTL - WALGREENS POOL II				2.B	280,731	115.6828	339,735	293,678	284,465	0	442	0	0	6.800	7.182	MON	2,559	18,306	04/21/2010	06/15/2034
96928*-DD-6	CTL - WALGREENS (BETHEL PARK PA)	C			2.B	185,583	115.1237	213,650	185,583	185,583	0	0	0	0	6.540	6.540	MON	1,555	11,130	06/17/2010	10/15/2034
96928*-DD-6	CTL - WALGREENS (BETHEL PARK PA)				2.B	321,202	115.1237	369,779	321,202	321,202	0	0	0	0	6.540	6.540	MON	2,691	19,263	06/17/2010	10/15/2034
96928*-EB-9	CTL - WALMART (ANAHEIM CA)				2.B	259,414	100.0000	259,414	259,414	259,414	0	0	0	0	4.710	4.710	MON	543	12,219	04/20/2011	01/15/2023
96928*-EH-6	CTL - DELHAIZE (WILLIAMSBURG VA)				2.B	936,724	108.5370	1,016,693	936,724	936,724	0	0	0	0	5.440	5.440	MON	849	50,958	11/07/2011	10/15/2031
96949L-AE-5	WILLIAMS COMPANIES INC			1,2	2.B FE	1,990,300	121.8950	2,437,901	2,000,000	1,990,976	0	168	0	0	4.850	4.881	MS	32,333	97,000	02/26/2018	03/01/2048
96950F-AF-1	WILLIAMS COMPANIES INC	0		1	2.B FE	14,741,337	135.7316	17,645,113	13,000,000	14,585,575	0	(50,681)	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	105.3678	1,896,620	1,800,000	1,807,936	0	(4,578)	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	126.7084	1,267,084	1,000,000	996,661	0	58	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	126.7084	5,068,335	4,000,000	3,986,775	0	292	0	0	5.050	5.073	MS	59,478	202,000	09/05/2018	09/15/2048
970648-AH-4	WILLIS NORTH AMERICA INC	0		1,2	2.B FE	10,961,170	126.7084	13,937,922	11,000,000	10,963,267	0	639	0	0	5.050	5.073	MS	163,564	555,500	09/05/2018	09/15/2048

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
976843-BM-3	WISCONSIN PUBLIC SERVICE CORP	C		1,2	1.F FE	998,850	106.7940	1,067,940	1,000,000	998,919	0	24	0	0	3.300	3.306	MS	11,000	33,000	08/07/2019	09/01/2049
976843-BN-1	WISCONSIN PUBLIC SERVICE CORP			1,2	1.F FE	1,996,380	98.6183	1,972,365	2,000,000	1,996,393	0	13	0	0	2.850	2.859	JD	6,808	0	11/10/2021	12/01/2051
97770*-AA-2	WOLFENT 2021-1 A - ABS			2	2.B PL	410,664	100.0000	410,664	410,664	410,664	0	0	0	0	2.990	2.990	FMAN	2,046	7,811	04/01/2021	05/20/2045
97770*-AB-0	WOLFENT 2021-1 B - ABS			2	3.B PL	500,000	100.0000	500,000	500,000	500,000	0	0	0	0	4.980	4.980	FMAN	4,150	15,839	04/01/2021	05/20/2045
983024-AG-5	WYETH LLC	C		1	1.F FE	709,031	142.9392	786,166	550,000	674,593	0	(7,827)	0	0	6.500	4.103	FA	14,896	35,750	04/01/2017	02/01/2034
983024-AL-4	WYETH LLC	D		1	1.F FE	17,422,794	141.2363	19,801,328	14,020,000	16,796,950	0	(142,341)	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	141.2363	7,061,815	5,000,000	5,990,618	0	(50,681)	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	141.1374	2,907,430	2,060,000	2,422,258	0	(16,666)	0	0	5.950	4.350	AO	30,643	122,570	04/01/2017	04/01/2037
983024-AN-0	WYETH LLC	D		1	1.F FE	17,212,048	141.1374	19,745,122	13,990,000	16,683,607	0	(123,740)	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	141.1374	2,822,748	2,000,000	2,390,493	0	(17,969)	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	140.0650	2,801,300	2,000,000	2,498,747	0	(24,577)	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	140.1130	1,189,559	849,000	936,728	0	(3,272)	0	0	6.900	5.889	MN	7,485	58,581	09/27/2018	11/15/2037
98420E-AD-7	XLIT LTD	D	C	1	2.A FE	6,298,176	137.2747	8,236,483	6,000,000	6,279,318	0	(6,123)	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	868,770	92.8190	835,371	900,000	868,788	0	18	0	0	2.496	2.669	JJ	11,232	8,681	12/16/2021	07/01/2050
98462Y-AD-2	YAMANA GOLD INC	D	C	1,2	2.C FE	699,930	108.0192	756,135	700,000	699,960	0	6	0	0	4.625	4.626	JD	1,439	32,375	11/29/2017	12/15/2027
98956P-AB-8	ZIMMER BIOMET HOLDINGS INC	D		1	2.B FE	14,391,065	133.8827	17,404,751	13,000,000	14,259,172	0	(42,989)	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.A FE	8,351,885	127.8106	10,339,880	8,090,000	8,323,012	0	(6,904)	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.A FE	4,697,461	127.8106	5,892,070	4,610,000	4,688,296	0	(2,178)	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.A FE	249,423	110.1330	275,333	250,000	249,746	0	59	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.A FE	12,617,841	117.8124	14,962,175	12,700,000	12,624,596	0	1,661	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.A FE	2,880,042	117.8124	3,416,560	2,900,000	2,881,755	0	432	0	0	3.950	3.989	MS	34,683	114,550	11/02/2017	09/12/2047
BGH58D-JL-2	CTL - ARKANSAS STATE UNIVERSITY				1.C	255,234	111.5164	273,990	245,695	255,007	0	(227)	0	0	4.450	4.183	MON	334	0	02/11/2021	08/20/2043
BGH5TU-1X-4	CTL - AMAZON FORT WORTH FUNDED				1.C	264,915	114.6765	263,310	229,611	263,722	0	(1,193)	0	0	4.494	3.384	N/A	602	0	02/11/2021	11/10/2039
BGH6P7-UB-3	PRICEWATERHOUSECOOPERS LLP				1.D Z	2,000,000	105.1464	2,102,928	2,000,000	2,000,000	0	0	0	0	3.730	3.730	N/A	22,173	0	06/09/2020	09/14/2035
BGH6PF-Y8-8	DYAL III ISSUER A			2	1.D PL	11,113,695	102.1532	11,352,995	11,113,695	11,113,695	0	0	0	0	4.400	4.400	N/A	21,733	487,644	06/11/2020	06/15/2040
BGH6PL-E9-5	DYAL III ISSUER B			2	1.D PL	6,386,305	102.1532	6,523,815	6,386,305	6,386,305	0	0	0	0	4.400	4.400	N/A	12,489	280,217	06/11/2020	06/15/2040
BGH6SJ-PN-4	UNIVERSE ISSUER LLC INTERESTS		C		2.B	607,200	227.5903	1,502,096	6,600	609,876	0	2,676	0	0	0.000	0.348	MJSD	0	0	08/21/2020	09/30/2045
BGH6SL-AJ-4	CHENIERE CORPUS CHRISTI HOLDINGS L				2.B FE	27,000,000	100.9435	27,254,745	27,000,000	27,000,000	0	0	0	0	3.520	3.521	JD	477,840	821,040	08/11/2020	12/31/2039
BGH6XU-WX-3	GEORGETOWN 11TH AVE BR LLC CLASS A				1.D Z	4,500,000	90.3924	4,067,658	4,500,000	4,500,000	0	0	0	0	3.000	3.000	JJ	62,250	0	12/29/2020	07/15/2053
BGH704-UL-3	LENDLEASE ARMY PRA TL 2021			2	1.F Z	9,707,000	96.8700	9,403,171	9,707,000	9,707,000	0	0	0	0	4.720	4.718	JJ	381,809	387,715	04/13/2021	07/01/2056
BGH706-GL-4	LENDLEASE ARMY PRA REV UNFUNDED			5	1.E Z	3,709,825	0.0001	4	3,709,825	3,709,825	0	0	0	0	0.750	0.750	MON	2,319	77,930	11/09/2021	03/01/2026
BGH70H-7E-6	WOLFENT 2021-1 B - ABS			2	3.B Z	14,000,000	100.0000	14,000,000	14,000,000	14,000,000	0	0	0	0	4.980	5.238	FMAN	116,200	443,497	03/19/2021	05/20/2045
BGH71B-8B-3	BAIN CAPITAL HOLDINGS LP				1.D PL	3,900,000	94.8104	3,697,606	3,900,000	3,900,000	0	0	0	0	2.840	2.840	AO	23,383	75,686	02/10/2021	04/15/2036
BGH72R-GB-8	STONE POINT CAPITAL LLC				1.F Z	10,000,000	99.5799	9,957,990	10,000,000	10,000,000	0	0	0	0	3.200	3.200	N/A	111,111	160,000	02/26/2021	02/26/2036
BGH74T-8C-9	CEAMER FINANCE LLC - ABS			2	2.B PL	5,122,933	96.9651	5,068,834	5,227,483	5,161,343	0	38,410	0	0	3.690	4.720	MN	24,648	129,056	03/12/2021	03/22/2031
BGH7BE-C2-1	STADCO LA LLC				2.C PL	17,000,000	100.7620	17,129,540	17,000,000	17,000,000	0	0	0	0	3.750	3.750	FMAN	81,458	177,083	07/14/2021	05/15/2056
BGH7ER-QG-3	HUNT FEE III 2021-2			2,5	2.B PL	9,496,325	99.9800	9,637,406	9,508,131	9,496,412	0	87	0	0	4.250	4.258	N/A	135,821	117,207	10/20/2021	12/21/2048
BGH7LW-B6-2	LENDLEASE ARMY PRA TL 2022				1.E PL	13,091,000	100.1255	13,107,429	13,091,000	13,091,000	0	0	0	0	5.116	5.190	N/A	163,854	0	12/08/2021	07/01/2048
F1876N-BV-3	CNP ASSURANCES SA		D	2	2.A FE	1,210,000	101.8750	1,222,500	1,200,000	1,209,368	0	(632)	0	0	4.875	4.764	AO	13,821	29,250	04/08/2021	12/29/2049
F9731#-AG-2	VICAT SA	D	C		2.C	8,498,232	104.0881	8,327,048	8,000,000	8,117,127	0	(122,848)	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 PL	63,447,746	100.8093	64,555,202	64,036,950	63,456,888	0	9,138	0	0	3.800	3.859	MJSD	619,638	1,825,053	08/21/2020	09/30/2045
G2978#-AE-3	ELECTRICITY SUPPLY BOARD		D		1.G	10,937,243	108.4021	10,302,521	10,000,000	10,302,521	0	(145,206)	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	108.4021	10,840,210	10,000,000	10,302,181	0	(145,039)	0	0	6.050	4.418	JD	26,889	605,000	04/01/2017	12/15/2023
H919B9-YE-5	CREDIT SUISSE GROUP AG		D	2	3.C FE	2,037,340	102.5000	2,050,000	2,000,000	2,005,551	0	(10,526)	0	0	7.125	6.549	JJ	60,167	142,500	12/19/2018	12/29/2049
M8222M-AD-4	RAS LAFFAN LIQUEFIED NATURAL GAS COMPANY	D	D	1	1.E FE	3,049,800	113.0000	3,118,800	2,760,000	2,958,962	0	(29,358)	0	0	6.332	4.878	MS	44,176	174,763	09/27/2018	09/30/2027
N0431#-AL-4	ARUBA	D	C		1.C FE	3,234,717	108.5983	3,257,949	3,000,000	3,105,354	0	(41,703)	0	0	6.100	4.505	N/A	27,958	183,000	09/27/2018	05/06/2024
N73388-AC-5	RED ELECTRICA DE ESPANA FIN BV	D	C		1.G	13,861,335	111.8130	14,267,339	12,760,000	13,296,801	0	(128,194)	0	0	5.310	4.102	AO	135,511	274,410	04/01/2017	10/19/2025
P00173-AA-5	ATLANTICA TRANSMISION SUR SA	D	D	1	2.B FE	2,749,899	129.5000	3,214,006	2,481,858	2,721,285	0	(9,056)	0	0	6.875	5.798	AO	28,912	170,628	09/27/2018	04/30/2043
P4909L-AA-8	GNL QUINTERO SA	D	D	1	2.B FE	2,885,079	106.1260	3,108,446	2,929,014	2,901,666	0	3,190	0	0	4.634	4.912	JJ	56,931	135,731	09/27/2018	07/31/2029
P9367R-AG-6	TRANSPORTADORA DE GAS DEL PERU SA	D	D	1	2.A FE	3,802,864	105.8760	4,118,576	3,890,000	3,837,026	0	10,959	0	0	4.250	4.602	AO	28,013	165,325	09/27/2018	04/30/2028
Q9396#-AH-4	VICTORIA POWER NETWORKS FINANCE		C		1.G	17,905,280	106.9166	19,244,988	18,000,000	17,948,803	0	9,379	0	0	3.750	3.814	MN	91,875	675,000	04/01/2017	11/25/2026
Q9396#-AJ-0	VICTORIA POWER NETWORKS FINANCE	D	C		1.G	12,041,368	104.7494	12,569,928	12,000,000	12,017,384	0	(5,554)	0	0	3.650	3.597	MN	59,617	438,000	04/01/2017	11/25/2024
R16582-5H-8	DNB BANK ASA		D	2	2.B FE	1,028,160	101.1250	1,011,250	1,000,000	1,002,010	0	(8,628)	0	0	6.500	5.371	MAR	49,653	65,000	10/01/2018	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
T6827#-AA-1	GUGGENHEIM NSA NAPOLI-MIRABELLA TR		C	2	1.G PL	56,484,990	99.5100	56,208,213	56,484,990	56,484,990	0	0	0	0	5.000	4.998	OCT	706,062	2,941,645	11/27/2019	10/01/2045
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						8,327,645,251	XXX	9,511,898,412	7,596,921,540	8,206,584,537	0	(31,043,801)	0	0	XXX	XXX	XXX	97,565,288	397,842,798	XXX	XXX
00442E-AF-2	ACE 2006-NC3 A2B - RMBS			4	1.D FM	149,945	34.7604	214,447	616,930	149,986	0	0	0	0	0.212	0.884	MON	18	4,970	07/07/2008	12/25/2036
02149C-AD-3	CWALT 2006-41CB 1A4 - CMO/RMBS	0		4	5.B FM	1,635,398	73.6187	1,453,004	1,973,688	1,635,398	0	0	0	0	5.750	6.892	MON	9,457	113,481	09/27/2018	01/25/2037
040104-PB-1	ARSI 2005-W3 A2D - RMBS			4	1.A FM	2,528	99.9631	2,770	2,771	2,770	0	13	0	0	0.782	1.408	MON	0	22	02/05/2013	11/25/2035
04542B-MT-6	ABFC 2005-AQ1 A5 - RMBS	0		4	1.A FM	3,730,770	102.5285	3,740,660	3,648,409	3,662,937	0	(19,340)	0	0	4.688	3.995	MON	14,254	166,680	09/27/2018	03/25/2035
05946X-S6-1	BAFC 2005-7 3A1 - CMO/RMBS	0		4	1.A FM	1,880,140	107.2844	1,921,511	1,791,044	1,854,326	0	(18,849)	0	0	5.750	4.016	MON	8,582	102,972	09/27/2018	11/25/2035
05946X-Z3-0	BAFC 2005-8 3A3 - CMO/RMBS			4	4.B FM	425,488	91.9418	376,485	409,482	410,028	0	7,512	0	0	5.500	5.125	MON	1,877	22,358	09/25/2012	01/25/2036
05949T-AX-7	BAFC 2006-1 123 - CMO/RMBS			4	1.A FM	175,391	106.7099	198,446	185,968	175,215	0	266	0	0	5.750	7.708	MON	891	10,667	03/30/2012	01/25/2036
05952H-CD-9	BOAMS 2007-1 217 - CMO/RMBS			4	1.D FM	214,500	100.9032	234,349	232,251	194,747	0	5,383	0	0	6.000	7.808	MON	1,161	14,011	07/14/2011	01/25/2037
12464Y-AA-7	CBASS 2007-CB5 A1 - RMBS			4	1.D FM	86,289	73.4581	105,127	143,111	88,643	0	0	0	0	0.162	0.265	MON	3	235	05/15/2009	04/25/2037
12543P-AC-7	CWHL 2006-21 A3 - CMO/RMBS	0		4	4.B FM	1,338,314	69.6397	1,301,672	1,869,153	1,338,314	0	0	118,317	0	6.000	8.315	MON	9,346	112,149	09/27/2018	02/25/2037
12544D-AX-7	CWHL 2007-14 A22 - CMO/RMBS	0		4	3.B FM	1,577,137	74.0119	1,561,982	2,110,447	1,577,137	0	0	97,292	0	6.250	8.301	MON	10,992	127,319	09/27/2018	09/25/2037
12553X-AD-5	CIM 2018-INV1 A4 - CMO/RMBS	0		2	1.A	1,096,316	101.6527	1,121,173	1,102,945	1,098,224	0	690	0	0	4.000	4.204	MON	3,676	44,118	09/27/2018	08/25/2048
12567A-AG-2	CMALT 2007-A3 1A7 - CMO/RMBS	0		4	3.B FM	1,805,229	100.2727	1,889,363	1,884,225	1,812,837	0	2,484	0	0	5.750	6.094	MON	9,029	108,343	09/27/2018	03/25/2037
12627H-AK-6	CSAB 2006-2 A6A - RMBS	0		4	1.D FM	2,116,832	46.1849	2,088,119	4,521,214	2,116,832	0	10,082	552,180	0	6.220	13.150	MON	23,435	121,150	09/27/2018	09/25/2036
126378-AE-8	CSMC 2007-1 A2A - CMO/RMBS	0		4	1.D FM	1,780,335	32.1539	1,631,833	5,075,072	1,780,335	0	0	564,348	0	5.802	16.345	MON	24,538	101,379	09/27/2018	02/25/2037
12654P-AA-6	CSMC 2018-RPL9 A1 - CMO/RMBS	C		4	1.A	606,388	102.9154	623,190	605,536	606,722	0	(478)	0	0	3.850	3.646	MON	1,943	23,313	10/02/2018	09/25/2057
126673-3F-7	CWL 2005-BC3 M4 - RMBS	C		4	1.A FM	193,683	100.1655	192,930	192,611	193,274	0	(409)	0	0	1.602	1.080	MON	43	2,874	02/18/2021	04/25/2035
126673-P2-2	CWL 2005-4 MF1 - RMBS	0		4	1.A FM	14,544,950	100.3084	14,544,719	14,500,000	14,544,950	0	14,876	95,436	0	5.087	4.992	MON	61,468	616,867	09/27/2018	08/27/2035
126673-QR-6	CWHEL 2004-S A - RMBS			4	1.A FM	83,121	99.0475	135,522	136,825	120,501	0	1,386	0	0	0.350	9.394	MON	23	477	11/15/2011	02/15/2030
126673-QY-1	CWL 2004-13 MF1 - RMBS	0		4	1.A FM	3,155,213	100.4220	3,149,385	3,136,150	3,129,671	0	(6,333)	0	0	5.071	4.525	MON	13,253	148,363	09/27/2018	04/25/2035
126673-WE-8	CWL 2005-1 MF1 - RMBS	0		4	1.A FM	5,933,729	101.1746	5,924,114	5,855,336	5,856,167	0	(28,426)	0	0	5.456	4.493	MON	26,622	282,509	09/27/2018	06/25/2035
126673-Y8-9	CWL 2005-7 AF5 - RMBS	0		4	1.A FM	1,413,860	100.9647	1,438,264	1,424,522	1,425,329	0	(1,333)	0	0	5.554	5.172	MON	6,593	68,944	09/27/2018	10/25/2035
126673-ZU-9	CWL 2005-3 AF6 - RMBS	0		4	1.A FM	4,738	100.5809	4,763	4,735	4,730	0	(7)	0	0	5.219	4.356	MON	21	196	04/01/2017	07/25/2035
12667G-JJ-3	CWALT 2005-11CB 2A6 - CMO/RMBS			4	1.D FM	2,973,165	96.0196	2,847,651	2,965,698	2,627,581	0	(116,869)	0	0	5.500	3.811	MON	13,593	168,190	09/27/2018	06/25/2025
126685-AD-8	CWHEL 2005-C 2A - RMBS	C		4	1.A FM	45,642	97.7466	56,369	57,668	52,661	0	643	0	0	0.290	4.910	MON	8	166	04/20/2010	07/15/2035
126685-AF-3	CWHEL 2005-D 2A - RMBS	C		4	1.A FM	33,505	96.8418	40,558	41,881	38,117	0	652	0	0	0.300	4.285	MON	6	125	04/22/2010	11/15/2035
12668A-2M-6	CWALT 2005-70CB A3 - CMO/RMBS	0		4	3.B FM	1,829,841	85.8283	1,818,154	2,118,362	1,829,841	0	0	0	0	5.500	6.324	MON	9,709	116,510	09/27/2018	12/25/2035
12668A-Z3-2	CWALT 2005-65CB 2A3 - CMO/RMBS	0		4	4.B FM	1,545,560	89.9720	1,551,457	1,724,377	1,545,560	0	1,723	92,050	0	5.500	6.094	MON	7,903	94,829	09/27/2018	12/25/2035
12669H-TX-6	CWHL 2005-30 A8 - CMO/RMBS			4	1.D FM	112,407	79.2593	93,906	118,479	87,996	0	(6,576)	0	0	5.500	5.212	MON	543	6,519	02/16/2012	01/25/2036
126698-AC-3	CWL 2007-13 2A1 - RMBS			4	1.A FM	260,958	99.8894	311,829	312,175	288,999	0	4,956	0	0	1.002	4.561	MON	43	3,164	12/16/2013	02/25/2036
14066A-AA-7	CPMRK 2006A A1 - RMBS			4	1.G	5,427,689	119.5625	5,550,400	4,642,259	5,397,766	0	(14,378)	0	0	6.362	4.770	JJ	140,287	285,360	03/26/2020	07/10/2051
14070A-AA-1	CPMRK 2007A NT - RMBS	C		4	1.D	274,748	118.8300	331,704	279,142	275,194	0	79	0	0	6.063	6.275	MON	987	16,924	10/28/2015	10/10/2052
14070A-AA-1	CPMRK 2007A NT - RMBS			4	1.D	1,469,413	118.8300	1,769,090	1,488,757	1,471,393	0	347	0	0	6.063	6.251	MON	5,265	90,335	10/28/2015	10/10/2052
14070E-AA-3	CPMRK 2008A-1A A1A - RMBS			4	1.E FE	3,331,106	145.9688	3,799,535	2,602,978	3,263,170	0	(12,861)	0	0	6.897	4.999	MON	10,472	179,380	05/25/2016	07/10/2055
14070E-AC-9	CPMRK 2009A-1A A1A - RMBS			4	1.E FE	369,481	162.1250	519,758	320,591	362,909	0	(658)	0	0	7.976	6.888	MON	1,492	25,570	05/11/2010	07/10/2055
144539-AC-7	CARR 2006-NC5 A3 - RMBS	0		4	1.A FM	14,395,248	95.6779	17,600,329	18,395,394	15,455,590	0	794,842	0	0	0.252	3.780	MON	644	46,947	09/27/2018	10/27/2036
161546-FV-3	CFAB 2003-4 1A5 - RMBS	0		4	1.A FM	893,530	100.4225	886,425	882,696	894,012	0	1,733	0	0	5.916	4.909	MON	4,352	44,461	09/27/2018	07/25/2036
16163Y-AE-4	CHASE 16A M4 - CMO/RMBS	0		4	1.A	2,666,287	99.2558	2,764,106	2,784,832	2,679,265	0	2,790	0	0	3.750	4.046	MON	8,703	103,708	09/27/2018	03/26/2046
170255-AN-3	CWHL 2007-1 A4 - CMO/RMBS	0		4	4.B FM	1,921,229	71.0829	1,868,983	2,629,299	1,921,229	0	0	101,754	0	6.000	8.150	MON	13,146	157,758	09/27/2018	03/25/2037
17309A-AA-7	CMALT 2006-A1 1A1 - CMO/RMBS			4	1.D FM	135,052	100.4071	156,313	155,679	132,270	0	2,663	0	0	5.750	9.338	MON	746	8,949	06/20/2011	04/25/2036
17309A-AD-1	CMALT 2006-A1 1A4 - CMO/RMBS	0		4	3.B FM	1,334,501	100.4071	1,372,235	1,366,671	1,337,659	0	1,026	0	0	5.750	5.931	MON	6,549	78,559	09/27/2018	04/25/2036
17309N-AG-6	CRMSI 2006-1 M1 - RMBS	0		4	1.A FM	10,098,831	100.7595	10,075,947	10,000,000	9,985,019	0	(29,896)	0	0	6.612	4.712	MON	55,100	494,509	09/27/2018	07/25/2036
20048J-AA-8	COMM 18HOME A - CMBS/CMO			4	1.A FE	3,492,759	108.2941	3,363,615	3,106,000	3,425,947	0	(47,951)	0	0	3.815	2.095	MON	9,875	120,142	08/06/2020	04/12/2033
225458-5R-5	CSFB 2005-9 2A1 - CMO/RMBS	0		4	4.B FM	934,104	70.8545	892,709	1,259,919	934,104	0	0	0	0	5.500	7.364	MON	5,775	69,140	09/27/2018	10/25/2035
225458-F7-8	CSFB 2005-7 2A4 - CMO/RMBS	0		4	3.B FM	1,424,975	65.8240	1,358,597	2,063,984	1,424,975	0	0	93,160	0	5.500	7.904	MON	9,460	114,097	09/27/2018	08/25/2035
31572L-AC-0	EFMT 212 A3 - CMO/RMBS			4	1.A	399,976	98.0408	392,144	399,981	399,976	0	0	0	0	1.291	1.291	MON	86	3,012	06/04/2021	06/25/2066
31574X-AC-2	EFMT 2021-1 A3 - CMO/RMBS	C		4	1.A	143,240	98.9681	141,662	143,139	143,238	0	(2)	0	0	1.106	1.102	MON	132	1,315	02/18/2021	02/25/2066
32028P-AF-2	FFML 2006-FF11 2A4 - RMBS	0		4	1.A FM	6,077,505	98.4066	6,996,609	7,109,895	6,294,374	0	566,118	0	0	0.582	5.970	MON	575	41,869	09/27/2018	08/25/2036
36186X-AB-3	GMACN 2005-BLIS A2 - CMBS/CMO			1	2.A FE	2,902,703	114.0312	3,192,874	2,800,000	2,891,291	0	(2,279)	0	0	5.254	5.007	MON	8,582	147,112	05/25/2016	07/10/2050
36188A-AA-3	GMACN 2008A CTF - RMBS			4	1.C FE	781,430	145.0218	1,133,788	781,805	781,956	0	449	0	0	7.260	7.417	MON	4,730	56,816	11/21/2008	04/10/2047

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
3622E8-AC-9	GSAA 2006-15 F3A - CMO/RMBS	0		4	1.D FM	2,873,216	46.0438	2,316,872	5,031,888	1,867,074	0	(238,793)	0	0	5.882	7.714	MON	24,667	88,524	09/27/2018	09/25/2036
362341-ST-7	GSAA 2005-12 AF5 - RMBS	0		4	1.D FM	6,916,644	84.0590	7,100,708	8,447,294	6,916,644	0	7,206	760,161	0	6.158	7.463	MON	43,352	387,382	09/27/2018	09/25/2035
36249B-AD-2	GSAA 2007-7 A4 - RMBS			4	1.A FM	116,651	99.5816	134,264	134,828	129,986	0	2,151	0	0	0.642	3.879	MON	12	876	01/17/2013	07/25/2037
44328B-AD-0	HASC 2006-HE2 2A2 - RMBS			4	1.D FM	154,820	37.6411	195,632	519,730	154,820	0	0	0	0	0.322	1.096	MON	23	2,988	10/28/2008	12/25/2036
45073D-AA-6	IXIS 2007-HE1 A1 - RMBS			4	1.D FM	147,950	32.6203	162,772	498,989	147,950	0	0	0	0	0.162	0.554	MON	11	4,532	05/15/2009	05/25/2037
45254N-JW-8	IMM 2004-6 2A - RMBS	0		4	1.A FM	2,681,273	110.6613	2,809,892	2,539,181	2,597,405	0	(4,816)	0	0	6.060	4.008	MON	12,823	108,352	09/27/2018	10/25/2034
45256V-AA-5	IMSA 2006-2 A11 - RMBS	0		4	1.A FM	2,254,901	94.2952	2,472,754	2,622,354	2,240,595	0	17,135	0	0	0.282	1.403	MON	103	12,261	09/27/2018	08/25/2036
46627M-AU-1	JPALT 2005-S1 2A9 - CMO/RMBS	0		4	4.B FM	1,840,039	88.5582	1,801,752	2,034,541	1,849,019	0	7,246	0	0	6.000	6.978	MON	10,173	122,072	09/27/2018	12/25/2035
53946J-AC-8	LNCR 2019-CRE2 AS - CMBS		C	2	1.A FE	5,332,000	100.0000	6,000,000	6,000,000	5,606,336	0	164,002	0	0	1.610	4.744	MON	4,561	97,561	04/14/2020	05/15/2036
55275R-AD-4	MABS 2006-NC3 A4 - RMBS	0		4	1.D FM	7,164,674	65.2576	7,077,644	10,845,706	7,164,674	0	176,008	108,030	0	0.262	0.402	MON	394	28,776	09/27/2018	10/25/2036
57643L-NW-2	MABS 2006-AB1 A3B - RMBS	0		4	2.B FM	1,916,474	76.5018	1,843,966	2,410,356	1,916,474	0	1,904	273,681	0	6.000	7.489	MON	12,052	82,659	09/27/2018	02/25/2036
59020U-AB-1	MLMI 2004-A1 2A1 - CMO/RMBS			4	1.A FM	41,290	103.0635	44,750	43,420	42,141	0	106	0	0	2.240	3.721	MON	81	1,016	12/16/2013	02/25/2034
61744C-MH-6	MSAC 2005-NC1 A2C - RMBS			4	1.A FM	60,354	99.9287	87,407	87,469	85,186	0	1,062	0	0	0.862	4.323	MON	10	763	09/25/2009	01/25/2035
61749H-AE-0	MSAC 2006-HE3 A2D - RMBS	0		4	1.A FM	7,340,804	97.3922	7,667,060	7,872,355	7,218,126	0	34,496	0	0	0.602	1.245	MON	658	47,948	09/27/2018	04/25/2036
67389M-AE-1	OAKS 2015-1 A5 - CMO/RMBS	C		4	1.A	22,949	100.8880	23,347	23,141	22,929	0	(1)	0	0	3.500	3.722	MON	67	810	11/25/2015	04/25/2046
74922L-AG-8	RALI 2006-QS16 A7 - CMO/RMBS	0		4	3.B FM	2,374,311	97.9225	2,617,507	2,673,039	2,403,073	0	9,511	0	0	6.000	7.054	MON	13,365	160,316	09/27/2018	11/25/2036
74929C-CG-9	RBSSP 2010-2 132 - CMO/RMBS	0		4	3.B FM	1,196,262	99.8383	1,206,152	1,208,106	1,197,109	0	270	0	0	5.750	5.803	MON	5,789	69,466	09/27/2018	04/26/2036
74929G-AF-4	RBSSP 2010-5 2A2 - CMO/RMBS	0		4	4.B FM	1,935,497	90.0304	2,104,513	2,337,557	1,935,497	0	4,240	124,986	0	6.000	7.193	MON	11,688	128,600	09/27/2018	09/28/2037
749580-AD-8	RFMSI 2007-S5 A4 - CMO/RMBS	0		4	3.B FM	1,657,718	98.8383	1,724,028	1,744,291	1,665,778	0	2,641	0	0	6.000	6.420	MON	8,721	104,657	09/27/2018	05/25/2037
74958A-AJ-3	RFMSI 2006-S7 A9 - CMO/RMBS	0		4	3.B FM	1,352,668	98.6663	1,387,877	1,406,637	1,357,689	0	1,649	0	0	6.500	6.830	MON	7,619	91,431	09/27/2018	08/25/2036
75114T-AC-5	RALI 2006-QS5 A3 - CMO/RMBS	0		4	3.B FM	1,159,944	98.2611	1,233,253	1,255,078	1,169,706	0	3,214	0	0	6.000	6.694	MON	6,275	75,305	09/27/2018	05/25/2036
75970N-AG-2	RAMC 2005-2 AV3 - RMBS			4	1.A FM	207,575	97.5054	238,027	244,116	221,473	0	1,658	0	0	0.472	3.646	MON	16	1,166	12/26/2013	08/25/2035
759950-CV-8	RAMC 2004-2 AF6 - RMBS	0		4	1.A FM	76,427	100.5809	77,734	77,285	75,550	0	(25)	0	0	5.896	5.259	MON	380	2,992	04/01/2017	07/25/2034
759950-FZ-6	RAMC 2005-4 A5 - RMBS	0		4	1.D FM	11,991,696	96.4668	13,987,692	14,500,000	11,697,180	0	371,913	0	0	6.066	5.987	MON	73,298	472,693	09/27/2018	02/25/2036
761136-AJ-9	RAST 2007-A1 A9 - CMO/RMBS			4	1.D FM	222,560	48.6677	148,175	304,463	128,956	0	(19,430)	0	0	5.750	6.618	MON	1,459	17,507	11/19/2014	03/25/2037
762009-AR-9	RFMSI 2007-S6 116 - CMO/RMBS	0		4	4.B FM	2,486,520	98.1988	2,585,731	2,633,160	2,500,118	0	4,461	0	0	6.000	6.477	MON	13,166	157,991	09/27/2018	06/25/2037
81377A-AD-4	SABR 2006-HE2 A2C - RMBS	0		4	2.B FM	7,512,565	55.6642	7,424,893	13,338,718	7,912,193	0	244,033	0	0	0.252	3.927	MON	467	54,273	09/27/2018	07/25/2036
81745C-AA-1	SEMT 2013-7 A1 - CMO/RMBS			4	1.A	0	100.7575	0	0	0	0	0	0	0	2.500	2.649	MON	0	0	05/16/2013	06/25/2043
81746Q-AG-6	SEMT 182 A7 - CMO/RMBS	0		4	1.A	575,296	100.8838	581,790	576,693	575,316	0	4	0	0	3.500	3.527	MON	1,682	20,137	01/16/2018	02/25/2048
83611X-AC-8	SVHE 2006-EQ2 A3 - RMBS	0		4	1.D FM	9,064,235	86.6636	10,036,576	11,581,079	9,512,343	0	137,214	0	0	0.262	1.601	MON	421	30,727	09/27/2018	01/25/2037
86359B-LE-9	SARM 2004-1 4A1 - CMO/RMBS			4	1.A FM	54,634	100.5002	57,139	56,855	54,910	0	(122)	0	0	2.617	3.959	MON	124	1,476	12/16/2013	03/25/2034
86359B-UF-6	SASC 2004-11XS A5B - RMBS	0		4	1.A FM	493,042	102.9104	507,265	492,919	488,631	0	(1,830)	0	0	6.750	5.169	MON	2,773	24,983	09/27/2018	06/25/2034
86359B-XK-2	SASC 2004-16XS A3B - RMBS			4	1.A FM	457,803	102.0770	528,322	517,572	457,803	0	0	0	0	6.410	7.129	MON	2,765	25,915	09/25/2012	08/25/2034
89172P-AE-9	TPMT 2016-2 B1 - CMO/RMBS	C		4	1.A	267,822	104.1845	260,461	250,000	264,156	0	(3,559)	0	0	3.051	1.887	MON	636	8,611	12/08/2020	08/25/2055
89176L-AB-0	TPMT 2018-6 A1B - RMBS			4	1.A	1,003,203	103.9100	1,039,100	1,000,000	1,000,710	0	(607)	0	0	3.750	3.665	MON	3,125	37,500	05/06/2019	03/25/2058
92537K-AB-0	VERUS 194 A2 - CMO/RMBS	C		4	1.A	184,193	100.9515	185,950	184,197	184,122	0	(111)	0	0	2.846	2.815	MON	437	5,242	10/22/2019	10/25/2059
933637-AJ-9	WAMU 2006-AR18 3A3 - CMO/RMBS			4	1.D FM	86,850	95.9407	173,593	180,938	116,889	0	4,267	0	0	2.976	14.156	MON	449	5,424	12/08/2006	01/25/2037
93934F-DF-6	WMALT 2005-8 3C1 - CMO/RMBS			4	1.D FM	239,800	81.6492	251,306	307,787	172,761	0	(1,214)	0	0	6.000	12.070	MON	1,539	18,454	11/19/2014	10/25/2035
93935E-AC-8	WMALT 2006-8 A3A - RMBS			4	1.D FM	214,859	55.5693	197,399	355,231	214,859	0	0	0	0	5.764	9.450	MON	1,706	8,714	01/16/2014	10/25/2036
93935H-AH-0	WMALT 2006-7 A5 - RMBS			4	1.D FM	335,711	39.5362	228,348	577,567	168,200	0	(19,959)	0	0	6.422	8.933	MON	3,091	10,038	11/19/2014	09/25/2036
976520-AC-3	WIN 142 A3 - CMO/RMBS			4	1.A	38,148	100.8730	37,959	37,631	39,688	0	1,145	0	0	3.500	2.727	MON	110	1,316	10/08/2014	09/20/2044
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						193,278,556	XXX	203,300,188	228,926,257	193,195,228	0	2,021,132	2,981,395	0	XXX	XXX	XXX	816,073	7,190,316	XXX	XXX
00180U-AE-5	AMSR 21SFR3 E1 - CMBS	C		4	1.G FE	688,995	97.6115	672,543	689,000	689,438	0	442	0	0	2.327	2.359	MON	891	3,162	09/10/2021	09/10/2040
05491U-BE-7	BBCMS 2018-C2 XA - CMBS	0		3	1.A FE	1,062,765	4.5849	816,181	0	739,973	0	(110,905)	0	0	0.764	4.736	MON	11,327	149,157	12/06/2018	12/15/2051
05525B-AA-8	BAMLL 2013-WBRK A - CMBS			4	1.A	102,031	103.8746	103,875	100,000	100,526	0	(189)	0	0	3.534	3.404	MON	295	3,583	05/21/2013	03/12/2037
05525M-AE-6	BAMLL 2014-520M B - CMBS			4	1.A	3,040,686	113.0537	3,391,610	3,000,000	3,029,012	0	(1,714)	0	0	4.214	4.208	MON	7,023	128,173	08/01/2014	08/16/2046
055731-AJ-2	BSPDF 2021-FL1 D - CMBS	C	C	4	2.B FE	100,000	99.9999	100,000	100,000	100,000	0	0	0	0	2.860	2.923	MON	135	481	10/06/2021	10/15/2036
056054-AJ-8	BX 19XL F - CMBS			4	1.A	11,546,719	99.4377	11,833,090	11,900,000	11,650,386	0	57,314	0	0	2.110	2.885	MON	11,856	253,843	04/22/2020	10/15/2036
056059-AN-8	BX 18IND E - CMBS			4	1.A	353,042	99.9999	353,263	353,263	350,676	0	103	0	0	1.810	2.747	MON	302	6,461	02/05/2019	11/15/2035
056059-AN-8	BX 18IND E - CMBS	0		4	1.A	1,641,109	99.9999	1,641,108	1,641,109	1,641,109	0	0	0	0	1.810	1.809	MON	1,403	30,015	10/22/2018	11/15/2035
056059-AQ-1	BX 18IND F - CMBS			4	1.A	7,000,000	99.9397	6,995,779	7,000,000	7,000,000	0	0	0	0	1.910	1.918	MON	6,313	135,125	10/22/2018	11/15/2035
056083-AL-2	BXP 2017-GM D - CMBS			4	1.A	14,199,316	101.9232	15,288,485	15,000,000	14,480,995	0	80,589	0	0	3.425	4.197	MON	42,810	520,855	04/10/2018	06/15/2039

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
05609V-AN-5	BX 21VOLT E - CMBS	C		4	1.G FE	1,484,000	99.1170	1,470,896	1,484,000	1,484,000	0	0	0	0	2.110	2.113	MON	1,478	6,630	09/15/2021	09/15/2036
06054A-BC-2	BACM 2015-UBS7 B - CMBS	C		4	1.A	776,389	102.5975	718,183	700,000	745,184	0	(8,386)	0	0	4.358	3.334	MON	2,542	30,945	08/18/2016	09/17/2048
06054M-AJ-2	BACM 2016-UBS10 B - CMBS	C		4	1.D FE	1,029,929	104.4637	1,044,637	1,000,000	1,012,388	0	(4,428)	0	0	3.790	3.472	MON	3,158	37,900	05/20/2016	07/16/2049
065403-BF-3	BANK 2019-BNK17 AS - CMBS	C		4	1.A	1,287,398	109.4339	1,367,924	1,250,000	1,277,922	0	(3,565)	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.A	1,029,953	111.8144	1,118,145	1,000,000	1,022,031	0	(2,871)	0	0	4.267	3.913	MON	3,556	42,670	02/01/2019	02/16/2052
06540D-BV-6	BANK 2021-BNK36 C - CMBS	C		4	1.G FE	1,414,030	101.8941	1,400,025	1,374,000	1,413,125	0	(905)	0	0	3.201	2.879	MON	3,665	7,452	09/24/2021	09/17/2064
06540R-AK-0	BANK 2017-BNK9 C - CMBS	C		4	3.B	759,954	103.9420	779,565	750,000	757,019	0	(1,547)	0	0	4.216	4.170	MON	2,635	32,076	12/05/2017	11/18/2054
06541K-BD-9	BANK 2018-BNK12 AS - CMBS	C		4	1.A	623,149	111.2631	673,142	605,000	617,946	0	(2,377)	0	0	4.355	4.102	MON	2,196	26,687	05/15/2018	05/17/2061
08162Q-BC-2	BMARK 2019G3 BXB - CMBS			4	1.A	13,135,339	101.0351	13,892,329	13,750,000	13,255,254	0	89,809	0	0	3.536	4.464	MON	41,871	492,995	05/22/2020	09/17/2048
08162Q-BL-2	BMARK 2019G3 33B - CMBS			4	1.A	10,487,047	101.4036	11,298,395	11,142,000	10,562,202	0	57,318	0	0	3.230	3.939	MON	29,990	353,105	05/22/2020	09/17/2048
08162T-BC-6	BMARK 2018-B7 XA - CMBS	0		3	1.A FE	740,701	2.3367	513,190	0	510,758	0	(77,104)	0	0	0.435	2.231	MON	7,961	110,967	11/09/2018	05/16/2053
08162T-BC-6	BMARK 2018-B7 XA - CMBS			3	1.A FE	246,900	2.3367	171,063	0	170,253	0	(25,701)	0	0	0.435	2.231	MON	2,654	36,989	11/09/2018	05/16/2053
08162T-BD-4	BMARK 2018-B7 AM - CMBS			4	1.A	2,059,881	114.6866	2,293,732	2,000,000	2,042,935	0	(5,744)	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.A	257,495	110.2104	275,526	250,000	255,606	0	(716)	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	91.0729	5,236,694	5,750,000	5,467,580	0	41,650	0	0	3.067	3.756	MON	10,286	173,010	12/13/2019	12/10/2039
12512J-AX-2	CD 2018-CD7 XA - CMBS	0		3	1.A FE	1,085,636	3.8374	755,909	0	720,381	0	(114,138)	0	0	0.667	3.281	MON	10,945	145,876	08/03/2018	08/17/2051
12515A-BF-6	CD 2016-CD2 XA - CMBS			3	1.A FE	515,804	2.2680	312,283	0	324,366	0	(119,013)	0	0	0.565	2.061	MON	6,478	111,763	02/14/2019	11/15/2049
12515G-AG-2	CD 2017-CD3 B - CMBS	C		4	1.D	514,971	104.9925	524,962	500,000	508,936	0	(1,559)	0	0	3.984	3.673	MON	1,660	19,920	01/27/2017	02/11/2050
12515G-AH-0	CD 2017-CD3 C - CMBS	C		4	3.B	565,893	101.2148	556,682	550,000	558,907	0	(1,563)	0	0	4.555	4.303	MON	2,088	25,402	01/27/2017	02/11/2050
12515G-AH-0	CD 2017-CD3 C - CMBS	0		4	3.B	4,188,574	101.2148	4,301,631	4,250,000	4,209,884	0	6,996	0	0	4.555	4.884	MON	16,131	196,292	11/06/2018	02/11/2050
12531W-BH-4	CFCRE 2016-C3 C - CMBS	C		4	1.D	279,992	102.3028	306,908	300,000	286,437	0	934	0	0	4.754	5.555	MON	1,188	14,460	01/22/2016	01/10/2048
12531W-BH-4	CFCRE 2016-C3 C - CMBS	0		4	1.D	1,012,813	102.3028	1,023,028	1,000,000	1,012,084	0	442	0	0	4.754	4.791	MON	3,961	48,200	02/27/2018	01/10/2048
12532A-BA-6	CFCRE 2016-C6 AM - CMBS			4	1.A	180,248	104.7900	183,382	175,000	177,691	0	(1,086)	0	0	3.502	3.162	MON	511	6,129	11/01/2016	11/15/2049
12591U-AL-7	COMM 2014-UBS2 C - CMBS	C		4	1.A	1,424,038	102.2683	1,395,963	1,365,000	1,378,673	0	(6,122)	0	0	4.971	4.531	MON	5,655	68,771	06/12/2014	03/12/2047
12592G-BF-9	COMM 2014-CCRE19 AM - CMBS	C		4	1.A FE	1,044,922	105.5225	1,055,225	1,000,000	1,014,002	0	(5,407)	0	0	4.080	3.502	MON	3,400	40,800	09/25/2015	08/12/2047
12592K-BH-6	COMM 2014-UBS5 C - CMBS	C		4	2.B	730,475	102.0305	739,721	725,000	730,756	0	846	0	0	4.613	4.688	MON	2,787	33,847	09/09/2014	09/12/2047
12592L-BP-6	COMM 2014-CCRE20 C - CMBS	C		4	2.B	1,012,464	101.4703	1,014,703	1,000,000	1,008,380	0	3,415	0	0	4.491	4.496	MON	3,743	45,680	10/22/2014	11/12/2047
12592M-BQ-2	COMM 2014-LC17 C - CMBS	0		4	1.D	4,517,250	104.6084	4,770,142	4,560,000	4,536,059	0	7,211	0	0	4.558	4.835	MON	17,320	210,903	10/29/2018	10/11/2047
12592T-AN-5	COMM 2015-3BP E - CMBS	C		2	1.A	237,715	100.6984	251,746	250,000	243,942	0	1,734	0	0	3.238	4.123	MON	675	8,208	03/01/2018	02/12/2035
12592T-AN-5	COMM 2015-3BP E - CMBS	0		2	1.A	6,635,097	100.6984	7,026,733	6,978,000	6,808,922	0	48,409	0	0	3.238	4.123	MON	18,831	229,114	03/01/2018	02/12/2035
12592X-BJ-4	COMM 2015-CCRE22 C - CMBS	C		4	1.A	1,018,963	103.7303	1,037,303	1,000,000	1,007,709	0	(2,080)	0	0	4.106	3.989	MON	3,421	41,633	03/18/2015	03/12/2048
12593A-BE-4	COMM 2015-CCRE23 C - CMBS	C		4	2.B	1,040,735	104.3328	1,095,495	1,050,000	1,045,591	0	851	0	0	4.286	4.464	MON	3,750	45,670	05/06/2015	05/12/2048
12594M-BE-7	COMM 2016-COR1 B - CMBS	0		4	1.A	4,842,188	105.5519	5,277,593	5,000,000	4,897,688	0	(2,217)	0	0	3.897	4.397	MON	16,238	194,850	10/25/2018	10/13/2049
12595F-AL-6	CSAIL 2017-CX9 C - CMBS	0		4	2.B	4,573,089	100.2247	4,510,110	4,500,000	4,536,346	0	(6,025)	0	0	4.143	3.998	MON	15,535	189,162	09/19/2017	09/16/2050
12595F-AL-6	CSAIL 2017-CX9 C - CMBS			4	2.B	1,727,611	100.2247	1,703,819	1,700,000	1,581,573	0	15,253	0	0	4.143	5.563	MON	5,869	71,461	09/19/2017	09/16/2050
12598G-AG-2	COMM 21LBA D - CMBS			4	1.A	7,500,000	98.4942	7,387,067	7,500,000	7,500,000	0	0	0	0	1.560	1.556	MON	5,524	87,839	03/03/2021	03/15/2038
12623S-AF-7	COMM 2012-CCRE5 XA - CMBS			3	1.A FE	2,132,903	0.8484	217,701	0	342,342	0	(392,792)	0	0	1.495	(52,669)	MON	31,959	411,754	09/15/2015	12/12/2045
12625K-AN-5	COMM 2013-CCRE8 C - CMBS			4	1.A	93,656	101.8947	101,895	100,000	99,082	0	691	0	0	3.928	4.640	MON	327	3,991	02/21/2014	06/12/2046
12626B-AQ-7	COMM 2013-CCRE10 B - CMBS			4	1.A	1,010,103	104.4651	1,044,651	1,000,000	1,001,601	0	(1,013)	0	0	4.900	4.837	MON	4,083	49,329	08/01/2013	08/10/2046
12626L-BP-6	COMM 2013-CCRE11 B - CMBS	C		4	1.A	2,059,830	105.1245	2,102,491	2,000,000	2,010,063	0	(6,041)	0	0	5.111	4.856	MON	8,519	103,614	10/02/2013	08/12/2050
126281-BB-9	CSAIL 2015-C1 XA - CMBS	C		3	1.A FE	153,141	2.0381	52,055	0	57,792	0	(14,841)	0	0	0.822	1.641	MON	1,751	22,818	02/29/2016	04/15/2050
126281-BB-9	CSAIL 2015-C1 XA - CMBS			3	1.A FE	280,593	2.0381	95,435	0	105,578	0	(27,426)	0	0	0.822	1.884	MON	3,209	41,833	02/29/2016	04/15/2050
12629N-AL-9	COMM 2015-DC1 C - CMBS	C		4	3.B	969,002	100.1957	951,859	950,000	956,326	0	(2,365)	0	0	4.306	4.183	MON	3,409	41,487	02/24/2015	02/12/2048
12630D-BD-5	COMM 2014-CCRE14 C - CMBS	C		4	1.A	2,579,297	102.8795	2,571,988	2,500,000	2,529,275	0	(12,257)	0	0	4.605	4.351	MON	9,593	116,843	06/12/2014	02/12/2047
12636M-AK-4	CSAIL 2016-C6 B - CMBS	C		4	1.A	514,996	105.2512	526,256	500,000	506,757	0	(1,581)	0	0	3.924	3.572	MON	1,635	19,620	05/17/2016	01/15/2049
12636M-AK-4	CSAIL 2016-C6 B - CMBS	0		4	1.A	6,799,004	105.2512	7,367,581	7,000,000	6,872,411	0	24,139	0	0	3.924	4.391	MON	22,889	274,673	11/01/2018	01/15/2049
12636M-AL-2	CSAIL 2016-C6 C - CMBS	0		4	2.B	2,528,023	103.9212	2,629,206	2,530,000	2,528,939	0	(3,031)	0	0	4.921	4.999	MON	10,375	126,596	11/08/2018	01/15/2049
14069B-AA-2	CPMRK 2007A A1 - CMBS/RMBS			4	2.A	817,392	115.0200	981,313	853,167	819,576	0	663	0	0	5.746	6.194	MON	2,860	49,067	02/11/2015	02/10/2052
17320Q-AG-4	CGCMT 2013-375P B - CMBS	C		4	1.A	243,242	101.7641	254,410	250,000	249,252	0	879	0	0	3.518	3.975	MON	733	8,916	02/28/2014	05/11/2035
17321J-AJ-3	CGCMT 2013-GC15 XA - CMBS			3	1.A FE	562,069	1.1769	100,502	0	110,024	0	(70,585)	0	0	0.823	6.597	MON	5,857	78,460	01/20/2015	09/12/2046
17322V-AX-4	CGCMT 2014-GC23 C - CMBS	C		4	1.D	1,416,172	104.0154	1,430,212	1,375,000	1,385,170	0	(4,230)	0	0	4.429	4.167	MON	5,074	61,769	07/17/2014	07/10/2047
17323V-BF-1	CGCMT 2015-GC29 XA - CMBS	C		3	1.A FE	188,987	2.8375	63,963	0	70,593	0	(19,916)	0	0	1.022	3.676	MON	1,920	27,762	04/06/2015	04/10/2048
17324K-AV-0	CGCMT 2015-GC35 XA - CMBS	C		3	1.A FE	254,355	2.4178	101,170	0	98,209	0	(27,348)	0	0	0.723	5.176	MON	2,521	35,837	12/01/2015	11/13/2048

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
17324T-AM-1	CGCMT 2016-GC36 C - CMBS	C		4	1.G FE	229,861	102.0794	255,198	250,000	240,222	0	1,919	0	0	4.750	5.958	MON	990	12,043	02/03/2016	02/12/2049
17326F-AK-3	CGCMT 2017-C4 C - CMBS	C		4	3.B	987,732	101.4142	993,859	980,000	982,514	0	(1,163)	0	0	4.200	4.153	MON	3,430	41,775	10/19/2017	10/17/2050
17327G-AU-8	CGCMT 2018-C6 XA - CMBS	0		3	1.A FE	791,734	4.6828	599,589	0	543,181	0	(86,892)	0	0	0.775	3.765	MON	8,265	108,993	11/20/2018	11/10/2051
17327G-AU-8	CGCMT 2018-C6 XA - CMBS			3	1.A FE	243,611	4.6828	184,489	0	167,096	0	(26,707)	0	0	0.775	3.772	MON	2,543	33,536	11/20/2018	11/10/2051
200474-AE-4	COMM 2015-LC19 D - CMBS	0		4	3.B	8,738,014	96.0097	9,778,590	10,185,000	9,416,215	0	228,917	0	0	2.867	5.621	MON	24,334	292,004	10/16/2018	02/12/2048
200474-BH-6	COMM 2015-LC19 C - CMBS	C		4	1.A	1,069,004	104.0486	1,040,486	1,000,000	1,025,854	0	(8,325)	0	0	4.231	3.368	MON	3,526	42,926	08/18/2016	02/12/2048
20048E-BC-4	COMM 2013-LC6 C - CMBS			4	1.D	236,932	101.8869	249,623	245,000	244,089	0	911	0	0	4.242	4.551	MON	866	10,393	02/21/2014	01/12/2046
22945D-AL-7	CSAIL 2019-C15 XA - CMBS			3	1.A FE	915,203	5.7599	673,847	0	653,063	0	(108,800)	0	0	1.035	3.015	MON	10,088	136,759	03/01/2019	03/15/2052
23306G-AE-7	DBGS 2018-BIOD C - CMBS			4	1.A	3,085,097	99.8103	3,347,004	3,353,366	3,174,272	0	53,887	0	0	1.060	2.856	MON	1,678	35,832	04/17/2020	05/15/2035
23312J-AJ-2	DBJPM 2017-C6 B - CMBS	C		4	1.A	720,967	105.7819	740,473	700,000	713,180	0	(2,331)	0	0	3.792	3.482	MON	2,212	26,544	06/14/2017	06/10/2050
23312J-AK-9	DBJPM 2017-C6 C - CMBS	0		4	1.D	3,813,125	103.5239	4,140,956	4,000,000	3,876,664	0	25,011	0	0	4.174	4.917	MON	13,913	166,960	11/13/2018	06/10/2050
23312V-AJ-5	DBJPM 2016-C3 B - CMBS			4	1.A	514,966	100.5792	502,896	500,000	507,221	0	(1,525)	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.A	1,857,813	100.5792	2,011,584	2,000,000	1,909,489	0	17,059	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	1,995,181	97.8564	1,957,128	2,000,000	1,994,610	0	(633)	0	0	3.484	3.580	MON	5,806	70,956	08/18/2016	08/12/2049
23312V-AK-2	DBJPM 2016-C3 C - CMBS	0		4	1.D	4,628,906	97.8564	4,892,819	5,000,000	4,758,624	0	43,218	0	0	3.484	4.702	MON	14,515	177,389	11/01/2018	08/12/2049
23345L-AJ-8	DOLP 21NYC D - CMBS			4	1.A	7,877,629	99.7876	7,973,026	7,990,000	7,883,692	0	6,063	0	0	3.704	3.893	MON	24,661	197,288	04/13/2021	05/10/2041
23345L-AL-3	DOLP 21NYC E - CMBS			4	2.B	1,964,141	95.9901	1,919,803	2,000,000	1,964,509	0	369	0	0	3.704	3.951	MON	6,173	6,173	11/15/2021	05/10/2041
30262S-AR-9	FREMF 2015-K42 B - CMBS	C		4	1.A	257,013	105.6418	264,104	250,000	251,874	0	(787)	0	0	3.849	3.566	MON	802	9,762	01/16/2015	01/27/2048
30286X-AN-9	FREMF 2015-K43 B - CMBS	C		4	1.A	100,522	105.6497	105,650	100,000	99,988	0	(81)	0	0	3.731	3.723	MON	311	3,785	02/19/2015	02/25/2048
30291J-AJ-2	FREMF 2013-K29 B - CMBS	C		4	1.A	281,203	102.9649	308,895	300,000	297,403	0	2,083	0	0	3.471	4.085	MON	868	10,577	03/21/2014	05/25/2046
30292G-AN-8	FREMF 2014-K39 B - CMBS	C		4	1.A	265,527	105.9830	264,957	250,000	254,089	0	(1,810)	0	0	4.152	3.428	MON	865	10,519	01/16/2015	08/26/2047
302947-AE-6	FREMF 2016-K60 B - CMBS	0		4	1.A	5,162,162	106.0425	5,832,337	5,500,000	5,273,953	0	36,944	0	0	3.536	4.430	MON	16,205	197,242	09/27/2018	12/25/2049
30323C-AJ-9	FSRIA 21FL3 D - CMBS			2	2.B FE	450,000	99.8958	449,531	450,000	450,000	0	0	0	0	2.607	2.616	MON	522	1,358	10/21/2021	11/16/2036
36186Y-AF-2	GMACN 2007A CTF - CMBS/RMBS			4	2.A	515,540	119.2900	557,081	466,997	513,511	0	(1,025)	0	0	6.107	5.310	MON	1,664	28,520	08/12/2019	08/10/2052
36191Y-AE-8	GSMS 2011-GC5 AS - CMBS	C		4	1.A FM	1,707,503	100.4016	1,547,559	1,541,369	1,541,369	0	(11,079)	0	0	5.209	0.000	MON	6,691	80,128	02/14/2014	08/12/2044
36191Y-AG-3	GSMS 2011-GC5 B - CMBS	C		4	1.A FM	1,855,999	100.1408	1,702,394	1,700,000	1,700,000	0	(9,864)	0	0	5.302	0.000	MON	7,511	90,299	02/14/2014	08/12/2044
36192Q-AA-2	GSMS 2012-TMSQ A - CMBS			4	1.A FM	484,531	101.0142	505,071	500,000	497,809	0	1,845	0	0	3.007	3.424	MON	1,253	15,035	06/03/2013	12/12/2030
36198F-AP-7	GSMS 2013-GCJ14 B - CMBS			4	1.A	2,035,145	104.0322	2,080,645	2,000,000	2,007,551	0	(4,584)	0	0	4.738	4.620	MON	7,896	96,129	08/14/2013	08/10/2046
36250P-AJ-4	GSMS 2015-GC32 B - CMBS	0		4	1.D	2,021,875	106.7361	2,134,723	2,000,000	2,011,088	0	(3,611)	0	0	4.412	4.295	MON	7,353	89,409	10/29/2018	07/10/2048
36250P-AL-9	GSMS 2015-GC32 C - CMBS	C		4	3.B	135,430	103.9738	129,967	125,000	129,422	0	(1,212)	0	0	4.422	3.395	MON	461	5,601	08/18/2016	07/10/2048
36250S-AL-3	GSMS 2018-GS10 C - CMBS			4	3.B	97,484	108.6320	105,373	97,000	97,446	0	(6)	0	0	4.409	4.478	MON	356	4,337	07/18/2018	07/12/2051
36250S-AM-1	GSMS 2018-GS10 D - CMBS	0		4	4.B	4,070,313	92.9388	4,646,942	5,000,000	4,318,959	0	84,086	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	1.A	684,929	106.7674	710,004	665,000	673,093	0	(2,121)	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.A	4,682,473	104.1302	5,206,510	5,000,000	4,799,996	0	37,577	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	2.B	1,395,572	102.3526	1,386,878	1,355,000	1,375,105	0	(4,152)	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	1.D	190,535	103.9212	192,254	185,000	188,833	0	(504)	0	0	3.859	3.522	MON	595	7,097	11/16/2016	11/15/2049
36252H-AJ-0	GSMS 2017-GS5 B - CMBS	C		4	1.D	544,848	106.5584	563,694	529,000	538,625	0	(1,680)	0	0	4.047	3.735	MON	1,784	21,409	03/07/2017	03/11/2050
36252S-AZ-0	GSMS 2019-GC38 AS - CMBS			4	1.A	1,544,880	110.6137	1,659,206	1,500,000	1,533,225	0	(4,247)	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.A	772,454	104.5194	783,896	750,000	760,242	0	(2,389)	0	0	3.759	3.413	MON	2,349	28,193	05/18/2016	05/12/2049
36252T-AY-1	GSMS 2016-GS2 C - CMBS	C		4	1.D	292,751	106.3811	303,186	285,000	289,551	0	(1,069)	0	0	4.705	4.366	MON	1,118	13,601	05/17/2016	05/12/2049
36255N-AX-3	GSMS 2018-GS9 AS - CMBS	C		4	1.A	468,628	110.2855	501,799	455,000	464,558	0	(1,729)	0	0	4.141	3.831	MON	1,570	18,842	03/15/2018	03/10/2051
36262M-AE-8	GSMS 21IP C - CMBS	C		4,5	1.G FE	1,050,000	99.8468	1,048,391	1,050,000	1,050,000	0	0	0	0	1.650	2.485	MON	1,444	2,919	09/29/2021	10/15/2036
38011X-AA-2	GMACN 2003A CTF - CMBS/RMBS			4	1.C	795,419	114.4040	830,542	725,972	779,120	0	(3,065)	0	0	6.285	5.214	MON	3,802	45,761	07/22/2016	09/10/2036
38012D-AB-3	GMAC COMMERICAL MILIARTY HSG TR XIX - CM			1	2.B FE	1,191,301	106.7200	1,188,444	1,113,610	1,182,128	0	(1,714)	0	0	5.466	4.919	MON	3,550	60,928	05/20/2016	05/10/2050
38013A-AB-8	GMACN 2011-DRUM A - CMBS	C		4	2.A FE	111,996	103.8303	116,294	112,004	111,999	0	0	0	0	5.587	5.653	MON	365	6,258	08/25/2011	05/10/2050
38013A-AB-8	GMACN 2011-DRUM A - CMBS			4	2.A FE	830,638	103.8303	862,517	830,698	830,659	0	3	0	0	5.587	5.653	MON	2,707	46,452	08/25/2011	05/10/2050
38406J-AJ-7	GRACE 20GRCE D - CMBS			4	1.A	964,492	95.2055	952,055	1,000,000	966,634	0	2,142	0	0	2.680	3.159	MON	2,233	18,164	04/20/2021	11/04/2042
38406J-AL-2	GRACE 20GRCE E - CMBS			4	1.A	10,777,924	89.2684	10,712,212	12,000,000	10,892,821	0	102,545	0	0	2.680	3.968	MON	26,799	326,055	11/10/2020	11/04/2042
44421G-AL-7	HY 2019-30HY E - CMBS			4	2.B FE	5,613,540	99.6775	5,799,239	5,818,000	5,564,189	0	5,185	0	0	3.443	3.298	MON	16,693	203,103	06/24/2019	07/12/2039
44421M-AJ-9	HY 2019-55HY D - CMBS			4	1.A	4,407,813	98.2361	4,911,803	5,000,000	4,494,729	0	51,538	0	0	2.943	4.532	MON	12,262	149,184	04/08/2020	12/10/2041
44421M-AL-4	HY 2019-55HY E - CMBS			4	1.A	3,941,046	96.2076	4,023,401	4,182,000	3,977,182	0	21,883	0	0	2.943	3.727	MON	10,256	124,777	12/02/2019	12/10/2041
44965L-AN-4	ILPT 2019-SURF HRR - CMBS			4	1.E FE	20,596,936	69.5720	15,792,844	22,700,000	21,073,889	0	179,594	0	0	4.294	5.625	MON	81,224	988,230	03/01/2019	02/13/2041
44974A-AY-3	IMTT 2017-APTS BFX - CMBS			4	1.A	1,103,906	102.9798	1,158,523	1,125,000	1,111,073	0	5,314	0	0	3.497	4.113	MON	3,278	39,883	04/15/2020	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
45378Y-AQ-7	IPT 2018-INDP D - CMBS			4	1.A	10,599,875	102.4237	10,856,914	10,600,000	10,594,649	0	(1,584)	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.A	933,594	102.0118	1,020,118	1,000,000	988,156	0	7,872	0	0	3.173	4.102	MON	1,851	32,172	01/10/2014	05/15/2048
46590M-AX-8	JPMCC 2016-JP2 C - CMBS	C		4	3.B	699,990	97.8399	733,800	750,000	717,042	0	6,082	0	0	3.773	4.918	MON	2,358	28,849	12/18/2018	08/17/2049
46639N-AV-3	JPMBB 2013-C12 B - CMBS	C		4	1.A	1,246,901	102.8985	1,286,231	1,250,000	1,248,011	0	230	0	0	4.098	4.200	MON	4,269	51,953	06/14/2013	07/17/2045
46639Y-AW-7	JPMCC 2013-LC11 C - CMBS	C		4	2.B	989,531	98.1471	981,471	1,000,000	996,902	0	1,139	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.A	1,544,991	104.8325	1,572,487	1,500,000	1,507,298	0	(5,333)	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.A	778,535	104.8325	786,244	750,000	755,097	0	(3,432)	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	3.B	1,570,613	101.7234	1,563,895	1,537,400	1,544,284	0	(3,345)	0	0	4.642	4.487	MON	5,947	72,463	12/21/2018	08/16/2047
46643G-AL-4	JPMBB 2014-C24 C - CMBS	C		4	1.D	256,287	96.6757	241,689	250,000	251,567	0	(431)	0	0	4.385	4.175	MON	914	11,113	10/09/2014	11/18/2047
46645L-BE-6	JPMBB 2016-C1 B - CMBS	D		4	1.A	11,387,674	107.7441	11,851,847	11,000,000	11,214,954	0	(54,647)	0	0	4.732	4.231	MON	43,378	527,152	10/25/2018	03/17/2049
46645U-AY-3	JPMCC 2016-JP4 B - CMBS	C		4	1.A	949,656	105.2227	970,153	922,000	937,982	0	(2,847)	0	0	4.053	3.735	MON	3,114	37,365	12/05/2016	12/17/2049
46648K-BA-3	JPMDB 2017-C7 C - CMBS	C		4	2.B	594,358	105.7254	650,211	615,000	599,761	0	2,223	0	0	4.163	4.722	MON	2,133	25,984	12/19/2018	10/17/2050
46651E-AN-4	JPMCC 19OSB E - CMBS			4	1.A	6,348,627	102.1298	6,536,307	6,400,000	6,358,997	0	4,522	0	0	3.783	3.963	MON	20,175	245,462	05/29/2019	06/07/2039
46654B-AG-2	JPMCC 211MEM C - CMBS	C		4	1.G FE	1,936,175	97.8143	1,894,662	1,937,000	1,936,077	0	(99)	0	0	2.742	2.732	MON	4,426	8,709	09/27/2021	10/09/2042
482598-AN-9	KNDL 2019-KNSQ E - CMBS			2	1.A	1,850,000	99.8802	1,997,604	2,000,000	1,996,530	0	82,154	0	0	1.910	6.471	MON	1,804	38,607	04/06/2020	05/15/2036
49836M-AA-6	KREIGN I NTS - CMBS			4	1.D Z	27,740,620	100.2538	27,820,431	27,750,000	27,740,994	0	(2,285)	0	0	5.000	5.001	MN	119,479	1,387,500	03/26/2020	05/30/2049
49836M-AA-6	KREIGN I NTS - CMBS	C		4	1.D Z	500,000	100.2538	501,269	500,000	500,000	0	0	0	0	5.000	4.999	MN	2,153	25,000	04/25/2019	05/30/2049
50202K-AJ-5	LCCM 2021-FL2 D - CMBS	C		2	2.B FE	100,000	99.7451	99,745	100,000	100,000	0	0	0	0	3.010	3.076	MON	159	1,288	07/01/2021	12/15/2038
50219Q-AC-8	LNSTR 2016-4 A2 - CMBS			2	1.A	414,225	101.1026	431,810	427,100	424,609	0	1,946	0	0	2.579	3.172	MON	918	11,015	01/24/2017	03/12/2049
52521G-AD-7	LBSBC 2007-1 2A3 - CMBS	D		4	2.C FE	228,359	100.5950	232,048	230,675	228,679	0	(178)	0	0	5.620	5.762	MON	1,080	12,964	04/01/2017	03/25/2037
53948H-AG-1	LNCR 21CRE6 C - CMBS			4	1.G FE	1,500,000	99.7298	1,495,947	1,500,000	1,500,000	0	0	0	0	2.410	2.582	MON	3,000	4,078	10/27/2021	11/15/2038
53948H-AJ-5	LNCR 21CRE6 D - CMBS			4	2.B FE	250,000	99.7333	249,333	250,000	250,000	0	0	0	0	2.960	2.972	MON	349	836	10/27/2021	11/15/2038
55316P-AL-1	MKT 2020-525M E - CMBS			4	1.D	11,767,781	93.0667	15,076,812	16,200,000	12,335,073	0	345,533	0	0	2.941	6.919	MON	39,698	482,994	03/19/2020	02/12/2040
61691G-AW-0	MSBAM 2016-C32 B - CMBS	C		4	1.A	1,029,969	103.2681	1,032,681	1,000,000	1,015,536	0	(3,090)	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.A FM	995,156	101.1162	1,011,162	1,000,000	997,720	0	198	0	0	4.536	4.621	MON	3,780	45,360	02/21/2014	11/17/2045
61762T-AK-2	MSBAM 2013-C11 C - CMBS			4	6.	143,200	15.0000	300,000	2,000,000	143,200	816,146	0	938,000	0	4.351	59.155	MON	7,252	67,844	08/06/2014	08/17/2046
61762X-AX-5	MSBAM 2013-C12 B - CMBS			4	1.D	509,125	102.9960	514,980	500,000	501,081	0	(964)	0	0	4.763	4.664	MON	1,984	24,146	10/10/2013	10/17/2046
61765D-AX-6	MSC 2015-MS1 B - CMBS	C		4	1.A	248,966	105.0069	262,517	250,000	249,304	0	79	0	0	4.031	4.155	MON	840	10,218	06/25/2015	05/15/2048
61766C-AG-4	MSC 2016-UBS9 AS - CMBS	C		4	1.A	514,988	106.9397	534,699	500,000	506,449	0	(1,596)	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	D		4	2.B	4,653,226	93.9581	5,184,606	5,518,000	4,986,400	0	110,463	0	0	3.000	5.656	MON	13,795	165,540	10/11/2018	03/17/2049
61766E-BD-6	MSBAM 2016-C29 A3 - CMBS	C		4	1.A	465,871	104.1461	480,394	461,269	462,961	0	(448)	0	0	3.058	2.934	MON	1,175	14,106	04/22/2016	05/17/2049
61766E-BJ-3	MSBAM 2016-C29 B - CMBS	C		4	1.A	617,989	104.4395	626,637	600,000	608,072	0	(1,906)	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.A	772,487	104.4395	783,296	750,000	760,091	0	(2,383)	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	D		4	1.A	6,841,952	104.4395	7,412,068	7,097,000	6,934,904	0	31,142	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.A	2,059,851	103.8074	2,076,149	2,000,000	2,028,740	0	(6,240)	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	D		4	1.A	8,390,953	103.8239	9,344,153	9,000,000	8,617,612	0	72,466	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			4	1.A	4,943,983	112.5301	5,401,446	4,800,000	4,897,602	0	(14,009)	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	1.D	236,898	111.2748	255,932	230,000	235,256	0	(749)	0	0	4.620	4.220	MON	886	10,626	06/27/2018	07/17/2051
61773P-AE-1	MSC 21PLZA B - CMBS			4	1.D FE	1,023,212	101.8600	1,018,600	1,000,000	1,024,007	0	795	0	0	2.000	2.604	N/A	1,667	2,342	11/05/2021	12/01/2051
68275C-AD-0	FB FB 2005-1 B - CMBS			2	1.A FM	582,120	103.7188	696,990	672,000	641,670	0	7,140	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.A FM	408,093	103.0331	492,498	478,000	460,158	0	4,952	0	0	5.289	6.610	MON	1,615	25,657	05/13/2010	08/10/2035
78413M-AE-8	SFAVE 2015-5AVE A2B - CMBS			4	1.A	1,039,889	108.4431	1,084,431	1,000,000	1,029,245	0	(1,726)	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.A	519,002	100.2574	501,287	500,000	514,002	0	(795)	0	0	4.388	4.204	MON	1,828	22,245	02/03/2015	01/08/2043
78432W-AJ-2	SFO 21555 E - CMBS			4	1.D	2,500,000	100.1405	2,503,512	2,500,000	2,500,000	0	0	0	0	2.991	3.019	MON	3,531	45,474	04/30/2021	05/15/2038
87264J-AA-4	TMSQ 2014-1500 A - CMBS			2	1.A FE	411,970	103.3911	413,565	400,000	403,520	0	(1,315)	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.A	255,584	102.0768	255,192	250,000	251,598	0	(608)	0	0	3.835	3.641	MON	799	9,720	10/23/2014	10/10/2036
89614Y-AD-8	TCN 21SFR1 D - CMBS			2	2.C FE	499,992	98.5519	492,759	500,000	499,977	0	(15)	0	0	2.594	2.582	MON	1,873	0	11/04/2021	07/19/2038
90117P-AN-5	AOTA 2015-1211 D - CMBS			4	1.A	1,030,703	102.0678	1,020,678	1,000,000	1,021,809	0	(5,804)	0	0	4.142	3.553	MON	3,452	41,996	06/12/2020	08/10/2035
90187L-AL-3	PRKAV 2017-245P D - CMBS			4	1.A	1,112,676	96.0493	1,056,543	1,100,000	1,109,076	0	(3,171)	0	0	3.657	3.438	MON	3,353	40,790	09/23/2020	06/05/2037
90270R-AA-2	UBSBB 2012-C4 AS - CMBS			2	1.A FM	200,563	101.3728	202,746	200,000	199,927	0	(96)	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	143,273	98.9942	148,491	150,000	149,183	0	753	0	0	4.079	4.580	MON	510	6,208	02/21/2014	03/12/2046
927149-AA-2	VILLAS DEVELOPMENT LENDER, INC. - CMBS			4	1.A	250,000	100.1250	250,313	250,000	250,000	0	0	0	0	2.490	2.526	N/A	536	0	12/10/2021	01/01/2040
92890K-BF-1	WFRBS 2014-C22 B - CMBS			4	1.A	1,544,946	104.7322	1,570,983	1,500,000	1,512,457	0	(5,149)	0	0	4.371	4.014	MON	5,464	65,565	09/05/2014	09/17/2057

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
92936T-AE-2	WFRBS 2012-C7 C - CMBS	C		4	3.B FM	1,962,639	76.2600	1,403,184	1,840,000	1,864,658	0	(6,452)	0	0	4.890	(0.371)	MON	7,498	89,534	06/12/2014	06/16/2045
94989H-AZ-3	WFCM 2015-NXS1 XA - CMBS	C		3	1.A FE	72,032	2.8033	24,361	0	28,871	0	(9,811)	0	0	1.091	(5.433)	MON	790	10,146	04/21/2015	05/15/2048
94989H-AZ-3	WFCM 2015-NXS1 XA - CMBS			3	1.A FE	714,319	2.8033	241,577	0	286,300	0	(97,295)	0	0	1.091	(7.458)	MON	7,832	100,617	04/21/2015	05/15/2048
94989V-AJ-8	WFCM 2015-NXS3 B - CMBS	0		4	1.A	3,048,164	107.3275	3,219,825	3,000,000	3,025,350	0	(7,451)	0	0	4.500	4.304	MON	11,249	136,873	10/29/2018	09/17/2057
95000A-BA-4	WFCM 2015-P2 C - CMBS	0		4	1.A	2,110,165	99.9620	2,109,197	2,110,000	2,106,992	0	(289)	0	0	4.674	4.776	MON	8,218	100,095	11/14/2018	12/17/2048
95000G-BD-5	WFCM 2016-BNK1 B - CMBS			4	1.A	180,243	99.0542	173,345	175,000	177,495	0	(542)	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.A	1,029,936	107.2112	1,072,112	1,000,000	1,013,169	0	(3,260)	0	0	4.506	4.152	MON	3,755	45,060	03/18/2016	03/17/2059
95000M-BU-4	WFCM 2016-C36 B - CMBS	0		4	1.D	3,347,969	97.5333	3,413,667	3,500,000	3,400,586	0	18,236	0	0	3.671	4.334	MON	10,707	128,485	10/29/2018	11/18/2059
95001L-AY-8	WFCM 2018-C43 B - CMBS	C		4	1.A	308,998	105.4232	316,270	300,000	305,838	0	(886)	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						409,704,687	XXX	417,626,625	417,765,000	407,811,721	816,146	413,589	938,000	0	XXX	XXX	XXX	1,358,547	16,527,031	XXX	XXX
00037U-AA-8	AASET 2018-3 A - ABS	0	D	2	2.B FE	16,386,749	92.0041	15,076,481	16,386,749	16,386,749	0	0	0	0	4.460	4.502	MON	32,482	731,319	11/02/2018	12/15/2038
00037U-AA-8	AASET 2018-3 A - ABS		D	2	2.B FE	5,400,178	92.0041	4,968,386	5,400,178	5,400,178	0	0	0	0	4.460	4.502	MON	10,704	241,003	11/02/2018	12/15/2038
00037U-AC-4	AASET 2018-3 C - ABS	0	D	2	5.B FE	650,998	54.7932	878,122	1,602,611	650,998	0	0	0	0	6.901	0.000	MON	0	0	11/02/2018	12/15/2038
00037U-AC-4	AASET 2018-3 C - ABS		D	2	5.B FE	244,124	54.7932	329,296	600,979	244,124	0	0	0	0	6.901	0.000	MON	0	0	11/02/2018	12/15/2038
00038R-AA-4	AASET 2019-2 A - ABS			2	2.A FE	228,618	95.2203	239,682	251,713	232,953	0	3,311	0	0	3.376	5.841	MON	354	8,498	09/25/2020	10/16/2039
00038R-AB-2	AASET 2019-2 B - ABS			2	3.A FE	2,643,062	82.5875	2,182,868	2,643,098	2,657,345	0	(2,932)	0	0	4.458	4.356	MON	4,910	117,829	10/07/2019	10/16/2039
000866-AA-9	ABPCI 6 A1 - CDO	C	C	4	1.A FE	250,000	99.9871	249,968	250,000	250,000	0	0	0	0	1.854	1.942	JAJO	1,004	4,884	07/19/2019	08/09/2030
001202-AA-8	AGL 14 E - CDO		C	4,5	3.C FE	850,000	98.6214	838,281	850,000	850,000	0	0	0	0	6.823	6.898	MJSD	4,833	0	11/05/2021	12/02/2034
00120C-AA-6	AGL 12 E - CDO		C	4	3.C FE	475,000	98.8554	469,563	475,000	475,000	0	0	0	0	6.280	6.407	JAJO	16,490	0	05/14/2021	07/20/2034
00144F-AA-1	AIMCO 14 E - CDO		C	4	3.C FE	2,482,000	98.8505	2,471,261	2,500,000	2,482,373	0	373	0	0	5.881	5.972	JAJO	29,816	30,985	08/03/2021	04/20/2034
00255U-AA-3	AASET 2020-1 A - ABS			2	2.A FE	451,758	93.8492	431,903	460,209	458,926	0	87	0	0	3.351	3.460	MON	685	15,421	02/24/2021	01/17/2040
006346-AS-9	ADMSO 181 A - ABS	0		4	1.F FE	5,800,042	103.1180	5,981,065	5,800,216	5,800,140	0	(3,674)	0	0	4.810	4.859	MON	12,400	278,990	10/19/2018	11/16/2048
00851R-AA-8	AGL CLO 11 LTD. - CDO		C	4,5	3.C FE	3,295,938	99.2092	3,286,304	3,312,500	3,294,719	0	(1,219)	0	0	6.484	6.141	JAJO	46,534	0	11/24/2021	04/15/2034
00900K-AA-4	AIMCO 2018-B E - CDO			4	3.C FE	4,846,169	99.2622	4,814,215	4,850,000	4,843,437	0	(2,731)	0	0	6.474	6.552	JAJO	68,028	240,289	04/07/2021	01/15/2032
00900P-AN-5	AIMCO 18BR CR - CDO			4	1.F FE	3,875,000	99.9996	3,874,983	3,875,000	3,875,000	0	0	0	0	2.224	3.532	JAJO	18,670	44,405	04/13/2021	01/15/2032
00909D-AA-1	AIR CANADA PASS THROUGH TRUST 2020-2A -			1	1.G FE	1,748,594	108.8434	1,903,229	1,748,594	1,748,594	0	0	0	0	5.250	5.246	AO	22,950	93,841	09/09/2020	10/01/2030
009349-AX-9	ALS 2016-1 AR - ABS		D	2	2.A PL	6,006,916	97.9564	5,954,890	6,079,123	6,011,945	0	7,041	0	0	5.625	6.135	MON	15,198	336,254	04/22/2019	05/15/2034
016269-AC-6	ALINE 1 C - CDO	0		4	1.F FE	3,652,950	99.8007	3,667,676	3,675,000	3,576,447	0	13,156	0	0	2.031	2.571	JAJO	15,139	77,913	10/29/2018	07/21/2031
01714P-AA-7	ALLPK 1 E - CDO		C	4	3.C FE	502,000	99.8461	499,231	500,000	501,976	0	(24)	0	0	6.907	6.973	JAJO	7,002	26,378	03/10/2021	01/20/2033
017154-AE-5	ALLPK 1 B2 - CDO		C	4	1.C FE	1,249,923	100.0845	1,251,056	1,250,000	1,250,020	0	(3)	0	0	3.494	3.509	JAJO	8,614	43,675	12/11/2019	01/20/2033
023761-AA-7	AMERICAN AIRLINES 2017-1 CLASS AA PASS T			1	2.A FE	79,688	104.3650	81,535	78,125	79,564	0	(123)	0	0	3.650	3.277	FA	1,077	1,426	02/19/2021	08/15/2030
02376U-AA-3	AMERICAN AIRLINES 2016-1 PASS THROUGH TR			1	2.A FE	76,759	101.5702	77,384	76,187	76,718	0	(40)	0	0	3.575	3.366	JJ	1,256	1,362	02/11/2021	07/15/2029
02376X-AA-7	AMERICAN AIRLINES PASS THROUGH TRUST SER	C		1	4.B FE	193,662	99.6777	193,038	193,662	193,662	0	0	0	0	4.375	4.366	AO	2,118	8,473	09/02/2014	04/01/2024
023771-R9-1	AMERICAN AIRLINES INC PASS THROUGH CERTI	C		1	2.A FE	1,157,746	99.3724	1,150,480	1,157,746	1,157,746	0	0	0	0	3.000	2.999	AO	7,332	34,732	09/19/2016	04/15/2030
02378A-AA-5	AMERICAN AIRLINES 2017-1 PASS THROUGH TR	C		1	2.C FE	1,171,875	99.7934	1,169,453	1,171,875	1,171,875	0	0	0	0	4.000	3.999	FA	17,708	46,875	01/04/2017	08/15/2030
02666B-AB-2	AH4R 2015-SFR2 B - RMBS			4	1.A FE	499,966	106.5030	532,515	500,000	499,487	0	(10)	0	0	4.295	4.328	MON	1,790	21,475	09/11/2015	10/17/2052
03290A-AD-2	ANCHF 13 D1 - CDO		C	4	2.C FE	1,600,000	99.6775	1,594,840	1,600,000	1,600,000	0	0	0	0	5.425	5.423	JAJO	41,953	0	05/25/2021	07/27/2039
03290B-AA-6	ANCHF 13 E1 - CDO		C	4	3.C FE	2,850,000	93.9611	2,818,832	3,000,000	2,856,924	0	6,924	0	0	6.917	7.692	JAJO	100,297	0	05/25/2021	07/27/2039
033289-AJ-8	ANCHC 131R DR - CDO		C	4	3.C FE	1,960,600	99.8910	1,997,820	2,000,000	1,964,350	0	3,750	0	0	6.922	7.384	JAJO	30,763	105,861	03/15/2021	10/14/2030
03328U-AS-1	ANCHC 7RR ER2 - CDO		C	4	3.C FE	8,764,870	100.1105	8,834,753	8,825,000	8,769,761	0	4,891	0	0	7.236	7.433	JAJO	115,297	453,656	05/20/2021	01/15/2031
03328W-AW-8	ANCHC 9 C2R - CDO			4	1.F FE	4,130,000	100.1106	4,134,566	4,130,000	4,130,000	0	0	0	0	2.374	3.709	JAJO	21,241	13,994	08/11/2021	07/15/2032
033295-AA-4	ANCHF 14 A - CDO		C	2	1.A FE	500,000	99.2053	496,026	500,000	500,000	0	0	0	0	3.000	3.010	JAJO	375	0	11/16/2021	01/23/2040
03329D-AA-7	ANCHC 17 E - CDO		C	4	3.C FE	6,100,875	98.2761	6,056,263	6,162,500	6,103,488	0	2,613	0	0	7.007	7.245	JAJO	227,906	0	06/04/2021	07/15/2034
03329T-AJ-3	ANCHF 4 BR - CDO			2	1.D FE	250,000	98.5782	246,445	250,000	250,000	0	0	0	0	3.123	3.132	JAJO	1,388	5,248	01/29/2021	04/27/2039
03329T-AL-8	ANCHF 4 CR - CDO			2	1.G FE	500,000	98.9047	494,523	500,000	500,000	0	0	0	0	3.523	3.538	JAJO	3,132	11,841	01/29/2021	04/27/2039
03330F-AG-6	ANCHO 1 D - CDO		C	4	2.C FE	3,022,581	100.0240	3,026,726	3,026,000	3,020,927	0	(1,654)	0	0	5.231	5.216	JAJO	32,101	107,893	05/13/2021	01/20/2032
03330G-AA-7	ANCHO 1 E - CDO		C	4	3.C FE	5,841,825	98.3734	5,804,033	5,900,000	5,773,159	0	(68,666)	0	0	7.681	4.353	JAJO	91,901	231,269	06/14/2021	01/20/2032
03330M-AE-6	ANCHF 6R E - CDO			4	3.C FE	1,777,454	94.3425	1,731,792	1,835,644	1,781,129	0	3,674	0	0	6.850	7.434	JAJO	23,053	83,395	04/22/2021	07/25/2036
03331B-AJ-8	ANCHC 18 E - CDO		C	4	3.C FE	3,613,500	97.3143	3,551,971	3,650,000	3,614,712	0	1,212	0	0	6.584	6.835	JAJO	52,066	133,682	02/23/2021	04/15/2034
03754D-AE-3	APEXC 211 E - CDO		C	4	3.C FE	1,900,000	98.3174	1,966,348	2,000,000	1,904,911	0	4,911	0	0	7.382	8.245	JAJO	77,924	0	06/01/2021	07/18/2034
03755D-AA-0	APEXC 192 E - CDO		C	4	3.C FE	1,202,380	93.7430	1,184,911	1,264,000	1,202,517	0	137	0	0	7.274	7.229	JAJO	17,367	22,766	08/18/2021	10/25/2032
03762X-AD-1	APID XXIV DR - CDO			4	3.C FE	928,810	94.7000	947,000	1,000,000	933,346	0	4,536	0	0	5.931	6.987	JAJO	12,028	45,362	03/23/2021	10/21/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
03766#-AA-2	AASET 2014-1 AR - ABS			2	1.F FE	1,359,923	92.0041	1,251,185	1,359,923	1,359,923	0	0	0	0	4.067	4.111	MON	2,458	55,791	01/31/2018	01/15/2043
03766#-AB-0	AASET 2014-1 CR - ABS			2	5.B FE	124,236	54.7932	100,388	183,212	124,236	0	0	58,976	0	7.350	10.839	MON	598	0	01/31/2018	01/15/2043
03767G-AA-9	APID XXIX D - CDO		C	4	3.C FE	6,605,250	93.8012	6,472,283	6,900,000	6,639,495	0	28,096	0	0	5.374	6.153	JAJO	70,040	370,090	03/11/2021	07/25/2030
03768B-AA-9	APID XXX D - CDO			4	3.C FE	7,679,250	95.0780	7,416,087	7,800,000	7,683,664	0	4,414	0	0	5.722	6.110	JAJO	92,987	304,719	09/21/2021	10/20/2031
03789X-AD-0	DIN 2019-1 A21 - RMBS			2	2.B FE	963,394	101.1020	1,000,910	990,000	971,515	0	6,919	0	0	4.194	5.056	MJSD	2,999	41,521	10/28/2020	06/07/2049
03789X-AE-8	DIN 2019-1 A22 - RMBS			2	2.B FE	11,924,055	102.8436	12,268,727	11,929,500	11,925,042	0	871	0	0	4.723	4.760	MJSD	40,692	563,430	02/03/2021	06/07/2049
03789X-AE-8	DIN 2019-1 A22 - RMBS	C		2	2.B FE	247,500	102.8436	254,538	247,500	247,500	0	0	0	0	4.723	4.751	MJSD	844	11,689	05/28/2019	06/07/2049
04009G-AG-2	ARES LIII C - CDO		C	4	1.F FE	3,000,000	100.0002	3,000,005	3,000,000	3,000,000	0	0	0	0	2.774	2.855	JAJO	15,719	85,946	03/29/2019	04/24/2031
04015H-AL-1	ARES XXXIV ER - CDO			4	3.C FE	4,624,681	98.0019	4,581,591	4,675,000	4,629,203	0	4,522	0	0	6.972	7.273	JAJO	67,907	312,513	01/26/2021	04/18/2033
04015Y-AA-8	ARES LIII E - CDO		C	4	3.C FE	3,151,733	99.7551	3,142,286	3,150,000	3,148,940	0	(2,793)	0	0	6.974	6.903	JAJO	41,495	167,760	04/07/2021	04/24/2031
04016B-AE-9	ARES 39R ER - CDO		C	4	3.C FE	6,510,120	98.4972	6,451,568	6,550,000	6,511,475	0	1,355	0	0	6.822	6.942	JAJO	93,095	227,221	07/14/2021	04/18/2031
04016P-AN-8	ARES 43R CR - CDO	C	C	4	1.F FE	775,000	99.7608	773,146	775,000	775,000	0	0	0	0	2.324	2.330	JAJO	3,902	5,981	06/04/2021	07/15/2034
04016P-AN-8	ARES 43R CR - CDO		C	4	1.F FE	3,875,000	99.7608	3,865,732	3,875,000	3,875,000	0	0	0	0	2.324	2.330	JAJO	19,510	29,905	06/04/2021	07/15/2034
04017X-AA-8	ARES LIV E - CDO		C	4	3.C FE	4,008,950	99.9851	4,399,343	4,400,000	4,041,726	0	30,019	0	0	7.464	9.057	JAJO	71,154	336,225	03/09/2020	10/15/2032
04018E-AE-1	ARES LIX C1 - CDO	C	C	4	1.F FE	550,000	99.4660	547,063	550,000	550,000	0	0	0	0	2.024	3.414	JAJO	2,103	6,068	03/09/2021	04/25/2034
04248N-AA-1	ARMYHW 2005 1A - RMBS			1	1.D FE	1,484,150	133.3550	1,856,179	1,391,908	1,478,659	0	(2,158)	0	0	5.524	4.967	JD	3,417	76,889	11/28/2018	06/15/2050
04248N-AA-1	ARMYHW 2005 1A - RMBS	0		1	1.D FE	157,135	133.3550	185,618	139,191	155,625	0	(428)	0	0	5.524	4.509	JD	342	7,689	03/15/2018	06/15/2050
04301Y-AA-1	ARTEMIS 2018-1 CN - ABS	0		4	3.A S	6,922,022	44.8624	5,205,137	11,602,450	6,922,022	0	0	4,680,428	0	1.500	2.515	MON	7,152	172,354	11/02/2018	12/17/2068
04301Y-AA-1	ARTEMIS 2018-1 CN - ABS			4	3.A S	2,907,249	44.8624	2,186,158	4,873,029	2,907,249	0	0	1,965,780	0	1.500	2.515	MON	3,004	70,998	11/02/2018	12/17/2068
04546K-AA-6	AASET 2018-2 A - ABS			2	2.B FE	12,628,547	95.4772	12,051,977	12,622,879	12,571,308	0	50	0	0	4.454	4.630	MON	23,426	571,577	04/22/2019	11/18/2038
04546K-AA-6	AASET 2018-2 A - ABS	0		2	2.B FE	9,440,532	95.4772	9,013,844	9,440,831	9,440,642	0	39	0	0	4.454	4.496	MON	17,521	420,495	11/01/2018	11/18/2038
04623H-AA-9	MORGN 2 E - CDO			4	3.C FE	1,494,575	92.7578	1,451,659	1,565,000	1,495,394	0	819	0	0	5.731	6.650	JAJO	18,189	0	11/23/2021	04/21/2031
04650U-AA-6	AT FDG NT ISSUER LLC - ABS			2	1.F PL	2,181,729	100.0000	2,181,729	2,181,729	2,181,729	0	0	0	0	4.250	4.272	MJSD	2,061	115,909	06/14/2013	09/23/2027
04650U-AA-6	AT FDG NT ISSUER LLC - ABS	0		2	1.F PL	1,670,049	100.0000	1,668,381	1,668,381	1,669,375	0	(178)	0	0	4.250	4.250	MJSD	19,981	53,180	02/15/2018	09/23/2027
04943A-AG-4	ATCLO VIII C - CDO	C	C	4	1.F FE	700,000	100.0100	700,070	700,000	700,000	0	0	0	0	2.672	3.885	JAJO	3,897	19,556	06/23/2017	01/16/2030
04965F-AJ-0	ATRM 15 C - CDO	0	C	4	1.F FE	8,000,000	100.0022	8,000,176	8,000,000	8,000,000	0	0	0	0	2.324	3.640	JAJO	35,116	194,425	11/16/2018	01/23/2031
04965T-AA-9	ATRM XIII E - CDO		C	4	4.A FE	5,444,991	98.5045	5,443,849	5,526,500	5,375,045	0	14,586	0	0	6.174	6.838	JAJO	64,449	351,219	02/05/2020	11/21/2030
05178T-AA-9	AURMIL 2011A I1 - RMBS			1	1.F FE	945,281	115.5473	1,092,247	945,281	945,281	0	0	0	0	5.820	5.824	JJ	25,368	55,015	06/28/2011	07/15/2034
05377R-DD-3	AESOP 182 B - ABS	0		4	1.E FE	999,963	105.1202	1,051,202	1,000,000	999,984	0	292	0	0	4.270	4.309	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	105.8765	3,308,642	3,125,000	3,124,772	0	427	0	0	4.950	5.014	MON	4,727	154,688	10/17/2018	03/20/2025
05551C-AA-3	BIBCARD 2019-1 - ABS			4	2.A FE	19,100,000	102.2015	19,520,487	19,100,000	19,100,000	0	0	0	0	3.500	3.698	JAJO	167,125	668,500	10/22/2019	01/07/2030
05682X-AA-9	BCC 194 E - CDO		C	4	3.C FE	3,629,169	100.0294	3,626,066	3,625,000	3,628,264	0	(905)	0	0	7.604	7.012	JAJO	52,065	0	12/02/2021	01/23/2033
05683H-AS-4	BCC 2017-2 CR2 - CDO	C		4	1.F FE	490,000	100.1531	490,750	490,000	490,000	0	0	0	0	2.224	3.619	JAJO	2,058	2,920	06/09/2021	07/25/2034
06759N-AA-7	BABSN 161R ER - CDO		C	4	3.C FE	3,735,540	95.2292	3,618,711	3,800,000	3,741,720	0	6,180	0	0	6.124	6.530	JAJO	43,956	239,560	01/14/2021	07/23/2030
06760K-AA-0	BABSN 182 D - CDO		C	4	3.C FE	4,193,900	97.5376	4,145,350	4,250,000	4,086,325	0	15,774	0	0	5.674	6.521	JAJO	52,246	247,631	04/04/2018	04/15/2030
06760Q-AG-4	BMM 171R DR - CDO			4,5	3.C FE	11,750,200	99.0057	11,870,783	11,990,000	11,751,483	0	1,283	0	0	8.835	9.277	JAJO	94,166	0	11/12/2021	01/20/2034
06760Q-AQ-2	BMM A2R - CDO			4	1.C FE	6,000,000	99.9998	5,999,988	6,000,000	6,000,000	0	0	0	0	2.075	2.101	JAJO	11,069	0	11/12/2021	01/20/2034
06760Q-AS-8	BMM BR - CDO			4	1.G FE	7,000,000	99.9996	6,999,972	7,000,000	7,000,000	0	0	0	0	2.775	2.806	JAJO	17,269	0	11/12/2021	01/20/2034
06760Q-AU-3	BMM CR - CDO			4	2.C FE	3,500,000	100.0064	3,500,224	3,500,000	3,500,000	0	0	0	0	3.975	4.016	JAJO	12,368	0	11/12/2021	01/20/2034
06760Y-AA-0	BABSN 184 E - CDO		C	4	3.C FE	4,849,369	98.1930	4,791,817	4,880,000	4,753,766	0	11,228	0	0	6.074	6.539	JAJO	64,220	271,592	10/27/2021	10/15/2030
06761M-AB-3	BMM 181 A2 - CDO		C	4	1.C FE	12,526,910	99.4697	12,460,479	12,526,910	12,526,910	0	0	0	0	2.224	2.297	JAJO	60,356	291,714	12/31/2020	01/15/2031
06761M-AC-1	BMM 181 B - CDO		C	4	1.G FE	11,779,038	99.6013	11,732,072	11,779,038	11,779,038	0	0	0	0	3.024	3.101	JAJO	77,170	369,839	12/31/2020	01/15/2031
06761M-AD-9	BMM 181 C - CDO		C	4	2.C FE	6,263,455	99.5518	6,235,382	6,263,455	6,263,455	0	0	0	0	4.024	4.109	JAJO	54,606	260,165	12/31/2020	01/15/2031
06761N-AC-9	BMM 181 SUB - CDO		C	4	1.A FE	11,850,654	85.2483	13,388,574	15,705,385	10,990,075	0	(860,579)	0	0	0.000	18.703	JAJO	0	3,630,231	12/31/2020	01/15/2031
06761N-AF-2	BMM 181 D - CDO		C	4	3.C FE	8,725,212	100.0007	8,725,273	8,725,212	8,725,212	0	0	0	0	8.024	8.164	JAJO	151,686	716,275	12/31/2020	01/15/2031
06761T-AE-2	BMM 191 A2 - CDO		C	4	1.C FE	10,714,147	99.7855	10,691,170	10,714,147	10,714,147	0	0	0	0	2.824	2.830	JAJO	65,550	315,290	12/31/2020	10/15/2031
06761T-AE-2	BMM 191 A2 - CDO	C		4	1.C FE	396,820	99.7855	395,969	396,820	396,820	0	0	0	0	2.824	2.830	JAJO	2,428	11,655	12/31/2020	10/15/2031
06761T-AG-7	BMM 191 B - CDO		C	4	1.G FE	7,211,443	99.7719	7,194,992	7,211,443	7,211,443	0	0	0	0	3.824	3.908	JAJO	59,745	285,483	12/31/2020	10/15/2031
06761T-AG-7	BMM 191 B - CDO	C	C	4	1.G FE	267,091	99.7719	266,482	267,091	267,091	0	0	0	0	3.824	3.908	JAJO	2,213	10,553	12/31/2020	10/15/2031
06761T-AJ-1	BMM 191 C - CDO		C	4	2.C FE	3,852,974	99.5349	3,835,052	3,852,974	3,852,974	0	0	0	0	5.024	5.123	JAJO	41,939	199,504	12/31/2020	10/15/2031
06761T-AJ-1	BMM 191 C - CDO	C	C	4	2.C FE	142,703	99.5349	142,039	142,703	142,703	0	0	0	0	5.024	5.123	JAJO	1,553	7,374	12/31/2020	10/15/2031
06761U-AB-5	BMM 191 D - CDO		C	4	3.C FE	7,211,443	100.0301	7,213,614	7,211,443	7,211,443	0	0	0	0	8.624	8.780	JAJO	134,744	637,168	12/31/2020	10/15/2031
06761U-AB-5	BMM 191 D - CDO	C	C	4	3.C FE	267,091	100.0301	267,171	267,091	267,091	0	0	0	0	8.624	8.780	JAJO	4,991	23,551	12/31/2020	10/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
06761U-AD-1	BMM 191 SUB - CDO		C	4	6. *	11,509,993	83.9501	9,662,651	11,509,993	9,662,651	(561,895)	(1,285,447)	0	0	0.000	11.244	JAJO	0	3,005,294	12/31/2020	10/15/2031
06761U-AD-1	BMM 191 SUB - CDO	C	C	4	6. *	426,295	83.9501	357,876	426,296	357,875	(20,811)	(47,609)	0	0	0.000	11.244	JAJO	0	111,084	09/30/2021	10/15/2031
06762U-AA-6	BABSN 213 E - CDO		C	4	3.C FE	875,000	99.4991	870,617	875,000	875,000	0	0	0	0	6.793	6.903	JAJO	1,651	0	11/17/2021	01/18/2035
07132B-AS-0	BATLN 8RR D2R - CDO			4	3.B FE	5,999,584	99.5072	5,960,479	5,990,000	5,998,870	0	(714)	0	0	6.872	6.790	JAJO	85,760	0	10/18/2021	07/18/2030
07132M-AE-7	BATLN XI ER - CDO			4	3.C FE	990,000	97.7234	977,234	1,000,000	990,518	0	518	0	0	6.974	7.222	JAJO	13,173	35,391	04/01/2021	04/24/2034
07133D-AE-6	BATLN 14R ER - CDO		C	4,5	3.C FE	1,584,000	98.4889	1,575,822	1,600,000	1,584,154	0	154	0	0	7.035	7.243	JAJO	10,006	0	11/12/2021	01/20/2035
07134A-AA-9	BATLN 19 E - CDO			4	3.C FE	3,000,000	98.8715	2,966,146	3,000,000	3,000,000	0	0	0	0	6.874	6.961	JAJO	44,679	101,793	03/11/2021	04/15/2034
07134H-AA-4	BATLN 12 E - CDO			2	3.C FE	6,584,333	99.9802	6,751,665	6,753,000	6,476,475	0	27,030	0	0	6.248	7.121	FMAN	52,740	428,832	02/03/2021	05/19/2031
07134V-AA-3	BATLN XX E - CDO		C	4	3.C FE	4,950,000	98.0867	4,904,333	5,000,000	4,951,229	0	1,229	0	0	6.688	6.920	JAJO	190,422	0	04/28/2021	07/15/2034
07134X-AA-9	BATLN XXI E - CDO			4	3.C FE	5,247,000	98.3729	5,213,765	5,300,000	5,178,736	0	(68,264)	0	0	6.592	7.006	JAJO	159,162	0	06/08/2021	07/17/2034
07359B-AA-5	BEACN 211 A - RMBS			4	1.F FE	982,906	99.5770	979,174	983,333	982,912	0	6	0	0	2.250	2.270	MON	676	2,827	10/28/2021	10/22/2046
08181N-AA-1	BSP 14 E - CDO			4	3.C FE	1,890,600	94.5119	1,890,237	2,000,000	1,897,237	0	6,637	0	0	5.481	6.482	JAJO	22,231	56,030	06/03/2021	04/20/2031
08182B-AQ-1	BSP XVII CR - CDO	C		4	1.F FE	1,000,000	100.0270	1,000,270	1,000,000	1,000,000	0	0	0	0	2.274	2.291	JAJO	4,926	4,141	07/21/2021	07/15/2032
08182E-AA-0	BSP 6BR E - CDO		C	4	3.C FE	3,168,000	97.8768	3,132,059	3,200,000	3,152,633	0	(15,367)	0	0	7.631	5.279	JAJO	49,520	56,551	07/12/2021	07/20/2034
08186U-AJ-1	BSP 22 D - CDO	C	C	2	2.C FE	250,000	99.5060	248,765	250,000	250,000	0	0	0	0	3.631	3.713	JAJO	1,841	7,713	12/04/2020	01/20/2032
08186X-AA-4	BSP XXIII E - CDO		C	4	3.C FE	3,719,700	99.2420	3,721,577	3,750,000	3,632,573	0	(87,127)	0	0	6.934	7.098	JAJO	49,115	130,943	07/15/2021	04/25/2034
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABLES LTD - A	0	C	4	2.A FE	6,800,000	104.3128	7,093,270	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	95.1490	4,281,703	4,500,000	4,305,427	0	17,746	0	0	7.054	7.962	JAJO	59,958	326,353	06/18/2019	07/23/2032
09204V-AE-6	BLACK 161R DR - CDO		C	4	4.A FE	4,037,500	88.7013	3,769,806	4,250,000	3,968,392	0	29,496	0	0	5.725	7.100	JAJO	45,282	249,173	04/12/2018	04/26/2031
09628V-AQ-7	BLUEM 2016-3 BR - CDO	0		4	1.C FE	6,000,000	100.0053	6,000,317	6,000,000	6,000,000	0	0	0	0	1.856	1.901	FMAN	14,539	113,684	11/02/2018	11/15/2030
09629L-AG-0	BLUEM 23 C - CDO	0	C	4	1.F FE	7,000,000	100.0129	7,000,903	7,000,000	7,000,000	0	0	0	0	2.284	3.579	JAJO	32,424	166,149	10/17/2018	10/20/2031
09629Q-AA-2	BLUEM XXII E - CDO			4	3.C FE	3,709,560	93.0072	3,534,275	3,800,000	3,632,627	0	16,586	0	0	5.174	6.084	JAJO	42,597	202,147	06/19/2018	07/15/2031
09629R-AA-0	BLUEM 23 E - CDO		C	4	3.C FE	4,307,288	98.0780	4,261,491	4,345,000	4,306,892	0	2,934	0	0	5.782	6.055	JAJO	50,939	215,863	11/04/2021	10/20/2031
09631D-AA-7	BLUEM XXXI E - CDO		C	4	3.C FE	1,890,500	98.8590	1,878,322	1,900,000	1,892,143	0	1,643	0	0	6.654	6.854	JAJO	25,986	48,095	04/26/2021	04/19/2034
09631E-AG-2	BLUEM 32 D - CDO		C	4	2.C FE	3,000,000	100.2931	3,008,792	3,000,000	3,000,000	0	0	0	0	3.515	3.608	JAJO	31,347	0	08/04/2021	11/20/2034
09631F-AA-2	BLUEM 32 E - CDO		C	4,5	3.C FE	3,960,000	99.0124	3,960,496	4,000,000	3,959,040	0	(960)	0	0	6.715	6.986	JAJO	79,840	0	08/04/2021	11/20/2034
10806L-AA-6	BRDGS II D - CDO		C	4	3.C FE	1,203,983	97.5223	1,194,648	1,225,000	1,190,658	0	(13,325)	0	0	7.190	7.819	JAJO	29,602	0	12/16/2021	07/20/2034
11044M-AA-4	BRITISH AIRWAYS PASS THROUGH CERTIFICATE			1	1.G FE	4,771,545	106.4268	5,053,718	4,748,540	4,876,026	0	104,482	0	0	4.250	3.902	FMAN	25,787	206,496	03/04/2021	11/15/2032
11044M-AA-4	BRITISH AIRWAYS PASS THROUGH CERTIFICATE	C		1	1.G FE	160,773	106.4268	171,105	160,773	160,773	0	0	0	0	4.250	4.250	FMAN	873	7,077	11/17/2020	11/15/2032
12328M-AN-1	BLX 2005-A A - ABS	C		2	1.E FE	8,046	95.7117	11,886	12,418	9,974	0	174	0	0	0.392	7.488	MON	1	49	01/25/2010	09/25/2038
12328M-AN-1	BLX 2005-A A - ABS			2	1.E FE	8,757	95.7117	11,886	12,418	10,363	0	146	0	0	0.392	6.158	MON	1	49	05/11/2010	09/25/2038
12479M-AH-1	CBCI 2016-1 A - ABS			4	1.F FE	3,049,551	91.0835	2,777,638	3,049,551	3,049,551	0	0	0	0	5.250	5.527	JAJO	33,799	161,200	05/19/2016	07/15/2046
12479M-AJ-7	CBCI 2016-1 B - ABS			4	2.B FE	10,400,000	90.4153	9,403,191	10,400,000	10,400,000	0	0	0	0	7.500	7.789	JAJO	164,667	780,000	05/19/2016	07/15/2046
12479R-AD-9	CAUTO 2017-1 A1 - ABS	C		4	1.E FE	225,616	100.0134	226,150	226,119	226,080	0	132	0	0	3.870	3.963	MON	389	8,752	04/03/2018	04/15/2047
12479R-AE-7	CAUTO 2017-1 A2 - ABS			4	1.E FE	904,352	99.1232	896,547	904,478	904,432	0	18	0	0	4.180	4.219	MON	1,680	37,810	03/30/2017	04/15/2047
12479R-AF-4	CAUTO 2017-1 A3 - ABS			4	1.E FE	4,661,224	99.8611	4,654,749	4,661,224	4,661,224	0	0	0	0	4.330	4.373	MON	8,970	201,413	10/11/2018	04/15/2047
12479R-AF-4	CAUTO 2017-1 A3 - ABS	0		4	1.E FE	2,467,707	99.8611	2,464,279	2,467,707	2,467,707	0	0	0	0	4.330	4.373	MON	4,749	106,670	10/11/2018	04/15/2047
12481J-AG-6	CBAM 2017-3 ER - CDO			4	3.C FE	2,970,000	98.4104	2,952,312	3,000,000	2,970,819	0	819	0	0	7.232	7.502	JAJO	45,202	54,933	06/30/2021	07/17/2034
12502Y-AP-8	CORIN 2012 C - ABS		C	4	1.F FE	94,167	101.2988	95,390	94,167	94,167	0	0	0	0	4.750	4.797	MON	261	4,473	07/06/2012	07/11/2022
12510H-AF-7	CAUTO 2020-1 A6 - ABS			4	1.E FE	2,121,485	106.3465	2,257,514	2,122,790	2,122,208	0	139	0	0	3.810	3.844	MON	3,595	80,885	01/15/2020	02/15/2050
12528W-AA-5	CFIP 181 E - CDO			4	3.C FE	1,164,719	98.2827	1,154,822	1,175,000	1,165,370	0	652	0	0	6.472	6.746	JAJO	15,844	19,258	07/20/2021	07/18/2031
12530M-AA-3	SORT 2020-1 A1 - ABS	C		4	1.D FE	1,840,753	99.2156	1,826,567	1,841,007	1,840,815	0	60	0	0	1.690	1.699	MON	1,383	31,121	07/14/2020	07/15/2060
12530M-AE-5	SORT 2021-1 A1 - ABS	C		4	1.D FE	964,322	98.1424	946,588	964,505	964,324	0	3	0	0	1.530	1.540	MON	656	10,945	03/10/2021	03/15/2061
12547G-AA-7	CIFC 2021-IV E - CDO		C	4	3.C FE	6,800,000	98.9452	6,728,273	6,800,000	6,800,000	0	0	0	0	6.124	6.236	JAJO	90,223	122,573	05/19/2021	07/15/2033
12547W-AA-2	CIFC 2018-I E - CDO		C	4	3.C FE	2,521,000	93.7810	2,623,993	2,798,000	2,534,719	0	30,796	0	0	5.122	7.028	JAJO	29,858	146,863	11/19/2020	04/18/2031
12549R-AG-8	CIFC 2014-III ER2 - CDO			4	3.C FE	1,864,087	96.1583	1,853,932	1,928,000	1,868,070	0	3,983	0	0	6.228	6.822	JAJO	23,683	122,953	01/19/2021	10/22/2031
12550G-AE-3	CIFC 185 B - CDO	0	C	4	1.F FE	7,200,000	100.0012	7,200,083	7,200,000	7,200,000	0	0	0	0	2.274	2.351	JAJO	35,471	171,316	11/20/2018	01/15/2032
12551X-AA-3	CIFC 185 D - CDO		C	4	3.C FE	1,090,430	97.9932	1,077,926	1,100,000	1,089,186	0	(1,244)	0	0	6.274	6.174	JAJO	14,952	35,254	06/22/2021	01/15/2032
12553B-AA-9	CIFC 191 E - CDO		C	4	3.C FE	1,468,688	100.0510	1,465,748	1,465,000	1,465,873	0	(2,815)	0	0	6.962	6.770	JAJO	20,680	77,899	04/14/2021	04/20/2032
12553D-AN-7	CIFC 2019-1 CR - CDO		C	4	1.F FE	3,150,000	99.9821	3,149,438	3,150,000	3,150,000	0	0	0	0	2.182	3.489	JAJO	13,934	35,405	04/01/2021	04/20/2032
12554U-AE-8	CIFC 193R DR - CDO		C	4	3.C FE	1,275,000	99.5173	1,268,845	1,275,000	1,275,000	0	0	0	0	6.898	7.070	JAJO	18,387	12,704	08/16/2021	10/16/2034
12555G-AE-8	CIFC 195R DR - CDO		C	4	3.C FE	1,019,875	99.5000	1,019,875	1,025,000	1,019,913	0	38	0	0	6.991	7.115	JAJO	3,185	0	11/30/2021	01/16/2035
13875M-AE-6	CANYC 2021-3 C - CDO		C	4	1.F FE	4,000,000	99.7508	3,990,032	4,000,000	4,000,000	0	0	0	0	2.173	3.748	JAJO	44,900	0	05/21/2021	07/17/2034

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
13876L-AN-7	CANYC 2020-1 CR - CDO		C	4	1.F FE	4,800,000	99.6128	4,781,413	4,800,000	4,800,000	0	0	0	0	2.174	3.578	JAJO	22,607	41,683	04/29/2021	07/15/2034
13876M-AE-5	CANYC 2020-1 ER - CDO		C	4	3.C FE	1,500,000	97.6908	1,465,362	1,500,000	1,500,000	0	0	0	0	6.474	6.160	JAJO	21,040	38,826	04/29/2021	07/15/2034
13876X-AL-5	CANYC 2021-2 C - CDO		C	4	1.F FE	3,500,000	100.0677	3,502,371	3,500,000	3,500,000	0	0	0	0	2.424	2.430	JAJO	18,380	38,411	04/12/2021	04/17/2034
13876Y-AA-7	CANYC 2021-2 E - CDO		C	4	3.C FE	998,400	99.1641	991,641	1,000,000	996,581	0	(1,819)	0	0	6.824	6.605	JAJO	14,785	26,776	05/25/2021	04/17/2034
14311U-AU-2	CGMS 163RR CRR - CDO	C	C	4	1.F FE	1,000,000	99.7526	997,526	1,000,000	1,000,000	0	0	0	0	2.332	3.723	JAJO	4,728	7,240	06/15/2021	07/20/2034
14311U-AU-2	CGMS 163RR CRR - CDO		C	4	1.F FE	5,000,000	99.7526	4,987,628	5,000,000	5,000,000	0	0	0	0	2.332	3.723	JAJO	23,639	36,200	06/15/2021	07/20/2034
14311Y-AA-8	CGMS 2018-1 D - CDO			4	3.C FE	6,346,894	95.6081	6,209,744	6,495,000	6,362,647	0	15,242	0	0	5.881	6.370	JAJO	77,462	374,148	01/19/2021	04/21/2031
143122-AE-9	CGMS C - CDO	C	C	4	1.F FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	2.268	2.300	JAJO	126	0	12/03/2021	01/25/2033
143134-AA-2	CGMS 216 E - CDO		C	4	3.C FE	4,083,750	99.0442	4,085,575	4,125,000	4,086,862	0	3,112	0	0	6.595	6.854	JAJO	107,304	0	06/30/2021	07/15/2034
14314L-AJ-4	CGMS 2014-2-R B - CDO	0	C	4	1.F FE	5,453,594	99.5758	5,476,667	5,500,000	5,346,488	0	19,054	0	0	1.981	2.516	FMAN	14,225	111,162	10/25/2018	05/15/2031
14314N-AA-9	CGMS 2014-2-R D - CDO		C	4	3.C FE	4,056,875	90.5806	3,962,902	4,375,000	4,084,641	0	27,766	0	0	5.506	6.748	FMAN	31,449	228,601	09/22/2021	05/15/2031
14314T-AA-6	CGMS 2014-4-R D - CDO		C	4	4.A FE	3,250,000	91.5552	2,975,545	3,250,000	3,250,000	0	0	0	0	5.774	5.900	JAJO	40,657	192,660	06/15/2018	07/15/2030
14315J-AG-4	CGMS 172 B - CDO		C	4	1.F FE	9,931,250	100.0831	10,008,306	10,000,000	9,773,613	0	(171,618)	0	0	2.531	2.990	JAJO	51,333	262,704	03/19/2019	07/20/2031
14315M-AA-0	CGMS 2014-3-R D - CDO		C	4	4.A FE	3,350,000	91.7533	3,073,735	3,350,000	3,350,000	0	0	0	0	5.535	5.646	JAJO	33,991	189,688	05/23/2018	07/28/2031
14316D-AA-9	CGMS 2019-1 D - CDO			4	3.C FE	3,894,499	97.8409	3,898,961	3,985,000	3,897,897	0	9,102	0	0	6.832	7.345	JAJO	55,203	236,874	02/24/2021	04/21/2031
14686C-AE-5	CARVL II ER - CDO			4	3.C FE	3,044,250	98.5034	3,028,979	3,075,000	3,047,772	0	3,522	0	0	6.702	6.997	JAJO	41,787	127,487	02/25/2021	04/20/2032
14855J-AB-1	CLAST 161 A - ABS			4	1.G FE	1,292,611	99.0296	1,335,805	1,348,895	1,279,572	0	(12,902)	0	0	4.450	6.255	MON	2,668	24,878	08/13/2021	08/15/2041
14855J-AC-9	CLAST 161 B - ABS			4	2.C FE	287,202	95.6882	275,007	287,399	287,156	0	(9)	0	0	6.150	6.249	MON	786	17,674	08/01/2016	08/15/2041
14855M-AA-6	CLAST 2019-1 A - ABS	C		2	2.B FE	177,502	98.5797	174,981	177,502	177,502	0	0	0	0	3.967	4.000	MON	313	7,042	04/11/2019	04/15/2039
14856C-AA-7	CLAST 2018-1 A - ABS	C		4	2.A FE	706,932	97.9539	724,291	739,420	703,245	0	(1,773)	0	0	4.125	5.073	MON	1,356	30,501	03/24/2020	06/15/2043
14856C-AA-7	CLAST 2018-1 A - ABS			4	2.A FE	4,561,418	97.9539	4,490,603	4,584,404	4,559,957	0	(198)	0	0	4.125	4.289	MON	8,405	195,984	12/03/2018	06/15/2043
14856E-AA-3	CLAST 151R A - ABS			2	2.A PL	10,687,635	98.9970	10,628,477	10,736,161	10,691,911	0	(118)	0	0	4.750	4.977	MON	22,665	509,968	03/08/2019	03/15/2034
14856G-AA-8	CLAST 2021-1 A - ABS	C		4	1.F FE	190,427	101.1433	192,610	190,433	190,427	0	0	0	0	3.474	3.500	MON	294	5,862	01/20/2021	01/15/2046
14856G-AA-8	CLAST 2021-1 A - ABS			4	1.F FE	761,710	101.1433	770,440	761,731	761,708	0	(2)	0	0	3.474	3.500	MON	1,176	23,449	01/20/2021	01/15/2046
14856G-AB-6	CLAST 2021-1 B - ABS			4	2.B FE	754,153	105.9753	799,241	754,176	754,148	0	(5)	0	0	6.656	6.750	MON	2,231	44,504	01/20/2021	01/15/2046
150322-AG-0	CEDF 4RR ERR - CDO			4	3.C FE	5,940,000	98.5088	5,910,528	6,000,000	5,938,663	0	(1,337)	0	0	6.734	6.790	JAJO	76,317	137,370	05/27/2021	07/24/2034
15032C-AE-3	CEDF VI ERR - CDO			4	3.C FE	6,737,500	98.1427	6,747,310	6,875,000	6,734,640	0	(2,860)	0	0	6.851	6.902	JAJO	95,517	240,480	02/26/2021	04/20/2034
17180Y-AA-9	CIFC 2018-2 D - CDO		C	4	3.C FE	6,346,968	98.9403	6,381,651	6,450,000	6,343,106	0	12,943	0	0	5.981	6.408	JAJO	78,233	395,059	11/10/2020	04/21/2031
17182H-AA-4	CIFC 2018-IV D - CDO		C	4	3.C FE	6,862,275	97.8002	6,816,677	6,970,000	6,859,186	0	11,787	0	0	6.022	6.438	JAJO	87,448	403,358	10/27/2021	10/17/2031
19423D-AD-2	CASL 2018-A C - ABS	0		4	2.B FE	3,050,169	103.3804	3,153,985	3,050,854	3,050,405	0	3	0	0	5.500	5.568	MON	2,797	167,797	11/07/2018	12/26/2047
19736W-AQ-3	CECLO 30 D - CDO		C	4	2.C FE	3,000,603	98.9867	2,969,601	3,000,000	3,000,471	0	(132)	0	0	3.971	4.053	JAJO	24,160	91,497	05/11/2021	01/20/2034
210795-QB-9	UNITED AIRLINES 2012-2 PASS THROUGH TRUS	C		1	2.C FE	180,358	103.6614	186,962	180,358	180,358	0	0	0	0	4.000	3.993	AO	1,242	7,214	09/19/2012	04/29/2026
21079N-AA-9	CONTINENTAL AIRLINES 2007-1 PASS THROUGH	0		1	2.C FE	169,357	101.1422	155,719	153,961	155,219	0	(2,428)	0	0	5.983	3.204	AO	1,842	9,211	04/01/2017	04/19/2022
21079R-AA-0	CONTINENTAL AIRLINES 2007-1 PASS THROUGH	0		1	3.A FE	108,076	100.3311	103,888	103,545	104,379	0	(1,578)	0	0	6.903	4.145	AO	1,430	7,148	04/01/2017	04/19/2022
22615M-AS-1	DEN14 XIV CR - CDO	0		4	1.G FE	4,500,000	99.5058	4,477,761	4,500,000	4,500,000	0	0	0	0	2.474	2.553	JAJO	21,028	116,245	11/01/2018	10/23/2031
22822R-BH-2	CROCAS 2018-2 C - RMBS			4	1.F FE	151,064	109.1091	163,664	150,000	150,747	0	(97)	0	0	4.241	4.190	MON	283	6,362	07/26/2018	07/15/2048
22822R-BH-2	CROCAS 2018-2 C - RMBS	0		4	1.F FE	2,921,767	109.1091	3,164,163	2,900,000	2,915,375	0	(2,007)	0	0	4.241	4.184	MON	5,466	122,989	09/14/2018	07/15/2048
233046-AF-8	DNKN 2017-1 AII - RMBS			4	2.B FE	1,443,750	104.3730	1,506,885	1,443,750	1,443,750	0	0	0	0	4.030	4.050	FMAN	6,626	58,183	09/14/2017	11/20/2047
233046-AL-5	DNKN 2019-1 A23 - RMBS			4	2.B FE	2,175,475	107.0276	2,344,523	2,190,578	2,177,766	0	1,338	0	0	4.352	4.457	FMAN	10,857	95,394	04/06/2020	05/20/2049
24703N-AD-1	DEFT 2020-1 B - ABS	C		4	1.A FE	362,971	101.7844	369,477	363,000	362,990	0	11	0	0	2.980	3.002	MON	270	10,817	04/21/2020	04/24/2023
24703N-AE-9	DEFT 2020-1 C - ABS	C		4	1.C FE	352,968	102.5460	361,988	353,000	352,987	0	12	0	0	4.260	4.302	MON	376	15,038	04/21/2020	06/22/2023
25755T-AE-0	DPABS 2015-1 A2 - RMBS	0		4	2.A FE	2,612,398	102.6832	2,682,599	2,612,500	2,612,462	0	9	0	0	4.474	4.499	JAJO	21,429	116,883	12/17/2018	10/25/2045
25755T-AH-3	DPABS 2017-1 A23 - ABS			4	2.A FE	1,204,930	104.6464	1,259,027	1,203,125	1,204,413	0	(200)	0	0	4.118	4.116	JAJO	9,083	49,545	03/21/2019	07/25/2047
25755T-AH-3	DPABS 2017-1 A23 - ABS	C		4	2.A FE	288,750	104.6464	302,166	288,750	288,750	0	0	0	0	4.118	4.139	JAJO	2,180	11,891	06/12/2017	07/25/2047
25755T-AK-6	DPABS 2018-1 A22 - RMBS			4	2.A FE	485,000	105.1743	510,095	485,000	485,000	0	0	0	0	4.328	4.351	JAJO	3,848	20,991	04/18/2018	07/27/2048
25755T-AL-4	DPABS 2019-1 A2 - RMBS			4	2.A FE	491,250	105.2505	517,043	491,250	491,250	0	0	0	0	3.668	3.668	JAJO	3,303	18,019	11/06/2019	10/25/2049
26113*-AA-7	DYAL CAP PARTNERS IV B SER B NT 3.65 02/			1,2	1.F PL	700,000	97.7850	684,495	700,000	700,000	0	0	0	0	3.650	3.650	FA	9,155	12,775	02/22/2021	02/22/2041
26113@-AA-5	DYAL CAP PARTNERS IV A SER A SR NT 3.65			1,2	1.F PL	1,300,000	97.7911	1,271,284	1,300,000	1,300,000	0	0	0	0	3.650	3.650	FA	17,003	23,725	02/22/2021	02/22/2041
262431-AE-9	DRSLF 50 C - CDO		C	4	1.F FE	3,960,000	99.9506	3,998,022	4,000,000	3,903,950	0	13,756	0	0	2.374	2.941	JAJO	20,573	99,231	03/06/2019	07/15/2030
26244F-AG-2	DRSLF 40 ER - CDO			4	3.C FE	1,200,781	97.5077	1,218,846	1,250,000	1,206,057	0	5,276	0	0	5.906	6.645	FMAN	9,638	74,884	01/11/2021	08/15/2031
26244L-AC-8	DRSLF 41 ER - CDO		C	4	3.C FE	4,049,150	94.4183	3,861,707	4,090,000	3,940,216	0	14,889	0	0	5.424	6.214	JAJO	48,063	226,668	02/08/2021	04/15/2031
26245Q-AA-0	DRSLF 55 E - CDO		C	4	3.C FE	2,091,305	96.0034	2,064,074	2,150,000	2,094,115	0	2,810	0	0	5.524	6.072	JAJO	25,731	60,709	06/16/2021	04/15/2031
26245R-AG-5	DRSLF 58 C - CDO	0		4	1.F FE	1,483,500	98.9014	1,483,521	1,500,000	1,454,686	0	5,756	0	0	1.922	2.533	JAJO	6,007	30,208	10/29/2018	07/17/2031

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
26245T-AA-4	DRSLF 58 E - CDO			4	.3.C FE	1,701,813	.95.8336	1,748,963	1,825,000	1,715,645	0	12,922	0	0	.5.472	6.701	JAJO	20,806	102,260	11/24/2020	07/17/2031
26251B-AU-0	DRSLF XXVIII B2R - CDO			4	.3.C FE	2,670,771	.99.5004	2,656,662	2,670,000	2,671,400	0	629	0	0	.6.606	6.690	FMAN	23,027	88,958	05/14/2021	08/15/2030
26251M-AA-0	DRSLF 64 E - CDO		C	2	.3.C FE	1,894,776	.97.6122	1,947,364	1,995,000	1,877,524	0	12,476	0	0	.5.722	6.954	JAJO	23,783	111,688	04/01/2021	04/18/2031
26252M-AE-1	DRSLF 72 ER - CDO		C	4	.3.C FE	5,325,000	.99.5029	5,298,531	5,325,000	5,325,000	0	0	0	0	.6.506	6.598	FMAN	45,230	174,725	04/29/2021	05/15/2032
27830U-AA-0	EATON 2014-1 E - CDO			4	.3.C FE	4,053,500	.95.7037	3,971,702	4,150,000	3,973,594	0	17,977	0	0	.5.824	6.727	JAJO	52,365	248,116	11/15/2018	07/15/2030
28416L-AA-0	EHGVT 21A A - RMBS			4	.1.A FE	721,813	.98.7871	713,214	721,970	721,815	0	2	0	0	.1.360	1.362	MON	273	1,746	10/13/2021	08/27/2035
29001L-AQ-4	ELMW2 II CR - CDO	C	C	4	.1.F FE	1,000,000	.99.7506	997,506	1,000,000	1,000,000	0	0	0	0	.2.131	2.142	JAJO	4,322	10,986	03/26/2021	04/20/2034
30227X-AA-9	EXTNT 191 A2 - ABS	C		4	.1.G FE	235,625	.101.4349	253,587	250,000	241,170	0	3,167	0	0	.3.204	4.712	MON	134	8,010	03/18/2020	07/26/2049
30258H-AA-6	FNBM LLC - ABS			4	.1.F PL	1,900,000	.100.5625	1,910,688	1,900,000	1,900,000	0	0	0	0	.4.192	3.515	MON	8,187	80,764	05/31/2017	05/31/2022
30605Y-AB-7	FLCON 171 A - ABS			4	.1.G FE	235,141	.98.9189	232,068	234,604	235,061	0	(92)	0	0	.4.581	4.559	MON	478	10,747	02/01/2017	02/15/2042
30605Y-AB-7	FLCON 171 A - ABS	0		4	.1.G FE	588,856	.98.9189	580,169	586,510	589,000	0	(340)	0	0	.4.581	4.482	MON	1,194	22,390	03/15/2018	02/15/2042
30605Y-AD-3	FLCON 171 B - ABS			4	.2.C FE	163,120	.95.7081	156,337	163,348	163,027	0	18	0	0	.6.300	6.417	MON	457	10,291	02/01/2017	02/15/2042
30610G-AA-1	FLCON 2019-1 A - ABS		D	2	.2.B FE	1,050,277	.97.4870	1,043,829	1,070,737	1,050,420	0	2,553	0	0	.3.597	4.185	MON	1,712	36,508	01/22/2021	09/15/2039
30610G-AA-1	FLCON 2019-1 A - ABS	C	D	2	.2.B FE	536,210	.97.4870	522,567	536,038	536,195	0	638	0	0	.3.597	3.616	MON	857	18,980	03/17/2021	09/15/2039
32010G-AA-3	FEIM 2019-1 D - CDO		C	4	.3.C FE	1,393,001	.98.2825	1,375,955	1,400,000	1,387,253	0	(5,747)	0	0	.7.832	7.387	JAJO	22,233	83,677	02/18/2021	01/20/2033
33882G-AJ-7	FLAT 17 CR - CDO	C		4	.1.F FE	1,000,000	.99.9995	999,995	1,000,000	1,000,000	0	0	0	0	.2.056	2.102	FMAN	2,684	15,549	01/29/2021	05/15/2030
34417M-AB-3	FOCUS 2017-1 A22 - ABS			4	.2.B FE	2,387,500	.105.4520	2,517,667	2,387,500	2,387,500	0	0	0	0	.5.093	5.125	JAJO	20,604	121,674	03/21/2017	04/30/2047
347469-AA-6	FORT JACKSON HSG LLC - ABS			1	.2.A FE	1,056,599	.132.5814	1,400,854	1,056,599	1,056,599	0	0	0	0	.7.050	7.049	MN	9,518	74,490	10/24/2008	11/15/2055
34961W-AJ-4	FCO 11 BT - CDO	C		2	.1.C FE	300,000	.99.4985	298,496	300,000	300,000	0	0	0	0	.1.824	1.825	JAJO	1,185	5,769	03/29/2018	04/15/2031
36173M-AA-4	GPIM 1 A - CDO			4	.1.D IF	5,684,041	.100.3332	5,702,978	5,684,041	5,684,041	0	0	0	0	.1.500	2.501	JAJO	17,999	166,399	12/17/2018	12/15/2060
36173M-AA-4	GPIM 1 A - CDO	0		4	.1.D IF	11,368,082	.100.3332	11,405,956	11,368,082	11,368,082	0	0	0	0	.1.500	2.501	JAJO	35,999	282,278	11/20/2018	12/15/2060
36173M-AB-2	GPIM 1 B - CDO			4	.2.B IF	4,148,004	.92.2482	3,826,460	4,148,004	4,148,004	0	0	0	0	.1.500	18.474	JAJO	13,135	116,528	12/17/2018	12/15/2060
36173M-AB-2	GPIM 1 B - CDO	0		4	.2.B IF	7,835,119	.92.2482	7,227,758	7,835,119	7,835,119	0	0	0	0	.1.500	18.474	JAJO	24,811	189,937	11/20/2018	12/15/2060
36186E-AA-7	GMACN 2003A CTF - RMBS	0		4	.1.F	979,082	.121.3700	1,030,934	849,414	962,867	0	(4,854)	0	0	.6.240	4.747	MON	4,417	53,003	07/12/2018	10/10/2041
36186E-AA-7	GMACN 2003A CTF - RMBS			4	.1.F	1,985,839	.122.3402	2,078,351	1,698,829	1,934,656	0	(9,813)	0	0	.6.240	4.690	MON	8,834	106,196	10/04/2016	10/10/2041
36259B-AC-1	GPMT 2019-FL2 AS - CDO			2	.1.A FE	887,000	.99.9578	999,578	1,000,000	975,651	0	39,087	0	0	.1.702	6.587	MON	520	17,274	04/14/2020	02/22/2036
36319T-AQ-9	GALXY XXIII B1R - CDO	C	C	4	.1.C FE	600,000	.99.8257	598,954	600,000	600,000	0	0	0	0	.1.474	1.548	JAJO	1,670	5,573	02/25/2021	04/24/2029
36320W-AQ-9	GALXY XXI CR - CDO	0	C	4	.1.F FE	3,940,000	.99.4312	3,977,248	4,000,000	3,869,024	0	18,101	0	0	.1.881	2.539	JAJO	15,261	78,720	10/31/2018	04/21/2031
36321L-AE-9	GALXY 26 C - CDO	0		4	.1.F FE	1,650,000	.100.0361	1,650,595	1,650,000	1,650,000	0	0	0	0	.2.310	3.577	FMAN	4,234	38,688	10/23/2018	11/22/2031
36361U-AE-0	GALL 2017-1 C - CDO	C		4	.1.E FE	0	.99.5039	0	0	0	0	0	0	0	.2.320	2.790	JAJO	4,571	0	09/21/2017	07/15/2027
375414-AA-7	GILBT 1 E - CDO		C	4	.3.C FE	5,438,731	.100.0346	6,312,184	6,310,000	5,508,137	0	72,941	0	0	.6.524	9.185	JAJO	89,191	422,039	12/11/2020	10/15/2030
38011W-AA-4	GMACN 2002A CTF - RMBS	0		4	.1.F	2,751,168	.124.9100	2,846,393	2,278,755	2,680,758	0	(23,794)	0	0	.6.845	4.423	MON	12,998	155,981	12/17/2018	05/10/2037
38011W-AA-4	GMACN 2002A CTF - RMBS			4	.1.F	2,751,168	.124.9100	2,846,393	2,278,755	2,680,983	0	(23,808)	0	0	.6.845	4.422	MON	12,998	155,981	12/17/2018	05/10/2037
38137H-BY-3	GLD11 XI CR2 - CDO	0		4	.1.F FE	2,481,250	.99.1554	2,478,885	2,500,000	2,434,510	0	13,089	0	0	.1.872	2.507	JAJO	9,751	49,069	10/23/2018	01/21/2031
38137X-AA-1	GLM 6 E - CDO		C	4	.3.C FE	940,710	.94.4184	944,184	1,000,000	943,657	0	2,947	0	0	.5.351	6.093	JAJO	10,852	40,964	03/29/2021	01/21/2033
38138A-AA-0	GLM 3 E - CDO		C	4	.3.C FE	3,314,175	.94.2415	3,298,452	3,500,000	3,325,744	0	11,569	0	0	.4.631	5.548	JAJO	32,871	82,929	06/10/2021	04/22/2030
38138D-AS-5	GLM 5R CR - CDO		C	4	.1.F FE	5,000,000	.99.9012	4,995,060	5,000,000	5,000,000	0	0	0	0	.2.182	3.510	JAJO	22,118	0	09/24/2021	10/20/2032
38138E-AA-2	GLM 5 E - CDO		C	4	.3.C FE	4,755,000	.93.0391	4,651,956	5,000,000	4,766,446	0	11,446	0	0	.4.981	5.708	JAJO	50,507	127,366	06/10/2021	10/20/2032
398079-BL-6	GWOLF II CR2 - CDO			4	.2.C FE	2,970,000	.100.2242	3,006,726	3,000,000	2,966,151	0	(3,849)	0	0	.4.324	4.218	JAJO	28,104	66,410	03/12/2021	04/15/2034
39808G-AN-6	GWOLF II DRR - CDO			4	.3.C FE	5,092,500	.98.8826	5,191,335	5,250,000	5,050,942	0	(41,558)	0	0	.7.174	4.420	JAJO	81,601	192,278	03/12/2021	04/17/2034
39809B-AA-4	GWOLF 7 D - CDO			4	.3.C FE	3,697,494	.98.4800	3,693,000	3,750,000	3,701,094	0	3,601	0	0	.6.061	6.320	JAJO	46,093	144,189	05/07/2021	10/20/2031
39809H-AA-1	GWOLF VI D - CDO			4	.3.C FE	3,543,700	.97.3162	3,503,385	3,600,000	3,548,773	0	5,073	0	0	.5.875	6.242	JAJO	39,362	107,977	05/05/2021	04/26/2031
39809J-AA-7	GWOLF 3RRR DR - CDO		C	4	.3.C FE	3,492,335	.99.0125	3,465,439	3,500,000	3,482,361	0	(9,974)	0	0	.7.048	6.635	JAJO	48,653	125,981	05/13/2021	04/22/2033
39809T-AQ-0	GWOLF IV CR - CDO		C	4	.2.C FE	2,001,800	.100.3476	2,006,953	2,000,000	2,001,829	0	29	0	0	.3.772	3.853	JAJO	15,718	38,542	04/23/2021	04/17/2034
39810J-AG-1	GWOLF IV DR - CDO		C	4	.3.C FE	2,913,630	.98.4263	2,952,789	3,000,000	2,904,316	0	(9,314)	0	0	.6.982	5.862	JAJO	43,639	125,863	03/29/2021	04/17/2034
40168P-AH-1	GPDFNI-2 2 B1 - CDO			4	.1.E FE	491,453	.100.0000	491,453	491,453	491,453	0	0	0	0	.3.249	3.376	JAJO	3,459	16,552	04/12/2016	04/15/2027
40168P-AJ-7	GPDFNI-2 2 B2 - CDO			4	.1.E FE	245,727	.100.0000	245,727	245,727	245,727	0	0	0	0	.3.249	3.376	JAJO	1,730	8,276	07/05/2016	04/15/2027
40168P-AK-4	GPDFNI-2 2 B3 - CDO			4	.1.E FE	245,727	.100.0000	245,727	245,727	245,727	0	0	0	0	.3.249	3.376	JAJO	1,730	8,276	08/26/2016	04/15/2027
40168P-AL-2	GPDFNI-2 2 B4 - CDO			4	.1.E FE	245,727	.100.0000	245,727	245,727	245,727	0	0	0	0	.3.249	3.376	JAJO	1,730	8,276	05/11/2017	04/15/2027
40168P-AM-0	GPDFNI-2 2 B5 - CDO			4	.1.E FE	340,727	.100.0000	340,727	340,727	340,727	0	0	0	0	.3.249	3.376	JAJO	2,398	11,475	06/09/2017	04/15/2027
40168P-AQ-1	GPDFNI-2 2 C1 - CDO			4	.1.E FE	3,545,162	.129.0916	4,250,898	3,292,932	4,226,969	0	201,435	0	0	.3.000	7.540	JAJO	21,404	100,224	09/27/2018	04/15/2027
40168P-AR-9	GPDFNI-2 2 C2 - CDO			4	.1.E FE	1,683,385	.129.0916	2,001,264	1,550,266	1,961,123	0	92,437	0	0	.3.000	7.540	JAJO	10,077	47,154	09/27/2018	04/15/2027
40168P-AS-7	GPDFNI-2 2 C3 - CDO			4	.1.E FE	1,322,659	.129.0916	1,572,421	1,218,066	1,540,882	0	72,629	0	0	.3.000	7.540	JAJO	7,917	37,050	09/27/2018	04/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
40168P-AT-5	GPDFNI-2 2 C4 - CDO			4	1.E FE	612,001	129.0916	733,832	568,459	729,713	0	34,785	0	0	3.000	7.540	JAJO	3,695	17,291	09/27/2018	04/15/2027
40168P-AU-2	GPDFNI-2 2 C5 - CDO			4	1.E FE	1,473,895	129.0916	1,767,303	1,369,031	1,757,384	0	83,775	0	0	3.000	7.540	JAJO	8,899	41,641	09/27/2018	04/15/2027
40168P-AX-6	GPDFNI-2 2 D1 - CDO			4	1.E FE	1,561,274	136.9669	1,991,029	1,453,657	1,962,165	0	123,195	0	0	3.000	9.157	JAJO	9,449	44,215	09/27/2018	04/15/2027
40168P-AY-4	GPDFNI-2 2 D2 - CDO			4	1.E FE	769,637	136.9669	970,883	708,845	936,599	0	58,158	0	0	3.000	9.157	JAJO	4,607	21,561	09/27/2018	04/15/2027
40168P-AZ-1	GPDFNI-2 2 D3 - CDO			4	1.E FE	629,736	136.9669	803,076	586,329	791,434	0	49,690	0	0	3.000	9.157	JAJO	3,811	17,834	09/27/2018	04/15/2027
40168P-BA-5	GPDFNI-2 2 D4 - CDO			4	1.E FE	622,305	136.9669	793,601	579,411	782,096	0	49,104	0	0	3.000	9.157	JAJO	3,766	17,624	09/27/2018	04/15/2027
40168P-BB-3	GPDFNI-2 2 D5 - CDO			4	1.E FE	649,724	136.9669	828,567	604,940	816,555	0	51,268	0	0	3.000	9.157	JAJO	3,932	18,400	09/27/2018	04/15/2027
40170F-AA-4	GPIM 2018-1 A1 - CDO	D	C	2	1.A FE	15,500,000	99.9093	15,485,948	15,500,000	15,500,000	0	0	0	0	1.654	1.655	JAJO	55,538	271,371	11/20/2018	01/15/2031
40170F-AA-4	GPIM 2018-1 A1 - CDO		C	2	1.A FE	5,000,000	99.9093	4,995,467	5,000,000	5,000,000	0	0	0	0	1.654	1.655	JAJO	17,916	87,539	11/20/2018	01/15/2031
40436X-AG-2	HLM 143 BR - CDO	C		4	1.F FE	1,000,000	100.0004	1,000,004	1,000,000	1,000,000	0	0	0	0	2.522	3.777	JAJO	5,255	26,200	06/28/2017	07/18/2029
40437C-AA-0	HLM 1812 D - CDO		C	4	3.C FE	1,350,000	95.0986	1,283,830	1,350,000	1,350,000	0	0	0	0	5.272	5.393	JAJO	14,828	72,907	05/16/2018	07/18/2031
40437J-AA-5	HLM 8-2016 ER - CDO			4	3.C FE	2,600,000	94.5543	2,458,411	2,600,000	2,600,000	0	0	0	0	5.631	5.748	JAJO	29,691	150,022	06/15/2018	07/22/2030
40438F-AE-4	HPEFS 2020-1 C - ABS	C		4	1.B FE	963,984	100.9602	1,009,602	1,000,000	986,834	0	13,734	0	0	2.030	3.517	MON	620	20,300	04/30/2020	02/20/2030
41154X-AL-9	HARB 1 C - CDO	D		4	1.F FE	5,500,000	100.0085	5,500,465	5,500,000	5,500,000	0	0	0	0	2.232	2.302	JAJO	24,887	127,758	11/15/2018	01/20/2031
440405-AE-8	HORZN 181 A - ABS	D		4	2.A FE	14,509,333	97.0105	14,075,872	14,509,643	14,509,471	0	(1,203)	0	0	4.458	4.500	MON	28,748	646,840	11/16/2018	12/15/2038
440405-AE-8	HORZN 181 A - ABS	C		4	2.A FE	1,380,631	97.0105	1,323,506	1,364,292	1,371,897	0	(5,063)	0	0	4.458	4.280	MON	2,703	60,820	12/01/2020	12/15/2038
44040J-AA-6	HORZN 2019-2 A - ABS		C	4	2.A FE	1,383,299	97.9213	1,354,577	1,383,332	1,383,184	0	6	0	0	3.425	3.426	MON	2,106	47,379	10/18/2019	11/15/2039
444838-AG-1	HULLS 1411 D - CDO			2	4.A FE	193,250	97.8840	244,710	250,000	227,421	0	10,717	0	0	3.722	8.685	JAJO	1,939	9,585	01/07/2016	10/19/2026
464338-AA-6	CLOUD HQ 2019-1 A2 - ABS			2	1.E PL	12,336,725	102.1539	12,602,446	12,336,725	12,336,725	0	0	0	0	3.410	3.452	MON	35,057	437,871	02/19/2020	07/15/2040
46590U-AA-0	HENDR 182 A - RMBS	D		4	1.A FE	7,389,193	111.2638	8,230,225	7,397,038	7,390,142	0	196	0	0	3.960	4.007	MON	13,019	292,923	10/04/2018	10/15/2075
46590U-AA-0	HENDR 182 A - RMBS			4	1.A FE	4,435,891	111.2638	4,947,130	4,446,307	4,437,080	0	260	0	0	3.960	4.025	MON	7,826	176,074	10/23/2018	10/15/2075
46590U-AB-8	HENDR 182 B - RMBS	D		2	2.B FE	499,838	108.9867	544,933	500,000	499,877	0	12	0	0	4.700	4.750	MON	1,044	23,500	10/02/2018	10/15/2077
46616P-AB-9	HENDR 2011-1 B - RMBS	D		2	1.G FE	275,244	120.6394	298,884	247,750	274,478	0	154	0	0	7.490	5.525	MON	825	18,556	12/06/2018	10/15/2058
46616Q-AA-9	HENDR 2011-2 A - RMBS	C		2	1.A FE	133,909	115.6304	154,928	133,986	133,975	0	0	0	0	4.940	4.992	MON	294	6,619	12/01/2011	09/15/2056
46616V-AA-8	HENDR 2012-1 A - RMBS	D		2	1.A FE	7,873,774	111.2737	8,690,783	7,810,279	7,948,419	0	4,199	0	0	4.210	4.080	MON	14,614	329,545	04/01/2017	02/16/2065
46616Y-AA-2	HENDR 2012-2 A - RMBS			2	1.A FE	1,281,185	109.9385	1,417,599	1,289,448	1,283,915	0	333	0	0	3.840	3.957	MON	2,201	49,515	09/25/2012	10/15/2059
46617J-AA-4	HENDR 2013-2 A - RMBS			2	1.A FE	268,777	112.2307	301,721	268,840	268,923	0	(6)	0	0	4.210	4.241	MON	503	11,318	07/23/2013	03/15/2062
46617L-AA-9	HENDR 133 A - RMBS	C		2	1.A FE	73,246	110.8486	81,258	73,305	73,257	0	1	0	0	4.080	4.125	MON	133	2,994	10/10/2013	01/17/2073
46651N-AA-2	JOLAR 2019-1 A - ABS	C	C	2	2.A FE	207,028	96.6202	200,032	207,029	207,028	0	0	0	0	3.967	4.000	MON	365	8,213	05/17/2019	04/15/2044
46651N-AA-2	JOLAR 2019-1 A - ABS		C	2	2.A FE	497,987	96.6202	480,076	496,869	497,904	0	(83)	0	0	3.967	3.956	MON	876	16,426	03/09/2021	04/15/2044
46651T-AA-9	HENDR 181 A - RMBS	D		4	1.A FE	2,399,258	111.1064	2,739,899	2,466,013	2,406,827	0	1,450	0	0	3.740	4.079	MON	4,099	92,359	06/25/2018	10/17/2072
46651T-AB-7	HENDR 181 B - RMBS			4	2.B FE	43,203	116.1041	58,052	50,000	43,985	0	467	0	0	4.700	6.528	MON	104	2,350	04/13/2020	10/15/2074
46651T-AB-7	HENDR 181 B - RMBS	D		4	2.B FE	199,929	116.1041	232,208	200,000	199,945	0	4	0	0	4.700	4.750	MON	418	9,400	03/13/2018	10/15/2074
47017D-AB-7	NCBJ 2015-1 NTS - ABS	C		4	3.A FE	85,765	100.9029	85,366	84,602	84,721	0	(154)	0	0	5.875	5.357	JAJO	1,187	4,970	02/08/2016	07/08/2022
47017D-AD-3	NCBJ 2016-1 A - ABS	C			3.A FE	566,716	104.4493	591,931	566,716	566,716	0	0	0	0	5.625	5.625	JAJO	7,615	30,723	11/21/2016	01/08/2027
47047Q-AA-6	JTWN 12 D - CDO			4	3.C FE	3,172,125	96.8319	3,122,828	3,225,000	3,169,527	0	(2,598)	0	0	7.131	6.823	JAJO	46,637	70,155	08/10/2021	04/20/2032
47048T-AA-9	JTWN 16 E - CDO		C	4	3.C FE	1,960,000	98.5306	1,970,611	2,000,000	1,962,192	0	2,192	0	0	7.284	7.697	JAJO	62,722	0	06/21/2021	07/25/2034
47050V-AA-9	JTWN XV E - CDO		C	4	3.C FE	3,215,850	98.1919	3,240,334	3,300,000	3,215,707	0	(143)	0	0	7.124	7.241	JAJO	50,935	0	12/17/2021	04/15/2033
47232X-AA-6	JMHT 2010-A A - RMBS	C		4	1.G FE	488,700	135.2090	675,194	499,371	490,445	0	140	0	0	6.730	6.996	MON	1,960	33,608	05/26/2010	06/10/2055
47232X-AA-6	JMHT 2010-A A - RMBS			4	1.G FE	704,856	135.2090	973,837	720,246	707,373	0	202	0	0	6.730	6.996	MON	2,828	48,473	05/26/2010	06/10/2055
476681-AB-7	JMIKE 211 A2I - ABS			4	2.B FE	2,000,000	100.1066	2,002,131	2,000,000	2,000,000	0	0	0	0	2.891	2.891	FMAN	3,533	0	12/03/2021	02/15/2052
477164-AA-5	JETBLUE AIRWAYS CORPORATION 2020-1 PASS			1	1.F FE	3,336,390	107.8862	3,599,505	3,336,390	3,336,390	0	0	0	0	4.000	3.999	MN	17,053	133,456	08/03/2020	05/15/2034
48244X-AA-0	KDAC 2017-1 A - ABS		C	2	3.C FE	3,872,159	88.0504	3,428,147	3,893,394	3,890,857	0	307	0	0	4.212	4.277	MON	7,288	160,194	02/23/2021	12/15/2042
48244X-AA-0	KDAC 2017-1 A - ABS	D	C	2	3.C FE	11,880,485	88.0504	10,474,894	11,896,481	11,921,790	0	(13,274)	0	0	4.212	4.157	MON	22,270	501,080	12/03/2018	12/15/2042
48249V-AS-0	KKR 131R BR - CDO	C		4	1.F FE	800,000	100.0203	800,163	800,000	800,000	0	0	0	0	2.524	3.763	JAJO	4,375	21,063	04/03/2017	04/16/2029
48250Q-AH-1	KKR 12RR ER2 - CDO			4	3.C FE	1,468,125	96.1486	1,442,229	1,500,000	1,470,006	0	1,881	0	0	6.274	6.765	JAJO	20,390	48,074	05/11/2021	10/15/2030
48251D-AG-1	KKR 16RR D2R - CDO			4	3.C FE	2,475,000	96.2506	2,406,264	2,500,000	2,474,947	0	(54)	0	0	7.242	7.173	JAJO	36,710	7,545	08/31/2021	10/20/2034
48251G-AC-3	KKR 17R ER - CDO		C	4	3.C FE	4,703,925	98.6472	4,685,742	4,750,000	4,693,524	0	(10,401)	0	0	7.514	7.248	JAJO	77,329	182,175	05/12/2021	04/15/2034
48251M-AW-6	KKR 15R CR - CDO	D	C	4	1.F FE	7,500,000	100.0132	7,500,991	7,500,000	7,500,000	0	0	0	0	2.322	2.332	JAJO	36,285	181,331	11/20/2018	01/18/2032
48252U-AL-1	KKR 25R CR - CDO		C	4	1.F FE	4,525,000	100.0403	4,526,824	4,525,000	4,525,000	0	0	0	0	2.424	3.825	JAJO	23,763	36,703	05/26/2021	07/15/2034
48252V-AA-3	KKR 22 E - CDO			4	3.C FE	2,933,130	97.0137	2,910,411	3,000,000	2,937,635	0	4,505	0	0	6.131	6.579	JAJO	37,300	93,957	05/04/2021	07/21/2031
48252X-AA-9	KKR 23 E - CDO			4	3.C FE	10,350,257	95.2944	10,196,504	10,700,000	10,363,508	0	13,251	0	0	6.131	6.585	JAJO	133,037	254,313	11/30/2021	10/20/2031
48253A-AD-2	KKR 25R ER - CDO		C	4	3.C FE	5,431,250	97.3554	5,354,545	5,500,000	5,428,063	0	(3,187)	0	0	6.844	6.885	JAJO	81,555	125,644	05/26/2021	07/15/2034

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
48253P-AE-7	KKR 26R ER - CDO		C	4,5	3.C FE	987,500	96.5362	965,362	1,000,000	987,079	0	(421)	0	0	7.274	7.302	JAJO	15,760	11,685	07/21/2021	10/15/2034
48254D-AA-1	KKR 34 E - CDO		C	4	3.C FE	4,950,000	98.7249	4,936,244	5,000,000	4,952,213	0	2,213	0	0	6.996	7.234	JAJO	181,702	0	06/04/2021	07/17/2034
48254T-AA-6	KKR 33 E - CDO		C	4	3.C FE	2,475,000	97.5727	2,439,316	2,500,000	2,475,360	0	360	0	0	6.742	6.820	JAJO	34,176	64,998	05/07/2021	07/20/2034
48661A-AN-6	RAD 1R CR - CDO	C		4	1.F FE	500,000	99.7298	498,649	500,000	500,000	0	0	0	0	1.874	1.948	JAJO	2,030	5,588	02/25/2021	07/15/2031
50188C-AB-8	LCORRT 1503 A - ABS	@		3	1.F PL	900,123	36.3100	1,198,230	3,300,000	1,719,326	0	147,519	0	0	0.000	6.182	N/A	0	0	03/13/2015	09/16/2032
50188H-AC-5	LCM XVIII ER - CDO			4	4.A FE	3,350,000	92.6522	3,103,848	3,350,000	3,350,000	0	0	0	0	6.082	6.205	JAJO	41,312	208,582	04/12/2018	04/21/2031
50200J-AJ-0	LCM 27 C - CDO	D	C	4	1.F FE	2,246,625	99.1708	2,231,344	2,250,000	2,196,297	0	6,971	0	0	2.072	2.578	JAJO	9,714	49,096	10/26/2018	07/16/2031
50200Q-AA-3	LCM 28 E - CDO			4	3.C FE	2,996,650	95.9693	2,917,465	3,040,000	3,000,662	0	4,012	0	0	5.881	6.229	JAJO	36,256	176,626	06/08/2021	10/20/2030
50200W-AD-4	LCM 28 C - CDO	D		4	1.F FE	4,000,000	99.4435	3,977,741	4,000,000	4,000,000	0	0	0	0	2.281	3.569	JAJO	18,506	94,943	10/16/2018	10/20/2030
50200Y-AU-2	LCM 30R CR - CDO		C	4	1.F FE	2,200,000	99.8716	2,197,176	2,200,000	2,200,000	0	0	0	0	2.131	2.201	JAJO	9,509	17,319	05/14/2021	04/21/2031
50209L-AA-5	LMRK 2018-1 C - RMBS	D		2	1.G FE	694,696	100.9422	707,989	701,381	699,226	0	1,372	0	0	3.970	4.228	MON	1,238	27,858	12/03/2018	06/15/2048
53688T-AA-2	LITIGATION FEE RESIDUAL FDG 2015-1 LLC -			4	1.D FE	64,748	98.1499	63,550	64,748	64,748	0	0	0	0	4.000	4.000	JAJO	439	2,590	05/11/2015	04/29/2022
53947D-AE-6	LNCR 19CRE3 B - CDO		C	2	1.D FE	0	99.8014	0	0	0	0	0	0	0	1.710	2.725	MON	0	0	07/27/2020	04/17/2034
55037L-AA-2	LUNRR 2020-1 A - ABS		C	4	2.B FE	585,885	96.6739	566,404	585,892	585,888	0	0	0	0	3.376	3.376	MON	879	19,780	02/18/2020	02/15/2045
552747-AC-1	MFRA 2021-INV1 A3 - RMBS	C		4	1.F FE	164,383	99.4006	163,209	164,194	164,376	0	(7)	0	0	1.262	1.255	MON	173	1,899	01/27/2021	01/25/2056
55283L-AA-3	MAPSL 191 A - ABS	C	C	2	1.F	188,477	98.2789	185,236	188,480	188,477	0	0	0	0	4.458	4.500	MON	373	8,402	02/20/2019	03/15/2044
55283L-AA-3	MAPSL 191 A - ABS		C	2	1.F	3,874,991	98.2789	3,815,859	3,882,685	3,875,529	0	427	0	0	4.458	4.542	MON	7,693	173,090	10/16/2020	03/15/2044
55446M-AA-5	MAACH 1 A - ABS		C	2	1.G FE	778,042	97.8543	761,373	778,068	778,044	0	1	0	0	3.474	3.474	MON	1,201	27,030	10/04/2019	10/15/2039
55817A-AU-8	MDPK XXXII CR - CDO	C	C	4	1.F FE	1,000,000	99.7066	997,066	1,000,000	1,000,000	0	0	0	0	2.128	3.439	JAJO	4,197	13,183	03/01/2021	01/22/2031
55817C-AE-0	MDPK XXXII ER - CDO		C	4	3.C FE	3,000,000	98.6488	2,959,464	3,000,000	3,000,000	0	0	0	0	6.328	5.903	JAJO	37,442	116,199	03/01/2021	01/22/2031
55818T-AG-7	MDPK 14RR ER - CDO			4	3.C FE	5,803,644	96.3716	5,806,388	6,025,000	5,823,002	0	21,570	0	0	5.928	6.642	JAJO	70,443	262,929	10/08/2021	10/22/2030
55819A-AL-6	MDPK XVII ER - CDO			4	3.C FE	2,488,250	99.0073	2,475,183	2,500,000	2,489,574	0	1,324	0	0	6.630	6.831	JAJO	33,148	84,637	04/21/2021	07/22/2030
55819D-AJ-5	MDPK XXXI C - CDO	D		4	1.F FE	6,500,000	99.9695	6,498,020	6,500,000	6,500,000	0	0	0	0	2.274	3.587	JAJO	27,918	154,657	11/08/2018	01/23/2031
55819E-AA-2	MDPK XXXI E - CDO			4	3.C FE	958,035	97.6893	952,471	975,000	957,789	0	(246)	0	0	5.724	5.630	JAJO	10,541	14,608	08/11/2021	01/23/2031
55819L-AE-8	MDPK XXXV ER - CDO		C	4	3.C FE	3,500,000	99.1482	3,470,186	3,500,000	3,500,000	0	0	0	0	6.231	6.204	JAJO	44,226	111,395	03/12/2021	04/20/2032
55819P-AE-9	MDPK XXXVI B2 - CDO		C	4	1.C FE	750,000	100.0527	750,395	750,000	750,000	0	0	0	0	3.467	3.482	JAJO	5,489	26,003	12/04/2019	01/18/2033
55819T-AU-5	MDPK 20R CR - CDO	D	C	4	1.F FE	2,985,000	98.6981	2,960,942	3,000,000	2,921,003	0	10,660	0	0	2.034	2.559	JAJO	11,190	63,412	10/25/2018	07/29/2030
55819U-AG-3	MDPK 20R ER - CDO		C	4	4.A FE	2,608,875	96.3568	2,601,634	2,700,000	2,569,316	0	13,504	0	0	5.434	6.421	JAJO	26,901	150,145	11/19/2018	07/29/2030
55819V-AG-1	MDPK XXII ER - CDO			4	3.C FE	1,000,000	98.9202	989,202	1,000,000	1,000,000	0	0	0	0	6.824	4.856	JAJO	14,785	34,845	05/27/2021	01/15/2033
55820E-AA-9	MDPK 29 E - CDO		C	4	4.A FE	3,950,000	98.3398	3,884,420	3,950,000	3,950,000	0	0	0	0	5.822	5.951	JAJO	47,912	235,287	09/28/2018	10/18/2030
55820H-AE-4	MDPK XXXIV ER - CDO		C	4	3.C FE	1,200,000	99.5055	1,194,066	1,200,000	1,200,000	0	0	0	0	6.774	6.433	JAJO	15,354	41,256	04/12/2021	04/25/2032
55820J-BN-9	MDPK XXI C2R - CDO			4	2.C FE	2,500,000	99.0021	2,475,053	2,500,000	2,500,000	0	0	0	0	5.259	5.334	JAJO	23,395	0	10/26/2021	10/15/2032
55820X-AA-7	MDPK XXVII D - CDO			4	3.C FE	2,397,500	94.3076	2,357,691	2,500,000	2,404,657	0	7,157	0	0	5.131	5.886	JAJO	26,014	65,589	05/13/2021	04/22/2030
55821C-AE-4	ATRM 40R CR2 - CDO	C	C	4	1.F FE	1,000,000	99.6280	996,280	1,000,000	1,000,000	0	0	0	0	2.176	2.201	FMAN	1,994	16,695	02/12/2021	05/28/2030
55821M-AA-0	MDPK XXXVIII E - CDO		C	4	3.C FE	2,000,000	98.8343	1,976,686	2,000,000	2,000,000	0	0	0	0	6.125	6.211	JAJO	67,372	0	05/14/2021	07/17/2034
55954D-AE-1	MAGNE XXII ER - CDO		C	4	3.C FE	2,500,000	99.1458	2,478,644	2,500,000	2,500,000	0	0	0	0	6.474	6.479	JAJO	35,066	72,514	04/16/2021	04/15/2031
55954G-AE-4	MAGNE 17R ER - CDO		C	4	3.C FE	5,681,875	97.3023	5,643,533	5,800,000	5,648,881	0	15,641	0	0	5.681	6.267	JAJO	66,821	337,606	11/20/2018	07/21/2031
56578L-AA-5	MCLO XII D - CDO			4	4.B FE	4,753,000	88.4755	4,335,301	4,900,000	4,669,492	0	22,731	0	0	6.102	7.105	JAJO	62,294	305,747	10/11/2018	04/18/2031
566063-AA-1	MP20 20 E - CDO		C	4	3.C FE	3,663,000	98.5495	3,646,333	3,700,000	3,648,371	0	(14,629)	0	0	7.234	6.326	JAJO	50,557	116,894	04/09/2021	04/24/2034
59801N-AA-4	MIDO 8 E - CDO			4	3.C FE	6,205,125	94.0000	6,124,100	6,515,000	6,144,811	0	38,293	0	0	6.020	7.213	FMAN	43,575	400,692	09/11/2020	02/20/2031
59802N-AA-3	MIDO IX E - CDO			4	3.C FE	2,128,500	94.3790	2,029,148	2,150,000	2,077,405	0	7,092	0	0	6.181	6.939	JAJO	26,950	136,046	07/03/2018	07/21/2031
610333-AW-6	MOCAP 2014-1 CR - CDO	D		2	1.A FE	599,717	100.0000	598,221	598,221	593,834	0	5,692	0	0	2.528	3.645	JAJO	2,983	15,708	12/12/2017	10/22/2026
610333-AY-2	MOCAP 2014-1 DR - CDO	D		2	1.G FE	800,000	99.3953	795,163	800,000	800,000	0	0	0	0	3.728	3.813	JAJO	5,882	30,740	10/06/2017	10/22/2026
610333-AY-2	MOCAP 2014-1 DR - CDO			2	1.G FE	250,000	99.3953	248,488	250,000	250,000	0	0	0	0	3.728	3.813	JAJO	1,838	9,606	10/06/2017	10/22/2026
61946G-AA-1	MSAIC 2017-2 A - ABS	C		4	1.F FE	118,238	104.0127	122,998	118,253	118,239	0	71	0	0	3.820	3.854	MON	138	4,517	10/17/2017	06/22/2043
62848G-AA-8	MYERS 1 E - CDO			4	3.C FE	1,650,000	99.1388	1,635,790	1,650,000	1,650,000	0	0	0	0	5.631	5.748	JAJO	18,842	95,206	08/16/2018	10/20/2030
62946A-AB-0	NPRL 161 A2 - ABS	D		4	1.F FE	6,863,571	103.7491	6,743,693	6,500,000	6,610,436	0	(76,685)	0	0	5.438	4.128	MON	10,800	353,470	09/27/2018	04/30/2046
63172D-AA-9	CFOZ 2019 A - CDO			2	1.F FE	2,645,326	101.0549	2,673,231	2,645,326	2,645,326	0	0	0	0	3.980	3.999	FMAN	13,453	105,284	08/16/2019	08/31/2034
63890B-AC-0	NAVSL 2018-E B - ABS	D		4	1.D FE	5,619,647	103.3902	5,810,529	5,620,000	5,619,798	0	28	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	D		4	1.E FE	14,993,829	105.2843	15,792,651	15,000,000	14,995,309	0	422	0	0	4.570	4.618	MON	30,467	685,500	10/18/2018	12/15/2059
63942B-AA-2	NAVSL 2021-A A - ABS	C		4	1.A FE	157,851	98.7461	155,895	157,874	157,847	0	(5)	0	0	0.840	0.846	MON	59	1,173	01/19/2021	05/15/2069
63943B-AB-9	NAVTR 211 B - ABS		C	2	2.B FE	299,406	99.0897	297,269	300,000	299,433	0	27	0	0	3.571	3.677	MON	476	1,339	11/18/2021	11/15/2046
64032E-AJ-6	NSLT 2007-1 B2 - ABS	D		4	1.F FE	10,282,450	95.1021	10,670,762	11,220,316	10,221,503	0	24,434	0	0	1.036	2.229	N/A	5,812	612,498	10/11/2018	08/25/2037

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
64034Y-AD-3	NSLT 21D C - ABS	C		4	1.F FE	999,718	101.1266	1,011,266	1,000,000	999,727	0	9	0	0	3.500	3.528	MON	1,069	5,153	10/21/2021	04/20/2062
64128Y-AF-5	NEUB 18RR DR2 - CDO			4	3.C FE	1,354,364	98.1080	1,348,986	1,375,000	1,356,410	0	2,046	0	0	6.099	6.416	JAJO	16,774	63,615	01/25/2021	10/21/2030
64130H-AQ-4	NEUB 24 CR - CDO	C	C	4	1.F FE	500,000	99.9365	499,683	500,000	500,000	0	0	0	0	2.074	3.312	JAJO	2,131	10,854	02/21/2020	04/19/2030
64130Q-AA-9	NEUB 28 E - CDO		C	4	3.C FE	1,229,125	97.0917	1,213,647	1,250,000	1,230,467	0	1,342	0	0	5.731	6.107	JAJO	14,528	36,607	06/22/2021	04/22/2030
64130X-AJ-5	NEUB 29 A2 - CDO	C		4	1.A FE	1,500,000	99.8902	1,498,353	1,500,000	1,500,000	0	0	0	0	1.524	1.598	JAJO	4,698	24,197	08/30/2018	10/20/2031
64131D-AF-6	NEUB 23R ER - CDO			4	3.C FE	495,750	99.7590	498,795	500,000	496,225	0	475	0	0	5.872	6.155	JAJO	6,117	22,410	03/03/2021	10/17/2027
64131F-AA-2	NEUB 29 E - CDO			4	3.C FE	1,103,906	96.7645	1,088,601	1,125,000	1,106,187	0	2,280	0	0	5.724	6.147	JAJO	13,236	49,328	02/11/2021	10/20/2031
64133H-AL-2	NEUB 37 ER - CDO		C	4	3.C FE	3,000,000	99.1857	2,975,571	3,000,000	3,000,000	0	0	0	0	5.881	5.990	JAJO	35,779	57,283	05/26/2021	07/20/2031
643821-AB-7	USRE 211 B1 - ABS			2	1.G FE	993,769	100.2593	1,002,593	1,000,000	993,973	0	204	0	0	2.410	2.557	MON	736	3,414	10/25/2021	10/20/2061
667294-AW-2	NORTHWEST AIRLINES 2002-1 PASS THROUGH T	C		1	3.B FE	9,637	101.0168	9,522	9,427	9,435	0	(25)	0	0	7.041	6.622	AO	166	1,034	04/21/2010	10/01/2023
67109F-AN-5	OAKC 11R CR - CDO	0		4	1.F FE	9,000,000	100.0003	9,000,029	9,000,000	9,000,000	0	0	0	0	2.281	3.588	JAJO	41,637	213,621	10/31/2018	01/20/2032
67111M-AA-4	OZLM XVII D - CDO			4	3.C FE	3,057,918	94.5797	2,955,617	3,125,000	3,008,477	0	9,246	0	0	6.122	6.974	JAJO	38,791	154,234	06/22/2021	07/22/2030
67112E-AA-1	OZLM XXI D - CDO			4	3.C FE	2,346,188	93.7464	2,273,350	2,425,000	2,309,137	0	11,638	0	0	5.671	6.687	JAJO	27,889	140,908	10/31/2018	01/20/2031
67112H-AA-4	OZLM XVIII E - CDO			4	3.C FE	1,602,645	92.4031	1,524,652	1,650,000	1,571,923	0	7,679	0	0	5.624	6.619	JAJO	20,105	95,303	08/22/2018	04/15/2031
67190A-AD-8	OAKIG 2021-1 A4 - RMBS	C		4	1.F FE	2,051,563	100.1720	2,003,440	2,000,000	2,047,534	0	(4,029)	0	0	3.260	2.847	MON	1,992	38,033	06/08/2021	01/20/2051
67570Q-AP-6	OCP 2019-16 CR - CDO	C	C	4	1.F FE	750,000	99.8148	748,611	750,000	750,000	0	0	0	0	1.971	3.292	JAJO	3,326	11,579	03/08/2021	04/10/2033
67576R-AE-3	OCT42 42 ER - CDO		C	4	3.C FE	6,000,000	99.0278	5,941,666	6,000,000	6,000,000	0	0	0	0	6.874	7.001	JAJO	89,359	105,434	06/17/2021	07/17/2034
67590A-BT-8	OCT14 14RR A2R - CDO	C		4	1.B FE	400,000	99.9998	399,999	400,000	400,000	0	0	0	0	1.624	1.696	JAJO	1,407	3,973	03/02/2021	07/16/2029
67590R-BA-2	OCTLF 1409R B1R - CDO	0		4	1.C FE	10,000,000	99.7180	9,971,805	10,000,000	10,000,000	0	0	0	0	1.860	3.105	FMAN	22,733	189,803	11/09/2018	11/18/2031
67591R-AA-2	OCT35 35 D - CDO		C	4	3.C FE	1,952,645	93.2275	1,911,165	2,050,000	1,958,732	0	6,087	0	0	5.332	6.209	JAJO	22,163	55,867	06/03/2021	01/21/2031
67591W-AA-1	OCT37 37 D - CDO			4	3.C FE	4,250,000	96.5802	4,104,659	4,250,000	4,250,000	0	0	0	0	5.524	5.646	JAJO	44,344	239,930	05/29/2018	07/25/2030
67591X-AA-9	OCT38 38 D - CDO			4	3.C FE	5,069,762	95.6857	4,970,871	5,195,000	4,965,423	0	18,759	0	0	6.131	6.756	JAJO	64,591	284,520	10/13/2021	07/20/2030
675923-AA-4	OCT34 34 E1 - CDO			4	3.C FE	3,291,209	95.0955	3,284,838	3,454,250	3,303,141	0	11,931	0	0	5.631	6.521	JAJO	39,446	99,404	04/27/2021	01/22/2030
67592A-AA-8	OCT39 39 E - CDO			4	3.C FE	2,091,541	97.7243	2,149,934	2,200,000	2,067,049	0	13,703	0	0	5.881	7.113	JAJO	26,238	132,518	11/27/2018	10/21/2030
67592G-AE-7	OCT41 41 ER - CDO		C	4	3.C FE	1,990,400	99.6518	1,993,035	2,000,000	1,989,790	0	(610)	0	0	7.254	7.424	JAJO	31,433	0	10/15/2021	10/15/2033
677071-AW-2	OHANA MILITARY CMNTYS LLC - RMBS			1	1.D FE	264,487	124.3433	301,225	242,253	262,988	0	(502)	0	0	5.334	4.607	AO	3,230	12,922	01/09/2019	10/01/2051
67707C-AU-2	OAKC 10RRR CR - CDO		C	4	1.F FE	4,100,000	99.2566	4,069,520	4,100,000	4,100,000	0	0	0	0	2.131	3.516	JAJO	17,721	45,041	03/17/2021	04/20/2034
67707E-BC-7	OAKC 2 CR - CDO	C		4	1.F FE	1,000,000	99.9251	999,251	1,000,000	1,000,000	0	0	0	0	2.329	2.402	JAJO	4,659	11,997	04/14/2021	04/21/2034
67707F-AG-6	OAKC 2 ER - CDO			4	3.C FE	3,184,000	99.0645	3,170,065	3,200,000	3,179,675	0	(4,325)	0	0	6.489	3.634	JAJO	41,533	0	11/24/2021	04/21/2034
67707L-AJ-7	OAKC 10 C - CDO	C	C	4	1.F FE	1,000,000	99.7540	997,540	1,000,000	1,000,000	0	0	0	0	2.430	2.317	JAJO	1,013	0	11/22/2021	01/18/2036
67707L-AJ-7	OAKC 10 C - CDO		C	4	1.F FE	5,000,000	99.7540	4,987,700	5,000,000	5,000,000	0	0	0	0	2.430	2.317	JAJO	5,063	0	11/22/2021	01/18/2036
682687-AB-4	ODART 211 B - ABS			4	1.B FE	1,249,580	98.8607	1,235,759	1,250,000	1,249,593	0	12	0	0	1.260	1.265	MON	1,313	2,581	10/07/2021	07/14/2028
68269B-AC-2	OMFIT 2019-2 C - ABS	C		4	1.F FE	999,784	106.3278	1,063,279	1,000,000	999,834	0	(1,185)	0	0	3.660	3.691	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	102.2626	1,278,283	1,250,000	1,249,957	0	33	0	0	3.840	3.874	MON	2,267	48,000	04/24/2020	05/14/2032
68269M-AA-2	OMFIT 2021-1 A1 - ABS	C		4	1.A FE	2,499,341	98.5834	2,464,586	2,500,000	2,499,408	0	67	0	0	1.550	1.560	MON	1,830	21,313	05/17/2021	06/16/2036
683453-AA-2	OP-IG FD ALTERNATIVE INVT CO LLC - ABS	0		4	2.B FE	43,912,000	116.6283	51,213,819	43,912,000	43,912,000	0	0	0	0	1.500	8.436	DEC	660,485	660,485	12/07/2017	11/08/2067
683453-AA-2	OP-IG FD ALTERNATIVE INVT CO LLC - ABS			4	2.B FE	30,938,000	116.6283	36,082,463	30,938,000	30,938,000	0	0	0	0	1.500	8.436	DEC	465,341	465,341	12/07/2017	11/08/2067
69122D-AA-7	OR I A - CDO	C	C	2	1.A FE	250,000	99.9053	249,763	250,000	250,000	0	0	0	0	1.960	1.996	FMAN	544	5,028	04/25/2019	05/20/2031
69689H-AC-9	PSTAT 2019-4 A2 - CDO	C	C	2	1.A FE	250,000	100.0045	250,011	250,000	250,000	0	0	0	0	1.724	1.811	JAJO	814	4,508	09/12/2019	10/25/2027
69700T-AA-2	PFIXD 2019-1 A - CDO		C	4	1.A FE	2,000,000	99.1607	1,983,215	2,000,000	2,000,000	0	0	0	0	4.640	4.638	AO	18,302	92,800	02/21/2019	04/20/2037
69916Y-AA-1	PARL 191 E - CDO		C	4	3.C FE	868,500	98.2859	884,573	900,000	870,943	0	2,443	0	0	6.851	7.551	JAJO	12,504	47,105	03/26/2021	07/20/2032
70016A-AE-2	PAIA 2016-1 DR - CDO			4	3.C FE	825,000	93.4003	1,027,404	1,100,000	860,497	0	22,388	0	0	6.014	10.621	FMAN	7,167	67,108	03/12/2020	08/25/2031
70017X-AA-9	PAIA 2019-1 D - CDO		C	4	3.C FE	1,776,000	97.8665	1,810,530	1,850,000	1,781,873	0	5,873	0	0	7.006	7.763	FMAN	16,921	97,956	03/11/2021	05/17/2032
70338C-10-9	PATRONS LEGACY 2004-I A LILACS - ABS			4	2.A FE	5	101.3125	6	6	6	0	0	0	0	6.673	11.125	MON	0	0	04/11/2012	05/04/2054
70338C-10-9	PATRONS LEGACY 2004-I A LILACS - ABS	0		4	2.A FE	3	101.3125	4	4	4	0	0	0	0	6.673	10.872	MON	0	0	04/11/2012	05/04/2054
72349C-AB-8	CCIPT 2009-1 A2 - RMBS			4	1.F FE	1,169,567	116.3160	1,070,107	920,000	1,025,284	0	101,589	0	0	9.000	5.568	MON	6,900	59,078	02/14/2014	08/15/2030
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	C	2	2.B FE	1,226,448	98.9718	1,213,844	1,226,455	1,226,452	0	0	0	0	3.967	4.000	MON	2,162	48,653	05/23/2019	06/15/2044
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS		C	2	2.B FE	876,660	98.9718	867,651	876,665	876,663	0	0	0	0	3.967	4.000	MON	1,546	34,777	05/23/2019	06/15/2044
72703P-AC-7	PLNT 191 A2 - ABS	C		4	2.C FE	593,880	102.7803	610,392	593,880	593,880	0	0	0	0	3.858	3.957	MJSD	1,655	22,912	11/20/2019	12/05/2049
74979R-AA-0	RRAM 5 D - CDO		C	4	3.C FE	4,859,709	97.6259	4,759,261	4,875,000	4,860,233	0	524	0	0	5.874	6.056	JAJO	62,041	195,955	10/28/2021	10/15/2031
74988L-AJ-3	RRAM 3 BR2 - CDO	0		4	1.F FE	4,336,719	99.5010	4,353,170	4,375,000	4,253,269	0	18,812	0	0	1.924	2.558	JAJO	18,236	88,573	10/19/2018	01/15/2030
74988M-AA-0	RRAM 3 DR2 - CDO			4	4.A FE	2,500,969	95.7508	2,465,582	2,575,000	2,502,167	0	1,198	0	0	5.524	6.144	JAJO	30,818	0	10/14/2021	01/15/2030
75887T-AN-6	REGT7 VII ER2 - CDO			4	3.C FE	4,962,500	98.7218	4,936,092	5,000,000	4,964,360	0	1,860	0	0	6.614	6.689	MJSD	11,023	165,020	05/28/2021	06/20/2034

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
75888L-AN-2	REG12 XII ER - CDO		C	4	3.C FE	1,500,000	98.2298	1,473,447	1,500,000	1,500,000	0	0	0	0	6.474	6.591	JAJO	21,040	0	10/15/2021	10/15/2032
77342H-AA-5	ROCKT 2018-1 E - CDO			4	3.C FE	6,508,516	94.7952	6,611,964	6,975,000	6,467,926	0	51,402	0	0	6.010	7.484	FMAN	46,575	428,272	12/17/2020	05/20/2031
77342L-AA-6	ROCKT 182 E - CDO			4	3.C FE	4,840,800	95.7271	4,738,492	4,950,000	4,854,790	0	9,268	0	0	6.131	6.584	JAJO	61,545	310,713	03/11/2020	10/20/2031
78109R-AJ-5	RRAM 2 DR - CDO		C	4	3.C FE	240,625	97.9089	244,772	250,000	240,631	0	6	0	0	5.924	6.537	JAJO	3,209	0	12/17/2021	04/15/2036
78403D-AH-3	SBATOW 2014-2 2C - RMBS	C		4	1.F FE	500,000	103.5386	517,693	500,000	500,000	0	0	0	0	3.869	3.900	MON	860	19,345	10/07/2014	10/15/2049
78403D-AM-2	SBATOW 2018-1 1C - RMBS	D		4	1.F FE	488,650	100.4840	502,420	500,000	496,691	0	2,630	0	0	3.448	4.045	MON	766	17,240	10/18/2018	03/16/2048
78433X-AB-6	SALTT 211 A - ABS	C		4	1.F FE	946,655	99.5264	942,172	946,656	946,654	0	(1)	0	0	2.675	2.690	MON	1,125	3,236	10/18/2021	02/28/2033
78442G-GG-5	SLMA 2003-4 A5D - ABS	C		2	2.C FE	297,912	98.8132	296,764	300,329	310,428	0	18,913	0	0	0.953	1.864	MJSD	135	2,767	09/28/2012	03/15/2033
78448P-AF-7	SMB 2015-A C - ABS	D		4	1.G FE	16,111,822	107.4970	17,199,525	16,000,000	16,086,905	0	32,656	0	0	4.500	4.466	MON	32,000	720,000	09/27/2018	10/15/2048
78485W-AG-4	STWD 2019-FL1 C - CDO/CMBS			4	1.G FE	144,000	99.7500	149,625	150,000	145,877	0	1,192	0	0	2.059	3.020	MON	146	3,176	06/29/2020	07/16/2038
78711D-AA-5	SAIL 4 VFN NT ISSUER LLC - ABS	C		4	5.B PL	110,219	63.9325	83,391	130,437	110,219	0	0	20,218	0	5.268	6.234	JAJO	1,546	6,782	08/21/2013	10/31/2025
78711D-AA-5	SAIL 4 VFN NT ISSUER LLC - ABS			4	5.B PL	1,972,919	63.9325	1,492,706	2,334,815	1,972,919	0	0	361,896	0	5.268	6.234	JAJO	27,675	121,702	08/21/2013	10/31/2025
80306A-AA-8	SAPA 2018-1 A - ABS	D	C	2	2.B FE	4,123,259	89.9205	3,716,495	4,133,088	4,124,199	0	1,243	0	0	4.250	4.343	MON	7,807	175,656	12/03/2018	12/15/2040
82323M-AA-7	SAIL 2018-1 CN - ABS			4	2.B	131,783	50.1133	96,948	193,457	131,783	0	0	61,674	0	1.500	2.203	MON	358	2,744	02/06/2018	09/15/2065
827304-AA-4	SLVRR 2019-1 A - ABS		C	4	2.A FE	904,726	96.9507	877,141	904,729	904,727	0	1	0	0	3.967	4.000	MON	1,595	35,891	06/27/2019	07/15/2044
83012K-AE-7	SIXST XIX C - CDO	C	C	4	1.F FE	570,000	99.0145	564,383	570,000	570,000	0	0	0	0	1.870	3.525	JAJO	5,240	0	06/04/2021	07/20/2034
83012K-AE-7	SIXST XIX C - CDO		C	4	1.F FE	2,860,000	99.0145	2,831,815	2,860,000	2,860,000	0	0	0	0	1.870	3.525	JAJO	26,292	0	06/04/2021	07/20/2034
83546D-AQ-1	SONIC 2021-1 A22 - RMBS	C		2	2.B FE	249,375	97.7644	243,800	249,375	249,375	0	0	0	0	2.636	2.651	MON	201	1,826	07/29/2021	08/21/2051
83715R-AG-7	SCSLC 2014 B - ABS	D		4	1.A FE	20,325,000	101.6426	20,328,517	20,000,000	19,781,470	0	12,546	0	0	1.599	3.557	MON	27,543	326,250	10/18/2018	08/01/2035
84858W-AA-4	SPIRIT AIRLINES CLASS AA PASS THROUGH CE			1	1.G FE	81,269	101.2052	82,043	81,066	81,261	0	(7)	0	0	3.375	3.329	FA	1,034	2,736	01/29/2021	08/15/2031
85573L-AA-9	STARR 2019-1 A - ABS		C	4	2.B FE	589,100	99.4007	585,596	589,127	589,112	0	4	0	0	4.089	4.090	MON	1,071	24,089	04/12/2019	03/15/2044
85573L-AA-9	STARR 2019-1 A - ABS	C	C	4	2.B FE	589,100	99.4007	585,596	589,127	589,112	0	4	0	0	4.089	4.090	MON	1,071	24,089	04/12/2019	03/15/2044
85816L-AE-8	STCR 182 C - CDO	D	C	4	1.F FE	3,000,200	98.7723	2,963,169	3,000,000	2,955,517	0	6,285	0	0	2.460	2.770	FMAN	9,020	75,191	10/24/2018	08/18/2031
85816L-AG-3	STCR 182 D - CDO		C	4	2.C FE	3,482,500	96.5062	3,377,717	3,500,000	3,407,835	0	12,808	0	0	3.560	4.062	FMAN	15,229	126,757	10/05/2018	08/18/2031
85816M-AA-4	STCR 182 E - CDO		C	4	3.C FE	6,651,438	94.8820	6,618,021	6,975,000	6,652,820	0	28,942	0	0	6.360	7.304	FMAN	54,219	406,321	04/08/2021	08/18/2031
85816V-AC-0	STCR 2017-1 C - CDO	C	C	4	1.F FE	991,250	97.9965	979,965	1,000,000	994,206	0	24,771	0	0	2.024	3.412	JAJO	4,385	21,259	04/23/2018	10/15/2030
86190B-AB-0	STR 2021-1 A2 - ABS	C		2	1.A FE	249,262	103.7669	258,769	249,375	249,266	0	4	0	0	2.960	2.983	MON	226	3,506	05/19/2021	06/20/2051
86212V-AD-6	STR 2018-1 A1 - ABS			4	1.A FE	1,183,457	102.0781	1,208,362	1,183,763	1,183,606	0	51	0	0	3.960	3.998	MON	1,432	46,877	10/12/2018	10/20/2048
86212V-AE-4	STR 2018-1 A2 - ABS	D		4	1.A FE	9,229,880	105.6793	9,757,745	9,233,353	9,230,881	0	354	0	0	4.290	4.334	MON	12,103	396,111	10/12/2018	10/20/2048
86212V-AE-4	STR 2018-1 A2 - ABS			4	1.A FE	6,194,068	105.6793	6,505,163	6,155,569	6,183,453	0	(4,034)	0	0	4.290	4.236	MON	8,069	264,074	01/11/2019	10/20/2048
86212V-AF-1	STR 2018-1 A3 - ABS	C		4	1.E FE	1,004,091	101.6428	994,406	978,333	996,993	0	(7,242)	0	0	4.400	3.701	MON	1,315	43,047	10/28/2020	10/20/2048
86212V-AF-1	STR 2018-1 A3 - ABS			4	1.E FE	3,112,682	101.6428	3,082,658	3,032,833	3,090,678	0	(22,451)	0	0	4.400	3.701	MON	4,077	136,015	10/28/2020	10/20/2048
86212V-AF-1	STR 2018-1 A3 - ABS	D		4	1.E FE	2,963,081	101.6428	3,013,050	2,964,350	2,963,710	0	583	0	0	4.400	4.449	MON	3,985	132,944	10/12/2018	10/20/2048
86212V-AG-9	STR 2018-1 A4 - ABS	C		4	1.E FE	1,033,632	105.1174	1,028,399	978,333	1,025,593	0	(8,215)	0	0	4.740	3.814	MON	1,417	46,373	10/28/2020	10/20/2048
86212V-AG-9	STR 2018-1 A4 - ABS			4	1.E FE	4,134,528	105.1174	4,113,595	3,913,333	4,102,373	0	(32,862)	0	0	4.740	3.814	MON	5,668	185,492	10/28/2020	10/20/2048
86212V-AG-9	STR 2018-1 A4 - ABS	D		4	1.E FE	3,052,201	105.1174	3,208,604	3,052,400	3,052,261	0	(896)	0	0	4.740	4.788	MON	4,421	144,684	10/12/2018	10/20/2048
86212X-AB-6	STR 2019-1 A2 - ABS			4	1.A FE	479,203	106.1911	508,877	479,209	479,204	0	0	0	0	3.650	3.678	MON	534	17,491	11/06/2019	11/22/2049
86212X-AB-6	STR 2019-1 A2 - ABS	C		4	1.A FE	479,203	106.1911	508,877	479,209	479,428	0	(164)	0	0	3.650	3.720	MON	534	17,491	11/06/2019	11/22/2049
86745J-AA-5	SNVA 181 A - ABS	C		4	1.G FE	710,209	106.0213	753,134	710,361	710,179	0	5	0	0	4.870	4.873	JJ	15,471	34,595	10/26/2018	07/20/2048
86745J-AA-5	SNVA 181 A - ABS	D		4	1.G FE	9,473,591	106.0213	10,046,169	9,475,611	9,473,183	0	70	0	0	4.870	4.873	JJ	206,376	461,462	10/26/2018	07/20/2048
869504-AC-4	SPSS 2011-1 B - ABS	C		4	2.B FE	171,881	112.9209	194,093	171,884	171,886	0	0	0	0	7.680	7.804	MON	587	13,201	10/24/2011	11/15/2058
869504-AC-4	SPSS 2011-1 B - ABS			4	2.B FE	1,265,044	112.9209	1,428,525	1,265,067	1,265,084	0	(1)	0	0	7.680	7.804	MON	4,318	97,157	10/24/2011	11/15/2058
869507-AA-1	SPSS 2017-1 A - ABS			4	1.A FE	369,318	109.7658	405,588	369,503	370,221	0	(37)	0	0	4.190	4.201	MON	688	15,482	02/09/2017	01/15/2071
869509-AA-7	SPSS-121-A - ABS	D		4	1.F FE	637,002	107.8470	711,443	659,678	640,064	0	898	0	0	5.140	5.692	MON	1,507	33,907	03/07/2018	11/15/2052
87166R-DJ-3	SYMP XXI CR - CDO		C	4	1.F FE	2,300,000	99.4600	2,287,579	2,300,000	2,300,000	0	0	0	0	2.274	3.603	JAJO	11,331	13,379	06/30/2021	07/15/2032
87166X-AA-2	SYMP XX E - CDO			4	3.C FE	790,090	99.6751	797,401	800,000	791,012	0	922	0	0	6.412	6.755	JAJO	10,687	39,087	03/12/2021	01/16/2032
87168B-AG-5	SYMP 28 C - CDO	C	C	4,5	1.F FE	1,000,000	99.7616	997,616	1,000,000	1,000,000	0	0	0	0	2.216	2.286	JAJO	8,863	0	08/03/2021	10/23/2034
87231B-AE-3	TFLAT 2017-1 B - CDO	D	C	4	1.C FE	2,695,950	99.7854	2,694,206	2,700,000	2,644,250	0	9,947	0	0	1.718	2.250	FMAN	5,798	47,448	10/19/2018	11/18/2030
87248M-AD-2	TICP 161R ER - CDO		C	4	3.C FE	3,527,596	95.3379	3,456,001	3,625,000	3,536,199	0	8,603	0	0	5.872	6.453	JAJO	44,348	162,476	03/31/2021	07/17/2031
87249L-AG-6	WINDR 2017-4 C - CDO	D	C	4	1.F FE	1,980,000	98.7807	1,975,614	2,000,000	1,945,408	0	8,586	0	0	1.910	2.504	FMAN	4,244	39,208	10/30/2018	11/20/2030
87250A-AN-1	TICP 13R CR - CDO		C	4	1.F FE	2,700,000	99.0647	2,674,748	2,700,000	2,700,000	0	0	0	0	2.224	3.620	JAJO	13,009	25,015	04/20/2021	04/17/2034
87250H-AA-4	WINDR 2019-2 E - CDO		C	4	3.C FE	1,500,450	100.0167	1,500,250	1,500,000	1,499,961	0	(489)	0	0	7.374	7.507	JAJO	23,965	56,461	04/15/2021	01/15/2033
87342R-AE-4	BELL 181 A22 - RMBS	D		4	2.B FE	7,032,500	108.4728	7,628,350	7,032,500	7,032,500	0	0	0	0	4.940	4.970	FMAN	34,741	347,406	11/14/2018	11/25/2048

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
87342R-AE-4	BELL 181 A22 - RMBS			4	2.B FE	1,940,000	108.4728	2,104,372	1,940,000	1,940,000	0	0	0	0	4.940	4.970	FMAN	9,584	95,836	11/14/2018	11/25/2048
87404L-AA-0	TLWND 2019-1 A - ABS		C	2	2.B FE	2,302,051	97.4992	2,864,304	2,937,773	2,289,370	0	47,158	0	0	3.967	10.280	MON	5,180	116,541	06/23/2020	12/15/2044
87404L-AA-0	TLWND 2019-1 A - ABS	C	C	2	2.B FE	161,203	97.4992	157,172	161,204	182,736	0	(2,813)	0	0	3.967	1.158	MON	284	6,395	11/22/2019	12/15/2044
88432C-BK-1	WINDR 2014-1 ER - CDO			4	4.A FE	1,570,375	91.7600	1,559,920	1,700,000	1,574,969	0	4,594	0	0	6.422	7.834	JAJO	22,745	27,648	08/16/2021	07/18/2031
88432U-AE-6	WINDR 2018-3 B - CDO	0		4	1.C FE	9,500,000	100.0332	9,503,157	9,500,000	9,500,000	0	0	0	0	1.831	3.101	JAJO	35,282	182,145	10/26/2018	01/21/2031
88432U-AG-1	WINDR 2018-3 C - CDO	0		4	1.F FE	4,250,000	99.9914	4,249,633	4,250,000	4,250,000	0	0	0	0	2.281	3.585	JAJO	19,662	100,876	10/26/2018	01/21/2031
88432W-AA-0	WINDR 2018-1 E - CDO			4	3.C FE	672,700	94.0515	658,361	700,000	673,566	0	866	0	0	5.624	6.376	JAJO	8,529	10,065	08/12/2021	07/15/2030
88433B-AS-6	WINDR 162R BR - CDO	0	C	4	1.C FE	8,200,000	99.8983	8,191,660	8,200,000	8,200,000	0	0	0	0	1.932	2.001	FMAN	26,839	164,180	11/16/2018	11/03/2031
88433B-AU-1	WINDR 162R C1R - CDO	0	C	4	1.F FE	5,000,000	99.9993	4,999,964	5,000,000	5,000,000	0	0	0	0	2.282	3.594	FMAN	19,330	117,804	11/16/2018	11/03/2031
88433L-AA-3	WINDR 2018-2 E - CDO		C	4	3.C FE	1,358,896	94.1593	1,294,691	1,375,000	1,360,308	0	1,584	0	0	5.874	6.189	JAJO	17,499	82,904	01/30/2020	07/15/2030
88576V-AA-8	HENDR 2008-3 A1 - RMBS			2	1.A FE	281,870	130.7212	406,581	311,029	309,511	0	(4)	0	0	8.000	8.248	MON	1,106	24,882	12/05/2008	06/15/2045
88576V-AA-8	HENDR 2008-3 A1 - RMBS	0		2	1.A FE	1,220,301	130.7212	1,362,047	1,041,949	1,211,850	0	(867)	0	0	8.000	4.818	MON	3,705	83,356	12/06/2018	06/15/2045
88576X-AA-4	HENDR 2010-1 A - RMBS			2	1.A FE	299,212	107.7382	322,450	299,291	301,305	0	(314)	0	0	5.560	5.354	MON	740	16,641	04/15/2010	07/15/2059
88576X-AB-2	HENDR 2010-1 B - RMBS	C		2	1.A FE	349,403	114.5296	400,362	349,571	349,567	0	1	0	0	9.310	9.493	MON	1,446	32,545	04/15/2010	07/15/2061
886065-AA-9	TBOLT 2018 A - ABS		C	4	2.C FE	856,784	98.1534	840,980	856,802	856,802	0	0	0	0	4.147	4.147	MON	1,579	35,532	07/19/2018	09/15/2038
89255#-AA-9	VUMC 2018-1 LOAN - ABS	0		4	1.F PL	30,000,000	115.7082	34,712,460	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
89255#-AA-9	VUMC 2018-1 LOAN - ABS			4	1.F PL	819,497	115.7082	809,957	700,000	815,949	0	(3,548)	0	0	4.920	3.719	MON	2,870	4,252	02/18/2021	07/01/2048
89300K-AA-3	TRAL 7 E - CDO		C	4	3.C FE	869,500	95.9958	887,962	925,000	872,891	0	3,391	0	0	7.514	8.542	JAJO	13,128	41,828	02/26/2021	04/25/2034
89473L-AN-4	TRMPK 1RR C3R - CDO	0	C	4	1.C FE	2,000,000	100.2297	2,004,594	2,000,000	2,000,000	0	0	0	0	2.131	3.223	JAJO	8,644	44,430	10/29/2018	10/20/2028
89655Y-AA-4	TRL 2009-1 A - RMBS	0		2	2.C FE	1,184,098	107.0999	1,155,506	1,078,905	1,151,910	0	(8,751)	0	0	6.657	4.841	MON	2,993	71,823	08/24/2018	11/16/2039
89656C-AA-1	TRL 2010-1 NTS - RMBS	0		4	1.F FE	2,477,503	104.7190	2,502,337	2,389,574	2,453,001	0	(6,214)	0	0	5.194	4.600	MON	5,171	124,114	10/29/2018	10/16/2040
89657A-AB-2	TRL 181 A2 - ABS	C		4	1.F FE	504,121	102.0658	510,329	500,000	500,950	0	(715)	0	0	4.620	4.458	MON	898	23,100	06/18/2018	06/17/2048
89854D-A*-2	TSGE 2017-1 NOTE - ABS			2	2.A PL	3,650,000	101.5902	3,708,042	3,650,000	3,650,000	0	0	0	0	6.250	6.332	MON	3,802	288,738	08/15/2017	09/25/2031
89854D-A*-2	TSGE 2017-1 NOTE - ABS	0		2	2.A PL	9,650,000	101.5902	9,803,454	9,650,000	9,650,000	0	0	0	0	6.250	6.332	MON	10,052	680,052	07/05/2017	09/25/2031
90139A-AA-0	CL-DAL 2020 A - ABS			4	2.C PL	0	0.0000	0	0	0	0	0	0	0	4.250	0.000	MON	100,681	(2,296,086)	08/20/2020	12/15/2045
90783S-AA-0	UNION PACIFIC RAILROAD CO 2003 1 PASS TH	0		4	1.D FE	22,670	103.5818	22,153	21,387	21,694	0	(342)	0	0	4.698	2.605	JJ	500	1,005	04/01/2017	01/02/2024
909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013	C		1	2.B FE	32,648	104.5544	34,135	32,648	32,648	0	0	0	0	4.300	4.299	FA	530	1,404	08/01/2013	02/15/2027
90931C-AA-6	UAL AA - ABS			1	1.F FE	86,658	109.2875	89,556	81,946	86,498	0	(160)	0	0	4.150	3.233	FA	1,190	3,401	02/16/2021	02/25/2033
90931M-AA-4	UNITED AIRLINES 2016-1 PASS THROUGH TRUS	C		1	2.B FE	394,469	101.3129	399,649	394,469	394,469	0	0	0	0	3.450	3.450	JJ	6,578	13,609	06/06/2016	01/07/2030
90932P-AA-6	UNITED AIRLINES 2014-1 PASS THROUGH TRUS	C		1	2.B FE	642,511	104.6726	672,533	642,511	642,511	0	0	0	0	4.000	3.998	AO	5,711	25,700	03/24/2014	10/11/2027
91823A-AH-4	VBTOW 181 D - ABS	0		2	2.B FE	150,000	100.5357	150,804	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	0		2	3.C FE	1,738,086	100.7742	1,763,549	1,750,000	1,746,473	0	2,935	0	0	5.250	5.497	MON	4,083	91,875	12/06/2018	02/18/2048
91823A-AJ-0	VBTOW 181 F - ABS			2	3.C FE	30,028	100.7742	30,232	30,000	30,012	0	(10)	0	0	5.250	5.269	MON	70	1,575	06/04/2020	02/18/2048
91823A-AS-0	VBTOW 2020-1 F - RMBS			2	3.C FE	5,000,000	106.4491	5,322,455	5,000,000	5,000,000	0	0	0	0	6.657	6.750	MON	14,793	332,850	05/12/2020	06/15/2050
91823A-AS-0	VBTOW 2020-1 F - RMBS	C		2	3.C FE	250,000	106.4491	266,123	250,000	250,000	0	0	0	0	6.657	6.750	MON	740	16,643	05/12/2020	06/15/2050
92211M-AE-3	VDC 2018-2 A2 - ABS	C		4	1.G FE	465,652	102.4787	496,595	484,583	474,312	0	5,005	0	0	4.196	5.461	MON	904	20,333	03/19/2020	11/16/2043
92212K-AA-4	VDC 2019-1 A2 - ABS	C		4	1.G FE	732,500	102.1520	748,264	732,500	732,500	0	0	0	0	3.188	3.209	MON	1,038	23,352	07/30/2019	07/15/2044
92212K-AD-8	VDC 211 A2 - ABS			4	1.G FE	1,450,000	99.5921	1,444,085	1,450,000	1,450,000	0	0	0	0	2.165	2.175	MON	1,395	3,662	10/27/2021	10/15/2046
92326B-AL-0	VENTR 40 D1 - CDO		C	4	2.B FE	3,270,313	100.1863	3,256,055	3,250,000	3,269,772	0	(540)	0	0	4.760	4.709	FMAN	16,328	156,672	05/13/2021	11/24/2031
92332B-AA-9	VENTR 43 E - CDO		C	4	3.C FE	1,697,850	96.3040	1,685,320	1,750,000	1,698,521	0	671	0	0	7.274	7.590	JAJO	27,580	50,224	04/27/2021	04/15/2034
92332G-AA-8	VENTR 42 E - CDO		C	4	3.C FE	5,820,000	99.1516	5,949,099	6,000,000	5,824,908	0	4,908	0	0	7.424	7.740	JAJO	94,034	219,818	03/15/2021	04/15/2034
92332J-AA-2	VENTR 37 E - CDO		C	4	3.C FE	1,003,065	94.2219	989,330	1,050,000	1,003,778	0	713	0	0	7.074	7.404	JAJO	16,093	37,922	05/07/2021	07/15/2032
92332P-AA-8	VENTR 38 E - CDO		C	4	3.C FE	3,762,759	95.5577	3,726,751	3,900,000	3,767,138	0	4,379	0	0	7.102	7.281	JAJO	46,930	142,828	06/30/2021	07/30/2032
92332R-AA-4	VENTR 39 E - CDO		C	4	3.C FE	6,426,510	97.8378	6,359,459	6,500,000	6,409,046	0	(17,464)	0	0	7.754	7.444	JAJO	109,199	276,576	10/25/2021	04/15/2033
92557R-AA-2	VIBR VIII D - CDO		C	4	3.C FE	2,521,899	90.9632	2,339,393	2,571,800	2,467,984	0	10,197	0	0	5.881	6.765	JAJO	30,672	154,914	08/21/2018	01/20/2031
92558D-AA-2	VIBR VII D - CDO			4	3.C FE	3,214,692	97.9324	3,280,737	3,350,000	3,181,821	0	16,625	0	0	6.731	7.887	JAJO	45,727	230,660	04/17/2019	09/15/2030
92913U-AS-5	VOYA 2015-3 A3R - CDO	0		4	1.C FE	10,000,000	100.0038	10,000,376	10,000,000	10,000,000	0	0	0	0	1.831	3.097	JAJO	37,139	191,731	11/02/2018	10/20/2031
92916Y-AA-3	INGIM 2013-2 DR - CDO			4	4.A FE	993,281	89.0781	1,068,937	1,200,000	1,012,817	0	15,089	0	0	5.724	8.885	JAJO	12,974	47,069	09/22/2021	04/25/2031
94353W-AA-3	WAAV 171 A - ABS	C		4	2.B FE	498,883	97.2543	485,187	498,885	500,442	0	(1,893)	0	0	3.844	3.732	MON	852	19,177	11/08/2017	11/15/2042
94354K-AA-8	WAAV 2019-1 A - ABS			4	2.A FE	2,093,394	97.5257	2,158,177	2,212,931	2,110,415	0	11,558	0	0	3.597	4.629	MON	3,538	79,599	06/17/2020	09/15/2044
94354K-AA-8	WAAV 2019-1 A - ABS	C		4	2.A FE	663,850	97.5257	647,453	663,879	663,856	0	6	0	0	3.597	3.625	MON	1,061	23,880	09/30/2019	09/15/2044
94949H-AC-3	WELF 2020-1 D - CDO		C	4	3.C FE	1,234,375	99.2396	1,240,495	1,250,000	1,235,816	0	1,441	0	0	7.364	7.700	JAJO	19,943	70,367	03/19/2021	04/15/2033
94950A-AS-9	WELF 2020-2 CR - CDO		C	4	1.F FE	3,825,000	99.7626	3,815,918	3,825,000	3,825,000	0	0	0	0	2.424	3.832	JAJO	20,087	13,237	08/11/2021	07/17/2034

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
94951D-AJ-2	WELF 2018-3 A2 - CDO	D		4	1.C FE	12,500,000	100.0086	12,501,069	12,500,000	12,500,000	0	0	0	0	1.982	3.244	JAJO	50,226	258,675	11/16/2018	01/20/2032
95023A-AE-0	WELF 2021-2 C - CDO	C		4	1.F FE	1,250,000	99.4252	1,242,815	1,250,000	1,250,000	0	0	0	0	2.464	2.550	JAJO	12,321	0	07/01/2021	07/17/2034
95058X-AE-8	WEN 2018-1 A22 - RMBS			2	2.B FE	1,680,000	103.8192	1,744,163	1,680,000	1,680,000	0	0	0	0	3.884	3.903	MJSD	2,900	65,251	12/06/2017	03/16/2048
95058X-AE-8	WEN 2018-1 A22 - RMBS	D		2	2.B FE	457,406	103.8192	498,332	480,000	463,829	0	2,128	0	0	3.884	4.555	MJSD	829	18,643	10/15/2018	03/16/2048
96525X-AA-9	WITEH 10 E - CDO			2	4.C FE	731,250	91.7119	917,119	1,000,000	848,200	0	40,521	0	0	5.422	11.239	JAJO	11,296	55,522	05/05/2016	04/19/2027
97315T-AG-7	WINDR 2017-1 CR - CDO	C	C	4	1.F FE	1,000,000	99.7703	997,703	1,000,000	1,000,000	0	0	0	0	2.272	3.671	JAJO	4,734	11,688	03/18/2021	04/18/2036
97315T-AG-7	WINDR 2017-1 CR - CDO		C	4	1.F FE	2,900,000	99.7703	2,893,340	2,900,000	2,900,000	0	0	0	0	2.272	3.671	JAJO	13,728	33,894	03/18/2021	04/18/2036
97316L-AE-8	WINDR 2017-3 CR - CDO		C	4	1.F FE	2,800,000	99.8519	2,795,854	2,800,000	2,800,000	0	0	0	0	2.624	4.022	JAJO	15,917	34,824	04/16/2021	04/16/2035
97316V-AJ-5	WINDR 214 E2 - CDO		C	4,5	3.B FE	2,750,000	98.4282	2,706,776	2,750,000	2,750,000	0	0	0	0	6.540	6.633	JAJO	7,493	0	12/17/2021	01/20/2035
98625F-AA-3	GNRT 7 E - CDO		C	4	3.C FE	1,917,032	100.0195	1,930,377	1,930,000	1,923,665	0	6,790	0	0	7.072	7.559	JAJO	27,675	135,495	04/08/2021	01/22/2033
98887H-AQ-7	ZCL03 3 CR - CDO			2	3.A FE	2,500,125	88.1086	2,489,067	2,825,000	2,516,507	0	16,382	0	0	3.854	5.851	JAJO	23,588	55,787	07/08/2021	07/15/2031
BGH5ZA-HX-4	VICOF 2 TERM LOAN FUNDED - ABS			2	1.D PL	31,429,323	102.5029	32,215,967	31,429,323	31,427,889	0	(1,732)	0	0	5.500	5.676	MON	144,051	2,118,654	01/29/2021	08/16/2027
BGH6M6-92-2	FINS 2020-1 A1 - ABS			4	1.D PL	2,000,000	102.6500	2,053,000	2,000,000	2,000,000	0	0	0	0	5.000	4.937	JAJO	21,111	100,000	04/22/2020	10/15/2038
BGH6UA-2X-3	AV-DAL 2020 A - ABS			4	2.A PL	7,488,701	101.4572	7,597,826	7,488,701	7,488,701	0	0	0	0	4.250	4.288	MON	14,145	390,953	10/08/2020	12/15/2045
BGH78Y-WQ-6	VICOF 3 TERM LOAN UNFUNDED - ABS			2	1.G PL	1,600,000	0.0001	2	1,600,000	1,600,000	0	0	0	0	4.000	3.999	MON	1,956	9,383	11/22/2021	11/30/2029
BGH78Y-WU-7	VICOF 3 TERM LOAN FUNDED - ABS			2	1.G Z	2,961,905	98.9178	2,929,851	2,961,905	2,961,905	0	0	0	0	4.000	4.072	MON	3,620	17,358	11/24/2021	11/30/2029
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,670,504,982	XXX	1,689,191,295	1,696,398,311	1,668,152,608	(582,706)	(388,402)	7,148,972	0	XXX	XXX	XXX	13,310,784	62,366,750	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						10,601,133,477	XXX	11,822,016,520	9,940,011,108	10,475,744,095	233,441	(28,997,482)	11,068,367	0	XXX	XXX	XXX	113,050,693	483,926,895	XXX	XXX
00138G-AC-3	AIG LIFE HOLDINGS INC				2.C FE	21,181,875	153.6269	30,341,320	19,750,000	20,946,817	0	(49,422)	0	0	8.125	7.557	MS	472,491	1,802,188	04/01/2017	03/15/2046
007924-AJ-2	AEGON NV		C	2,5	2.B FE	966,860	114.2545	1,142,545	1,000,000	968,429	0	507	0	0	5.500	5.734	AO	12,222	55,000	10/22/2018	04/11/2048
008252-83-5	AFFILIATED MANAGERS GROUP INC			2	2.C FE	610,000	24.7150	603,046	610,000	610,000	0	0	0	0	4.200	4.200	MJSD	71	11,885	07/08/2021	09/30/2061
025537-AU-5	AMERICAN ELECTRIC POWER COMPANY INC			2	2.C FE	630,000	101.6101	640,144	630,000	630,000	0	0	0	0	3.875	3.875	FA	3,119	0	11/10/2021	02/15/2062
025932-88-0	AMERICAN FINANCIAL GROUP INC			2	2.C FE	5,500,000	27.0263	5,945,786	5,500,000	5,500,000	0	0	0	0	5.125	5.129	MJSD	12,528	281,875	11/21/2019	12/15/2059
025932-88-0	AMERICAN FINANCIAL GROUP INC	C		2	2.C FE	250,000	27.0263	270,263	250,000	250,000	0	0	0	0	5.125	5.125	MJSD	569	12,813	11/21/2019	12/15/2059
04621X-AK-4	ASSURANT INC			2,5	3.A FE	1,550,920	113.8750	1,753,675	1,540,000	1,546,147	0	(1,582)	0	0	7.000	6.865	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	113.6250	1,136,250	1,000,000	1,000,873	0	(163)	0	0	6.750	6.726	JD	3,000	67,500	01/11/2019	12/29/2049
054536-AA-5	AXA FINANCIAL INC.	D	C		2.A FE	9,028,500	144.2332	9,375,155	6,500,000	8,328,011	0	(160,781)	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	138.0250	3,312,600	2,400,000	2,572,167	0	(11,507)	0	0	6.379	5.623	JD	7,230	153,096	07/17/2019	12/29/2049
054536-AC-1	AXA SA	D	C	1,2,5	2.B FE	10,609,170	138.0250	13,457,438	9,750,000	10,401,928	0	(43,573)	0	0	6.379	5.637	JD	29,370	621,953	04/01/2017	12/29/2049
05463H-AC-5	AXIS SPECIALTY FINANCE LLC	C		1,2	2.B FE	475,000	104.5888	496,797	475,000	475,000	0	0	0	0	4.900	4.900	JJ	10,732	23,275	12/03/2019	01/15/2040
05463H-AC-5	AXIS SPECIALTY FINANCE LLC			1,2	2.B FE	800,000	104.5888	836,710	800,000	800,000	0	0	0	0	4.900	4.900	JJ	18,076	39,200	12/03/2019	01/15/2040
05565A-AB-9	BNP PARIBAS SA		C	5	2.C FE	1,049,995	99.8750	998,750	1,000,000	1,041,349	0	(2,669)	0	0	7.195	6.720	JD	1,199	71,950	10/23/2018	12/29/2049
05565A-AN-3	BNP PARIBAS SA		C	2	2.C FE	1,470,300	113.6250	1,590,750	1,400,000	1,438,094	0	(10,486)	0	0	7.375	6.518	FA	37,858	103,250	03/18/2019	12/29/2049
05565A-CA-9	BNP PARIBAS SA		C	2	2.C FE	403,960	101.0000	404,000	400,000	400,257	0	(1,256)	0	0	6.750	6.303	MS	8,025	27,000	10/24/2018	12/29/2049
05565A-GF-4	BNP PARIBAS SA		C	2	2.C FE	826,820	117.0450	936,360	800,000	819,069	0	(2,877)	0	0	7.000	6.549	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	107.6300	1,076,300	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	1,580,000	107.2500	1,694,550	1,580,000	1,580,000	0	0	0	0	4.875	4.875	JD	1,926	77,025	06/17/2020	12/29/2049
05565Q-DV-7	BP CAPITAL MARKETS PLC	C	C	2	2.A FE	250,000	107.2500	268,125	250,000	250,000	0	0	0	0	4.875	4.875	JD	305	12,188	06/17/2020	12/29/2049
05946K-AG-6	BANCO BILBAO VIZCAYA ARGENTARIA SA		C	2	3.B FE	400,000	105.8750	423,500	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	107.6250	1,027,819	955,000	979,904	0	(8,478)	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	109.4970	2,753,850	2,515,000	2,576,272	0	(19,703)	0	0	6.500	5.549	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	108.3750	1,056,656	975,000	1,002,305	0	(7,648)	0	0	6.100	5.141	MS	17,182	59,475	10/01/2018	12/29/2049
060505-FL-3	BANK OF AMERICA CORP			2,5	2.C FE	535,280	111.2500	572,938	515,000	521,906	0	(5,479)	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	125.8132	4,490,272	3,569,000	3,268,812	0	39,612	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	100.4375	351,531	350,000	349,514	0	9	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	151.0772	13,596,950	9,000,000	11,886,833	0	(269,895)	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	107.0140	2,140,281	2,000,000	2,002,200	0	(1,293)	0	0	5.900	5.827	MS	35,072	118,000	10/25/2018	12/29/2049
06738E-BA-2	BARCLAYS PLC		C	2	3.B FE	600,560	107.3120	643,872	600,000	599,487	0	(384)	0	0	7.750	7.688	MJSD	2,067	46,500	10/23/2018	12/29/2049
06738E-BG-9	BARCLAYS PLC		C	2	3.B FE	800,000	110.5280	884,224	800,000	800,000	0	0	0	0	8.000	8.000	MJSD	2,844	64,000	03/20/2019	12/29/2049
084423-87-0	W R BERKLEY CORP			2	2.C FE	2,000,000	25.5500	2,044,000	2,000,000	2,000,000	0	0	0	0	4.125	4.125	MJSD	229	73,333	02/03/2021	03/30/2061
11259P-10-9	BROOKFIELD BRP HOLDINGS (CANADA) INC		C	2	2.C FE	1,248,008	24.3900	1,224,378	1,255,000	1,246,490	0	(1,518)	0	0	4.625	4.668	JAJO	393	31,440	05/05/2021	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
11276B-10-9	BROOKFIELD INFRASTRUCTURE FINANCE ULC		C	2	2.C FE	684,283	24.9700	684,178	685,000	684,270	0	(13)	0	0	5.000	5.006	MJSD	95	20,550	05/19/2021	05/24/2081
125896-BU-3	CMS ENERGY CORP			1,2	2.C FE	1,103,865	108.7500	1,189,725	1,094,000	1,102,540	0	(844)	0	0	4.750	4.634	JD	4,330	51,965	05/19/2020	06/01/2050
14314C-10-5	CARLYLE FINANCE LLC			2	2.C FE	1,502,301	25.2850	1,529,743	1,512,500	1,500,269	0	(2,032)	0	0	4.625	4.669	FMAN	8,938	35,754	06/04/2021	05/15/2061
15189T-AS-6	CENTERPOINT ENERGY INC			2,5	3.A FE	1,025,318	104.0000	1,050,400	1,010,000	1,015,704	0	(3,184)	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	103.0000	1,004,250	975,000	938,668	0	476	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	112.7800	1,093,966	970,000	986,100	0	(2,956)	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	118.4250	3,315,900	2,800,000	2,947,898	0	(31,625)	0	0	8.125	6.601	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	108.5000	1,085,000	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.B FE	1,845,770	105.7500	1,903,500	1,800,000	1,814,705	0	(9,551)	0	0	7.500	6.929	JJ	61,500	135,000	10/23/2018	12/29/2049
225401-AK-4	CREDIT SUISSE GROUP AG		C	2	3.B FE	408,500	109.8880	439,552	400,000	404,891	0	(1,322)	0	0	7.250	6.865	MS	8,781	29,000	04/09/2019	12/29/2049
225401-AL-2	CREDIT SUISSE GROUP AG		C	2	3.B FE	1,790,920	107.7800	1,940,040	1,800,000	1,791,148	0	109	0	0	6.375	6.412	FA	41,438	114,750	04/28/2020	12/29/2049
22546D-AB-2	CREDIT SUISSE GROUP AG		C	2	3.A FE	632,380	108.0000	648,000	600,000	612,115	0	(6,237)	0	0	7.500	6.376	JD	2,500	45,000	10/23/2018	12/29/2049
23380Y-AC-1	DAI-ICHI LIFE HOLDINGS INC	C	C	2,5	1.G FE	250,000	107.6250	269,063	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	107.6250	2,152,500	2,000,000	2,014,730	0	(4,770)	0	0	5.100	4.817	AO	17,850	102,000	10/25/2018	12/29/2049
29250N-AN-5	ENBRIDGE INC		C	2,5	2.C FE	1,526,313	107.4785	1,719,656	1,600,000	1,526,792	0	150	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	108.6152	809,183	745,000	732,250	0	(192)	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	111.3750	2,283,188	2,050,000	2,128,514	0	(41,822)	0	0	8.750	6.366	MS	48,332	179,375	01/25/2019	09/24/2073
29273V-AM-2	ENERGY TRANSFER LP			2	3.B FE	1,480,000	101.5000	1,502,200	1,480,000	1,480,000	0	0	0	0	7.125	7.124	MN	13,474	62,700	12/09/2021	12/29/2049
30767E-AD-1	FARM CREDIT BANK OF TEXAS			2	1.A	1,027,625	106.5000	1,091,625	1,025,000	1,026,946	0	(466)	0	0	5.700	5.642	MJSD	2,597	58,425	07/16/2020	12/29/2049
40427L-AB-0	HSBC CAPITAL FUNDING (DOLLAR1) LP		C	2,5	2.C FE	765,275	163.5000	842,025	515,000	696,211	0	(21,322)	0	0	10.176	4.729	JD	146	52,406	10/23/2018	12/29/2049
404280-AE-9	HSBC HOLDINGS PLC	0	C		2.A FE	947,887	133.5899	995,245	745,000	901,515	0	(10,675)	0	0	7.350	4.847	MN	5,172	54,758	04/01/2017	11/27/2032
404280-AJ-8	HSBC HOLDINGS PLC	0	C		2.A FE	18,716,757	141.8463	20,993,259	14,800,000	18,186,870	0	(133,584)	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		2.A FE	16,909,702	141.8463	18,723,718	13,200,000	16,364,037	0	(125,702)	0	0	6.800	4.690	JD	74,800	897,600	04/01/2017	06/01/2038
404280-BP-3	HSBC HOLDINGS PLC		C	2	2.C FE	1,017,740	110.1480	1,101,480	1,000,000	1,012,369	0	(1,986)	0	0	6.500	6.255	MS	17,694	65,000	04/18/2019	12/29/2049
404201-AA-5	HSBC BANK USA NA				1.F FE	227,478	128.7402	289,665	225,000	226,672	0	(86)	0	0	5.875	5.792	MN	2,203	13,219	11/16/2006	11/01/2034
404201-AA-5	HSBC BANK USA NA	0			1.F FE	15,960,112	128.7402	18,023,621	14,000,000	15,670,686	0	(93,537)	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	107.6250	861,000	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	103.3750	516,875	500,000	502,126	0	(1,555)	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	112.0000	448,000	400,000	396,642	0	34	0	0	7.700	7.773	MS	8,898	30,800	07/17/2019	12/29/2049
46625H-JQ-4	JPMORGAN CHASE & CO			2,5	2.B FE	2,057,512	108.3875	2,059,363	1,900,000	1,966,884	0	(29,780)	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	105.5000	1,018,075	965,000	977,398	0	(4,074)	0	0	6.100	5.588	AO	14,716	58,865	10/22/2018	12/29/2049
48253M-10-4	KKR GROUP FINANCE CO IX LLC			2	2.A FE	1,133,376	26.1753	1,186,108	1,132,850	1,133,231	0	(144)	0	0	4.625	4.617	JAJO	13,099	26,343	04/20/2021	04/01/2061
514666-AN-6	LAND O LAKES INC			2	3.B FE	753,063	106.5000	798,750	750,000	752,969	0	(34)	0	0	7.000	6.943	MJSD	2,333	52,500	10/04/2018	12/29/2049
53079E-BL-7	LIBERTY MUTUAL GROUP INC			2	3.A FE	971,169	94.0000	940,000	1,000,000	971,402	0	233	0	0	4.300	4.454	FA	17,917	21,500	02/16/2021	02/01/2061
539439-AG-4	LLOYDS BANKING GROUP PLC		C	2	2.C FE	1,023,380	110.5610	1,105,610	1,000,000	1,011,245	0	(4,015)	0	0	7.500	7.003	MJSD	833	75,000	10/23/2018	12/29/2049
539439-AU-3	LLOYDS BANKING GROUP PLC		C	2	2.C FE	1,219,996	113.0704	1,356,844	1,200,000	1,212,693	0	(2,907)	0	0	7.500	7.172	MJSD	1,000	90,000	05/03/2019	12/27/2066
539473-AE-8	LLOYDS BANK PLC		C	2,5	2.C FE	1,589,770	101.1700	1,315,210	1,300,000	1,438,465	0	(46,796)	0	0	12.000	7.435	JD	6,500	156,000	10/23/2018	12/16/2024
553086-AC-3	TRAVELERS COMPANIES INC				2.A FE	12,516,100	125.3479	12,534,786	10,000,000	11,550,181	0	(221,539)	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	109.9187	2,418,212	2,200,000	2,219,047	0	(4,459)	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	136.5000	1,760,850	1,290,000	1,418,897	0	(11,880)	0	0	7.875	5.818	JD	4,515	101,588	05/03/2019	12/15/2067
591560-AA-5	METLIFE CAPITAL TRUST IV	C		1,2,5	2.B FE	250,000	136.5000	341,250	250,000	250,000	0	0	0	0	7.875	7.874	JD	875	19,688	09/23/2011	12/15/2067
591560-AA-5	METLIFE CAPITAL TRUST IV	0		1,2,5	2.B FE	1,908,125	136.5000	2,613,975	1,915,000	1,910,775	0	265	0	0	7.875	7.900	JD	6,703	150,806	09/23/2011	12/15/2067
59156R-BT-4	METLIFE INC			2,5	2.B FE	386,046	112.3870	421,451	375,000	382,849	0	(1,038)	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	113.7500	5,915,000	5,200,000	5,201,376	0	(157)	0	0	4.950	4.945	MS	82,225	257,400	02/28/2019	12/29/2049
638612-AJ-0	NATIONWIDE FINANCIAL SERVICES INC	0		1,2,5	2.B FE	2,436,275	120.5000	2,687,150	2,230,000	2,414,456	0	(7,201)	0	0	6.750	5.923	MN	19,234	150,525	09/27/2018	05/15/2087
65339K-BK-5	NEXTERA ENERGY CAPITAL HOLDINGS INC			2,5	2.B FE	1,128,149	113.3893	1,281,299	1,130,000	1,127,523	0	(290)	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	107.6250	2,798,250	2,600,000	2,622,841	0	(8,182)	0	0	5.100	4.757	AO	27,625	132,600	10/09/2018	10/16/2044
654579-AH-4	NIPPON LIFE INSURANCE CO		C	2	1.G FE	2,999,775	98.0000	2,940,000	3,000,000	2,999,779	0	4	0	0	2.750	2.750	JJ	36,667	41,250	01/21/2021	01/21/2051
65559C-AA-9	NORDEA BANK ABP		C	2	2.B FE	500,000	113.6250	568,125	500,000	500,000	0	0	0	0	6.625	6.624	MS	8,741	33,125	03/19/2019	12/29/2049
65559C-AD-3	NORDEA BANK ABP		C	2	2.B FE	600,000	94.8000	568,800	600,000	600,000	0	0	0	0	3.750	3.750	MS	7,500	0	08/24/2021	12/29/2049
69331V-AA-4	PECO ENERGY CAPITAL TRUST III				2.B FE	1,569,514	121.6618	1,824,928	1,500,000	1,537,204	0	(4,601)	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	102.0000	117,300	115,000	115,000	0	0	0	0	4.850	4.849	JD	465	5,578	05/29/2013	12/29/2049
70213B-AC-5	PARTNERRE FINANCE B LLC			1,2	2.B FE	5,000,000	105.3160	5,265,802	5,000,000	5,000,000	0	0	0	0	4.500	4.500	AO	56,250	230,625	09/17/2020	10/01/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
743863-AA-0	PROVIDENT FINANCING TRUST I				3.A FE	554,625	122.0000	640,500	525,000	552,348	0	(899)	0	0	7.405	6.867	MS	11,447	38,876	04/09/2019	03/15/2038
744320-AW-2	PRUDENTIAL FINANCIAL INC	D		2,5	2.B FE	2,700,000	104.2912	2,815,863	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	112.1146	1,009,031	900,000	913,362	0	(1,678)	0	0	5.700	5.426	MS	15,105	51,300	04/25/2019	09/15/2048
76025L-AB-0	SCENTRE GROUP TRUST 2	C		1,2	2.A FE	2,432,400	107.1250	2,571,000	2,400,000	2,430,333	0	(2,067)	0	0	5.125	4.938	MS	33,142	107,625	04/13/2021	09/24/2080
760719-BH-6	HSBC USA INC	D			1.G FE	27,384,500	178.5515	44,637,877	25,000,000	27,457,923	0	(1,188)	0	0	7.200	6.551	JJ	830,000	1,800,000	04/01/2017	07/15/2097
78397D-AA-6	SBL HOLDINGS INC			2	3.B FE	677,000	100.0000	710,000	710,000	677,307	0	307	0	0	7.000	7.381	MN	6,627	49,700	01/04/2021	12/29/2049
808513-BD-6	CHARLES SCHWAB CORP			2	2.B FE	7,060,000	109.0000	7,695,400	7,060,000	7,060,000	0	0	0	0	5.375	5.375	MJSD	31,623	379,475	04/27/2020	12/29/2049
808513-BD-6	CHARLES SCHWAB CORP	C		2	2.B FE	250,000	109.0000	272,500	250,000	250,000	0	0	0	0	5.375	5.375	MJSD	1,120	13,438	04/27/2020	12/29/2049
83367T-BF-5	SOCIETE GENERALE SA	C		2	3.B FE	618,560	109.3750	656,250	600,000	606,975	0	(3,556)	0	0	7.875	7.226	JD	1,706	47,250	10/25/2018	12/29/2049
83370R-AA-6	SOCIETE GENERALE SA	C		2	3.B FE	1,200,000	105.0400	1,260,480	1,200,000	1,200,000	0	0	0	0	5.375	5.375	MN	7,704	64,500	11/12/2020	12/29/2049
842587-CY-1	SOUTHERN CO			2,5	2.C FE	1,606,913	100.2338	1,603,742	1,600,000	1,600,436	0	(2,113)	0	0	5.500	5.361	MS	25,911	88,000	10/24/2018	03/15/2057
842587-DJ-3	SOUTHERN CO			2	2.C FE	1,192,853	100.0000	1,188,000	1,188,000	1,192,266	0	(588)	0	0	3.750	3.661	MS	13,118	15,964	05/05/2021	09/15/2051
853254-BX-7	STANDARD CHARTERED PLC	C		2	3.A FE	800,000	98.5000	788,000	800,000	800,000	0	0	0	0	4.750	4.750	JJ	17,628	19,000	01/05/2021	12/29/2049
857477-AQ-6	STATE STREET CORP	C		2	2.A FE	33,000	100.2382	33,079	33,000	33,000	0	0	0	0	3.800	3.800	MJSD	59	1,257	05/14/2015	12/29/2049
87089N-AA-8	SWISS RE FINANCE LUXEMBOURG SA	C		2	1.F FE	8,775,500	111.8750	9,733,125	8,700,000	8,763,638	0	(4,572)	0	0	5.000	4.876	AO	107,542	425,000	12/16/2021	04/02/2049
87089N-AA-8	SWISS RE FINANCE LUXEMBOURG SA	C	C	2	1.F FE	201,900	111.8750	223,750	200,000	201,465	0	(165)	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	109.2500	2,835,038	2,595,000	2,604,922	0	(6,089)	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	106.7500	2,583,350	2,420,000	2,436,353	0	(1,691)	0	0	5.500	5.391	MS	39,191	133,100	09/24/2019	09/15/2079
90352J-AF-0	UBS GROUP AG		C	2	2.C FE	800,000	107.8250	862,600	800,000	800,000	0	0	0	0	7.000	6.999	JJ	23,489	56,000	01/28/2019	12/29/2049
92857W-BQ-2	VODAFONE GROUP PLC		C	2	3.A FE	1,844,227	120.9840	2,207,958	1,825,000	1,840,056	0	(1,652)	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	103.9470	1,091,444	1,050,000	1,054,874	0	(2,654)	0	0	6.125	5.828	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	134.6272	1,346,272	1,000,000	1,071,477	0	(3,083)	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	107.8125	646,875	600,000	599,149	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.A FE	787,900	112.3909	899,127	800,000	788,565	0	193	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	101.1250	1,011,250	1,000,000	1,002,400	0	(11,395)	0	0	7.875	6.668	MJSD	3,500	78,750	10/23/2018	12/29/2049
G5361W-AB-0	LANCASHIRE HOLDINGS LTD		D	1,2,5	3.A FE	1,207,000	107.2500	1,287,000	1,200,000	1,206,621	0	(379)	0	0	5.625	5.547	MS	19,313	33,750	04/08/2021	09/18/2041
G7S40C-AG-8	ROTHESAY LIFE PLC		D	2	2.C FE	1,400,200	99.4296	1,392,014	1,400,000	1,400,193	0	(7)	0	0	4.875	4.872	AO	12,133	0	10/26/2021	12/29/2049
G7S8MZ-AA-7	PHOENIX GROUP HOLDINGS PLC		D	2	2.B FE	455,900	105.3750	474,188	450,000	453,790	0	(1,110)	0	0	5.625	5.323	AO	4,570	25,313	01/23/2020	12/29/2049
H4209B-AD-0	UBS GROUP AG		D	2	3.B FE	1,002,020	111.1250	1,111,250	1,000,000	999,526	0	(920)	0	0	6.875	6.771	AUG	27,500	68,750	10/25/2018	12/29/2049
J17074-AC-9	FUKOKU MUTUAL LIFE INSURANCE CO		D	1,2,5	2.A FE	997,000	108.2500	1,082,500	1,000,000	997,152	0	28	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	101.5000	406,000	400,000	400,750	0	(2,518)	0	0	6.875	6.132	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	110.5166	1,105,166	1,000,000	993,779	0	(159)	0	0	5.875	5.894	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	110.7400	1,771,840	1,600,000	1,638,996	0	(13,352)	0	0	6.750	5.827	JD	8,700	108,000	10/24/2018	12/02/2044
W9T10Z-EB-7	SVENSKA HANDELSBANKEN AB		D	2	2.B FE	1,005,750	107.3750	1,073,750	1,000,000	1,002,477	0	(1,144)	0	0	6.250	6.116	MAR	52,083	62,500	02/19/2019	12/29/2049
W9T10Z-ZQ-1	SVENSKA HANDELSBANKEN AB		D	2	2.B FE	400,000	103.6250	414,500	400,000	400,000	0	0	0	0	4.750	4.749	MAR	15,833	7,653	09/29/2020	12/29/2049
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						299,909,383	XXX	349,275,243	274,109,350	294,350,878	0	(1,460,391)	0	0	XXX	XXX	XXX	3,773,932	17,639,568	XXX	XXX
91731K-AA-8	USB CAPITAL IX	D		2	2.A FE	3,230,000	96.3034	3,659,528	3,800,000	3,313,160	0	17,485	0	0	3.500	4.346	JAJO	28,817	134,847	04/01/2017	10/29/2049
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						3,230,000	XXX	3,659,528	3,800,000	3,313,160	0	17,485	0	0	XXX	XXX	XXX	28,817	134,847	XXX	XXX
4899999. Total - Hybrid Securities						303,139,383	XXX	352,934,771	277,909,350	297,664,038	0	(1,442,907)	0	0	XXX	XXX	XXX	3,802,749	17,774,415	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
000000-00-0	IEQ CAPITAL, LLC 1 LIENTERM LOAN			5	2.B	7,997,917	98.1563	7,997,917	8,148,148	7,998,504	0	588	0	0	5.750	6.160	MJSD	0	0	12/22/2021	12/22/2028
24736C-BM-5	DELTA AIR LINES INC TERM LOAN (EFF 4/27/			5	2.C FE	13,130	100.0000	13,250	13,250	13,190	0	46	0	0	5.750	6.166	N/A	0	13,318	08/10/2020	05/01/2023
49549*-AA-3	KJ FDG SEC TL	D		5	1.E PL	32,432,470	109.0882	35,381,486	32,433,834	32,432,549	0	22	0	0	4.800	4.870	MJSD	0	4,162,869	07/19/2018	12/01/2049
49549*-AA-3	KJ FDG SEC TL			5	1.E PL	4,740,330	109.0882	5,171,140	4,740,330	4,740,330	0	0	0	0	4.800	4.870	MJSD	0	615,803	07/20/2018	12/01/2049
81104B-AC-4	Term Loan B : HealthChannels Inc			5	4.C FE	824,093	92.8750	890,494	958,809	865,053	0	28,806	0	0	4.500	8.003	N/A	3,853	41,215	07/16/2020	04/03/2025
99LNPQ-MY-7	Metropolitan Financing VI Senior Secured			4	2.B	4,109,590	100.0000	4,109,590	4,109,590	4,109,590	0	0	0	0	3.500	(1.000)	N/A	3,596	0	12/22/2021	08/02/2024
9TERM7-2L-7	BREAKWATER CREDIT 0.00001% 6/30/25			5	2.B FE	9,789,740	99.0000	9,789,740	9,888,626	9,801,123	0	11,384	0	0	0.000	0.254	MJSD	0	251,099	07/19/2021	06/30/2025
9TERM7-4E-1	TERRA INCOME FUND 6 6.000% 4/09/25			5	1.G FE	1,691,366	98.5500	1,904,962	1,932,990	1,713,932	0	22,566	0	0	6.000	10.198	N/A	0	79,991	08/31/2021	04/09/2025
BGH3AT-5V-2	ASSOCATED PARTNERS			5	2.B FE	1,918,174	101.0000	1,937,356	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
BGH6W2-6Y-3	SUTHERLAND GLOBAL INC 1L TL CTP			5	4.B FE	12,707,195	99.0393	12,746,358	12,870,000	12,746,234	0	32,688	0	0	8.250	8.665	N/A	2	1,016,372	10/22/2020	10/14/2025
BGH736-PL-1	FRANCHISE 1L TL			5	3.C FE	495,000	100.2915	501,458	500,000	495,795	0	795	0	0	5.500	5.805	JAJO	0	110,403	02/24/2021	03/10/2026

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
BGH745-KW-3	CCRR PARENT INC 1L TLB CL			5	4.B FE	99,500	99.5000	99,500	100,000	99,557	0	57	0	0	5.000	5.156	MJSD	0	3,223	03/17/2021	03/06/2028
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						76,818,505	XXX	80,543,249	77,613,751	76,934,031	0	96,950	0	0	XXX	XXX	XXX	7,451	6,376,948	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						76,818,505	XXX	80,543,249	77,613,751	76,934,031	0	96,950	0	0	XXX	XXX	XXX	7,451	6,376,948	XXX	XXX
7699999. Total - Issuer Obligations						11,150,826,033	XXX	13,149,671,436	12,581,294,298	11,234,180,223	0	23,377,803	0	0	XXX	XXX	XXX	110,313,697	448,092,314	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						512,139,099	XXX	563,449,428	566,755,079	519,405,129	0	4,307,872	2,981,395	0	XXX	XXX	XXX	1,845,832	19,224,805	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						564,508,837	XXX	597,446,455	572,357,931	563,202,793	816,146	383,894	938,000	0	XXX	XXX	XXX	1,891,776	22,765,550	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						1,746,378,358	XXX	1,770,955,072	1,767,236,283	1,743,617,225	(582,706)	(514,855)	7,148,972	0	XXX	XXX	XXX	13,498,520	65,641,665	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						76,818,505	XXX	80,543,249	77,613,751	76,934,031	0	96,950	0	0	XXX	XXX	XXX	7,451	6,376,948	XXX	XXX
8399999 - Total Bonds						14,050,670,831	XXX	16,162,065,640	15,565,257,342	14,137,339,401	233,441	27,651,664	11,068,367	0	XXX	XXX	XXX	127,557,275	562,101,281	XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$ 3,289,418,531	1B ...$ 191,310,945	1C ...$ 454,404,859	1D ...$ 824,798,238	1E ...$ 590,741,968	1F ...$ 1,372,107,328	1G ...$ 1,721,788,464
1B	2A ...$ 1,783,302,439	2B ...$ 2,139,068,281	2C ...$ 741,521,202				
1C	3A ...$ 193,577,528	3B ...$ 165,408,900	3C ...$ 574,210,884				
1D	4A ...$ 34,632,526	4B ...$ 34,610,955	4C ...$ 11,534,733				
1E	5A ...$ 0	5B ...$ 4,737,894	5C ...$ 0				
1F	6 ...$ 10,163,726						

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
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	6. Z	01/16/2020
00489Q-30-0	ACRES COMMERCIAL REALTY CORP			333,638.000	25.00	0.000	8,401,005	25.180	8,401,005	8,340,827	0	287,363	0	60,178	0	0	60,178	0	2.C PL	08/10/2021
00849Q-20-9	AGREE REALTY CORP			16,142.000	25.00	23.720	382,888	23.720	382,888	401,713	1,429	3,388	0	(18,825)	0	0	(18,825)	0	3.A FE	11/26/2021
020002-83-8	ALLSTATE CORP			65,866.000	25.00	0.000	1,794,190	27.240	1,794,190	1,549,636	20,995	83,979	0	244,554	0	0	244,554	0	2.B FE	03/20/2020
02005N-BM-1	ALLY FINANCIAL INC			510,000.000	1,000.00	103.750	529,125	103.750	529,125	510,000	0	13,515	0	19,125	0	0	19,125	0	3.C FE	04/19/2021
025816-CH-0	AMERICAN EXPRESS CO			1,176,000.000	1,000.00	0.000	1,178,058	100.175	1,178,058	1,176,000	0	15,540	0	2,058	0	0	2,058	0	2.C FE	07/27/2021
02665T-86-8	AMERICAN HOMES 4 RENT			26,340.000	25.00	26.990	710,917	26.990	710,917	683,366	0	41,157	0	27,550	0	0	27,550	0	3.B FE	11/07/2019
02665T-88-4	AMERICAN HOMES 4 RENT			22,714.000	25.00	26.280	596,924	26.280	596,924	513,924	0	33,361	0	83,000	0	0	83,000	0	3.B FE	01/24/2019
038923-85-0	ARBOR REALTY TRUST INC			325,502.000	25.00	0.000	8,284,026	25.450	8,284,026	8,137,550	0	0	0	146,476	0	0	146,476	0	2.A PL	10/04/2021
038923-87-6	ARBOR REALTY TRUST INC			254,207.000	25.00	0.000	6,444,147	25.350	6,444,147	6,355,175	0	166,558	0	88,972	0	0	88,972	0	2.A PL	05/25/2021
03939A-10-7	ARCH CAPITAL GROUP LTD		C	44,448.000	25.00	0.000	1,137,869	25.600	1,137,869	1,019,940	0	60,560	0	117,928	0	0	117,928	0	2.B FE	10/10/2019
03939A-40-4	ARCH CAPITAL GROUP LTD		C	300,000.000	25.00	0.000	7,714,500	25.715	7,714,500	7,500,000	0	188,636	0	214,500	0	0	214,500	0	2.B FE	06/02/2021
03939A-40-4	ARCH CAPITAL GROUP LTD	C	C	10,000.000	25.00	0.000	257,150	25.715	257,150	250,000	0	6,288	0	7,150	0	0	7,150	0	2.B FE	06/02/2021
060505-19-5	BANK OF AMERICA CORP			33,289.000	25.00	0.000	878,164	26.380	878,164	827,087	12,223	48,893	0	51,077	0	0	51,077	0	2.C FE	10/22/2018
060505-22-9	BANK OF AMERICA CORP			46,150.000	25.00	0.000	1,230,821	26.670	1,230,821	1,249,475	0	69,225	0	(18,654)	0	0	(18,654)	0	2.C FE	09/27/2019
06053U-60-1	BANK OF AMERICA CORP			19,300.000	25.00	0.000	518,398	26.860	518,398	482,240	0	25,934	0	36,158	0	0	36,158	0	2.C FE	06/19/2019
062545-20-7	BANK OF HAWAII CORP			35,200.000	25.00	0.000	919,600	26.125	919,600	880,000	0	14,546	0	39,600	0	0	39,600	0	2.B FE	06/08/2021
064058-AL-4	BANK OF NEW YORK MELLON CORP			2,600,000.000	1,000.00	0.000	2,609,282	100.357	2,609,282	2,600,000	0	0	0	9,282	0	0	9,282	0	2.A FE	11/08/2021
10922N-70-7	BRIGHTHOUSE FINANCIAL INC			48,800.000	25.00	26.320	1,284,416	26.320	1,284,416	1,220,000	0	71,950	0	64,416	0	0	64,416	0	3.A FE	11/10/2020
12542R-80-3	CHS INC			48,535.000	25.00	28.470	1,381,791	28.470	1,381,791	1,323,384	0	91,003	0	58,407	0	0	58,407	0	3.B	10/26/2018
172967-34-1	CITIGROUP INC			37,388.000	25.00	27.620	1,032,657	27.620	1,032,657	992,856	0	64,261	0	39,800	0	0	39,800	0	3.A FE	12/07/2018
19075Q-AD-4	COBANK ACB			5,750,000.000	25.00	0.000	5,879,375	102.250	5,879,375	5,750,000	0	0	0	129,375	0	0	129,375	0	2.A FE	12/02/2021
23385H-AA-7	DAIRY FARMERS OF AMERICA INC	O		6,000,000.000	1,000.00	104.250	6,255,000	104.250	6,255,000	6,600,000	0	427,500	0	(345,000)	0	0	(345,000)	0	3.A FE	09/27/2018
25432X-20-1	DIME COMMUNITY BANCSHARES INC			35,300.000	25.00	26.010	918,153	26.010	918,153	812,316	0	48,538	0	105,837	0	0	105,837	0	3.C FE	06/03/2020
25746U-DM-8	DOMINION ENERGY INC			823,000.000	1,000.00	0.000	849,748	103.250	849,748	824,624	0	0	0	25,124	0	0	25,124	0	2.C FE	12/09/2021
26441C-50-1	DUKE ENERGY CORP			67,325.000	25.00	27.450	1,848,071	27.450	1,848,071	1,684,176	0	96,780	0	163,895	0	0	163,895	0	3.A FE	03/26/2019
281020-AT-4	EDISON INTERNATIONAL			700,000.000	1,000.00	102.180	715,260	102.180	715,260	703,142	0	0	0	12,118	0	0	12,118	0	3.B FE	11/05/2021
29273V-60-5	ENERGY TRANSFER LP			39,914.000	25.00	25.410	1,014,215	25.410	1,014,215	992,897	0	75,837	0	21,318	0	0	21,318	0	3.B FE	08/09/2019
29273V-AN-0	ENERGY TRANSFER LP			640,000.000	1,000.00	101.750	651,200	101.750	651,200	640,000	0	17,333	0	11,200	0	0	11,200	0	3.B FE	06/01/2021
29359U-10-9	ENSTAR GROUP LTD		C	48,306.000	25.00	29.310	1,415,849	29.310	1,415,849	1,264,532	0	84,536	0	151,316	0	0	151,316	0	3.A FE	10/22/2018
29452E-20-0	EQUITABLE HOLDINGS INC			18,636.000	25.00	0.000	496,193	26.625	496,193	427,215	0	24,460	0	68,977	0	0	68,977	0	2.C FE	06/30/2020
319626-30-5	FIRST CITIZENS BANCSHARES INC (DELAWARE)			36,184.000	25.00	0.000	946,212	26.150	946,212	904,600	0	48,622	0	41,612	0	0	41,612	0	2.C FE	03/05/2020
33616C-69-6	FIRST REPUBLIC BANK			36,200.000	25.00	0.000	937,399	25.895	937,399	904,828	0	0	0	32,572	0	0	32,572	0	2.C FE	11/29/2021
33616C-72-0	FIRST REPUBLIC BANK			580,172.000	25.00	0.000	14,166,524	24.418	14,166,524	14,504,300	0	159,547	0	(337,776)	0	0	(337,776)	0	2.C FE	07/14/2021
33616C-74-6	FIRST REPUBLIC BANK			100,000.000	25.00	0.000	2,551,000	25.510	2,551,000	2,500,000	0	77,031	0	51,000	0	0	51,000	0	2.C FE	01/28/2021
33616C-76-1	FIRST REPUBLIC BANK	C		10,000.000	25.00	0.000	253,100	25.310	253,100	250,000	0	10,313	0	3,100	0	0	3,100	0	2.C FE	09/09/2020
33616C-78-7	FIRST REPUBLIC BANK			14,304.000	25.00	0.000	383,204	26.790	383,204	296,644	0	16,807	0	86,560	0	0	86,560	0	2.C FE	03/23/2020
360271-30-8	FULTON FINANCIAL CORP			57,800.000	25.00	0.000	1,510,314	26.130	1,510,314	1,471,830	18,510	56,398	0	38,484	0	0	38,484	0	2.C FE	05/05/2021
376536-88-4	GLADSTONE COMMERCIAL CORP			24,000.000	25.00	0.000	642,960	26.790	642,960	600,000	0	18,000	0	42,960	0	0	42,960	0	2.C PL	06/21/2021
38141G-YU-2	GOLDMAN SACHS GROUP INC			380,000.000	1,000.00	101.644	386,246	101.644	386,246	380,000	0	0	0	6,246	0	0	6,246	0	3.A FE	10/26/2021
38741L-30-5	GRANITE POINT MORTGAGE TRUST INC			431,007.000	25.00	0.000	11,012,229	25.550	11,012,229	10,774,927	65,065	0	0	237,302	0	0	237,302	0	2.B FE	11/30/2021
416518-60-3	HARTFORD FINANCIAL SERVICES GROUP INC			19,905.000	25.00	0.000	534,957	26.875	534,957	499,655	0	29,858	0	35,302	0	0	35,302	0	2.C FE	11/01/2019
42226B-30-3	HEALTHCARE TRUST INC			16,407.000	25.00	0.000	415,753	25.340	415,753	405,928	0	0	0	9,826	0	0	9,826	0	2.B FE	12/10/2021
48128B-52-3	JPMORGAN CHASE & CO			25,909.000	25.00	0.000	660,161	25.480	660,161	648,094	0	9,219	0	12,067	0	0	12,067	0	2.B FE	07/27/2021
48128B-54-9	JPMORGAN CHASE & CO			46,400.000	25.00	0.000	1,216,149	26.210	1,216,149	1,165,153	0	28,465	0	50,996	0	0	50,996	0	2.B FE	05/19/2021
48128B-64-8	JPMORGAN CHASE & CO			28,589.000	25.00	0.000	780,480	27.300	780,480	740,772	0	42,884	0	39,708	0	0	39,708	0	2.B FE	09/30/2019
48128B-65-5	JPMORGAN CHASE & CO			59,793.000	25.00	0.000	1,607,236	26.880	1,607,236	1,541,738	0	85,952	0	65,498	0	0	65,498	0	2.B FE	11/29/2019
48128B-AF-8	JPMORGAN CHASE & CO			7,000,000.000	1,000.00	0.000	7,192,500	102.750	7,192,500	7,000,000	0	350,000	0	192,500	0	0	192,500	0	2.B FE	07/24/2019
48128B-AF-8	JPMORGAN CHASE & CO	C		250,000.000	1,000.00	0.000	256,875	102.750	256,875	250,000	0	12,500	0	6,875	0	0	6,875	0	2.B FE	07/24/2019
48251K-20-9	KKR REAL ESTATE FINANCE TRUST INC			57,176.000	25.00	0.000	1,469,423	25.700	1,469,423	1,438,843	0	61,682	0	30,580	0	0	30,580	0	2.C PL	05/13/2021
514666-AM-8	LAND O LAKES INC	O		6,000,000.000	1,000.00	107.750	6,465,000	107.750	6,465,000	6,240,000	0	435,000	0	225,000	0	0	225,000	0	3.B FE	09/27/2018
55025L-20-7	LUMENT FINANCE TRUST INC			167,320.000	25.00	0.000	4,412,228	26.370	4,412,228	4,183,000	82,353	146,405	0	229,228	0	0	229,228	0	2.B PL	04/29/2021
55261F-AL-8	M&T BANK CORP			12,750,000.000	1,000.00	0.000	13,132,500	103.000	13,132,500	12,750,000	0	637,500	0	382,500	0	0	382,500	0	2.C FE	07/23/2019

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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
55261F-AL-8	M&T BANK CORP	C		250,000.000	1,000.00	0.000	257,500	103.000	257,500	250,000	0	12,500	0	7,500	0	0	7,500	0	2.C FE	07/23/2019
59156R-87-6	METLIFE INC			17,750.000	25.00	0.000	471,076	26.540	471,076	448,144	0	24,961	0	22,932	0	0	22,932	0	2.B FE	10/01/2018
60784B-20-0	MODIV INC			10,082.000	25.00	0.000	261,729	25.960	261,729	250,039	5,370	0	0	11,690	0	0	11,690	0	2.C PL	09/15/2021
61761J-40-6	MORGAN STANLEY			37,650.000	25.00	0.000	1,067,754	28.360	1,067,754	1,004,635	15,001	60,005	0	63,119	0	0	63,119	0	2.C FE	11/12/2018
61762V-60-6	MORGAN STANLEY			38,250.000	25.00	0.000	1,115,370	29.160	1,115,370	971,887	13,985	55,941	0	143,483	0	0	143,483	0	2.C FE	10/19/2018
61763E-20-7	MORGAN STANLEY			21,100.000	25.00	0.000	586,158	27.780	586,158	565,245	9,066	36,266	0	20,913	0	0	20,913	0	2.C FE	10/24/2018
637870-20-5	NATIONAL STORAGE AFFILIATES TRUST			42,000.000	25.00	0.000	1,089,283	25.935	1,089,283	1,042,860	0	63,000	0	46,423	0	0	46,423	0	2.C FE	05/16/2019
649604-86-5	NEW YORK MORTGAGE TRUST INC			269,762.000	25.00	0.000	6,622,657	24.550	6,622,657	6,738,056	115,913	124,747	0	(115,399)	0	0	(115,399)	0	2.C PL	10/08/2021
65473P-88-1	NISOURCE INC			18,587.000	25.00	27.342	508,208	27.342	508,208	464,032	0	30,204	0	44,176	0	0	44,176	0	3.A FE	12/21/2018
665859-85-6	NORTHERN TRUST CORP			510,000.000	25.00	0.000	13,803,558	27.066	13,803,558	12,750,000	149,813	599,250	0	1,053,558	0	0	1,053,558	0	2.A FE	10/29/2019
665859-85-6	NORTHERN TRUST CORP	C		10,000.000	25.00	0.000	270,658	27.066	270,658	250,000	2,938	11,750	0	20,658	0	0	20,658	0	2.A FE	10/29/2019
674001-30-0	OAKTREE CAPITAL GROUP LLC			20,500.000	25.00	0.000	545,915	26.630	545,915	512,820	0	33,953	0	33,095	0	0	33,095	0	2.B FE	02/22/2019
674001-40-9	OAKTREE CAPITAL GROUP LLC			56,459.000	25.00	0.000	1,495,599	26.490	1,495,599	1,430,957	0	86,557	0	64,641	0	0	64,641	0	2.B FE	05/18/2021
693475-85-7	PNC FINANCIAL SERVICES GROUP INC			62,275.000	25.00	0.000	1,597,354	25.650	1,597,354	1,623,687	0	95,359	0	(26,333)	0	0	(26,333)	0	2.B FE	10/12/2018
693475-BC-8	PNC FINANCIAL SERVICES GROUP INC			389,000.000	1,000.00	0.000	382,869	98.424	382,869	389,000	0	3,380	0	(6,131)	0	0	(6,131)	0	2.B FE	09/08/2021
74460W-42-0	PUBLIC STORAGE			30,000.000	25.00	0.000	751,500	25.050	751,500	750,000	0	0	0	1,500	0	0	1,500	0	1.G FE	11/09/2021
74460W-48-7	PUBLIC STORAGE			20,000.000	25.00	0.000	502,000	25.100	502,000	500,000	0	21,883	0	2,000	0	0	2,000	0	2.A FE	11/09/2020
74460W-53-7	PUBLIC STORAGE			30,000.000	25.00	0.000	758,100	25.270	758,100	750,000	0	30,938	0	8,100	0	0	8,100	0	2.A FE	08/11/2020
74460W-55-2	PUBLIC STORAGE	C		10,000.000	25.00	0.000	266,900	26.690	266,900	250,000	0	11,563	0	16,900	0	0	16,900	0	1.G FE	06/08/2020
74460W-57-8	PUBLIC STORAGE			400,000.000	25.00	0.000	10,536,000	26.340	10,536,000	10,000,000	0	475,000	0	536,000	0	0	536,000	0	2.A FE	12/11/2019
74460W-59-4	PUBLIC STORAGE			120,000.000	25.00	0.000	3,163,200	26.360	3,163,200	3,000,000	0	141,000	0	163,200	0	0	163,200	0	2.A FE	11/05/2019
74460W-62-8	PUBLIC STORAGE			461,207.000	25.00	0.000	12,268,106	26.600	12,268,106	11,530,155	0	562,097	0	737,951	0	0	737,951	0	2.A FE	09/06/2019
74460W-66-9	PUBLIC STORAGE	O		15,447.000	25.00	0.000	394,655	25.549	394,655	368,256	0	19,502	0	26,399	0	0	26,399	0	2.A FE	09/27/2018
7591EP-70-4	REGIONS FINANCIAL CORP			37,538.000	25.00	28.950	1,086,725	28.950	1,086,725	938,450	0	53,492	0	148,275	0	0	148,275	0	3.A FE	04/23/2019
75968N-30-9	RENAISSANCERE HOLDINGS LTD		C	39,748.000	25.00	0.000	1,046,962	26.340	1,046,962	982,349	0	57,138	0	64,613	0	0	64,613	0	2.B FE	10/26/2018
784860-AP-6	SVB FINANCIAL GROUP			970,000.000	1,000.00	101.400	983,580	101.400	983,580	970,000	0	0	0	13,580	0	0	13,580	0	3.B FE	10/26/2021
784860-AQ-4	SVB FINANCIAL GROUP			730,000.000	1,000.00	102.870	750,951	102.870	750,951	730,000	0	0	0	20,951	0	0	20,951	0	3.B FE	10/26/2021
808513-60-0	CHARLES SCHWAB CORP			43,649.000	25.00	0.000	1,119,597	25.650	1,119,597	1,115,491	0	64,950	0	4,105	0	0	4,105	0	2.B FE	10/03/2018
808513-86-5	CHARLES SCHWAB CORP			24,000.000	25.00	0.000	626,640	26.110	626,640	600,000	0	17,880	0	26,640	0	0	26,640	0	2.B FE	03/23/2021
808513-BK-0	CHARLES SCHWAB CORP			3,560,000.000	1,000.00	0.000	3,631,200	102.000	3,631,200	3,560,000	0	100,076	0	71,200	0	0	71,200	0	2.B FE	03/15/2021
82981J-87-7	SITE CENTERS CORP			20,307.000	25.00	25.610	520,062	25.610	520,062	479,438	8,091	32,364	0	40,625	0	0	40,625	0	3.B FE	02/04/2019
84857L-30-9	SPIRE INC			12,650.000	25.00	27.240	344,586	27.240	344,586	316,402	0	18,659	0	28,184	0	0	28,184	0	3.A FE	05/14/2019
84860W-20-1	SPIRIT REALTY CAPITAL INC			24,117.000	25.00	25.720	620,289	25.720	620,289	561,840	0	36,176	0	58,449	0	0	58,449	0	3.A FE	10/01/2018
857477-60-8	STATE STREET CORP			45,523.000	25.00	0.000	1,243,233	27.310	1,243,233	1,199,152	0	67,137	0	44,081	0	0	44,081	0	2.A FE	07/16/2019
857477-60-8	STATE STREET CORP	C		12,000.000	25.00	0.000	327,720	27.310	327,720	300,000	0	17,698	0	27,720	0	0	27,720	0	2.A FE	02/25/2014
87161C-70-9	SYNOVUS FINANCIAL CORP			24,000.000	25.00	27.240	653,760	27.240	653,760	600,000	8,813	35,250	0	53,760	0	0	53,760	0	3.C FE	06/24/2019
87266M-20-6	TPG RE FINANCE TRUST INC			104,607.000	25.00	0.000	2,504,292	23.940	2,504,292	2,611,777	0	88,989	0	(107,486)	0	0	(107,486)	0	2.B PL	08/10/2021
879433-76-1	TELEPHONE AND DATA SYSTEMS INC			44,400.000	25.00	26.410	1,172,604	26.410	1,172,604	1,110,429	0	24,790	0	62,175	0	0	62,175	0	3.C FE	08/20/2021
88224Q-30-5	TEXAS CAPITAL BANCSHARES INC			33,100.000	25.00	27.000	893,700	27.000	893,700	822,712	0	37,272	0	70,988	0	0	70,988	0	4.A FE	03/03/2021
89832Q-69-5	TRUIST FINANCIAL CORP			49,600.000	25.00	0.000	1,320,848	26.630	1,320,848	1,240,468	0	58,900	0	80,380	0	0	80,380	0	2.B FE	08/03/2020
89832Q-74-5	TRUIST FINANCIAL CORP			21,800.000	25.00	0.000	605,604	27.780	605,604	544,692	0	28,613	0	60,912	0	0	60,912	0	2.B FE	05/20/2020
89832Q-AD-1	TRUIST FINANCIAL CORP			4,000,000.000	1,000.00	0.000	4,170,000	104.250	4,170,000	4,000,000	0	192,000	0	170,000	0	0	170,000	0	2.B FE	07/22/2019
902973-83-3	US BANCORP			13,350.000	25.00	0.000	333,617	24.990	333,617	368,700	5,423	21,694	0	(35,084)	0	0	(35,084)	0	2.A FE	09/13/2018
902973-AZ-9	US BANCORP	C		100,000.000	1,000.00	0.000	108,037	108.037	108,037	100,000	0	5,300	0	8,037	0	0	8,037	0	2.A FE	02/02/2017
902973-AZ-9	US BANCORP	O		7,000,000.000	1,000.00	0.000	7,562,590	108.037	7,562,590	7,017,500	0	371,000	0	545,090	0	0	545,090	0	2.A FE	09/27/2018
902973-BC-9	US BANCORP			1,086,000.000	1,000.00	0.000	1,085,783	99.980	1,085,783	1,086,000	0	0	0	(217)	0	0	(217)	0	2.A FE	10/19/2021
929042-79-4	VORNADO REALTY TRUST			34,563.000	25.00	24.700	853,706	24.700	853,706	864,075	18,496	0	0	(10,369)	0	0	(10,369)	0	3.A FE	09/13/2021
938824-30-7	WASHINGTON FEDERAL INC			34,800.000	25.00	0.000	906,018	26.035	906,018	870,000	10,603	29,100	0	36,018	0	0	36,018	0	2.C FE	02/01/2021
949746-46-5	WELLS FARGO & CO			78,875.000	25.00	0.000	2,187,993	27.740	2,187,993	2,184,430	0	130,636	0	3,563	0	0	3,563	0	2.B FE	09/26/2019
949746-55-6	WELLS FARGO & CO			50,940.000	25.00	0.000	1,366,211	26.820	1,366,211	1,312,426	0	74,501	0	53,784	0	0	53,784	0	2.B FE	02/28/2020
949746-TD-3	WELLS FARGO & CO			2,480,000.000	1,000.00	0.000	2,548,200	102.750	2,548,200	2,487,021	0	85,705	0	61,179	0	0	61,179	0	2.B FE	02/03/2021
94988U-15-1	WELLS FARGO & CO			10,000.000	25.00	0.000	260,100	26.010	260,100	259,686	0	2,969	0	414	0	0	414	0	2.B FE	10/22/2021
95002Y-40-0	WELLS FARGO & CO			36,350.000	25.00	0.000	903,661	24.860	903,661	908,668	0	14,805	0	(5,007)	0	0	(5,007)	0	2.B FE	07/21/2021
95082P-30-3	WESCO INTERNATIONAL INC			20,000.000	25.00	30.540	610,800	30.540	610,800	595,949	0	53,125	0	14,851	0	0	14,851	0	4.B FE	11/17/2020

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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
957638-40-6	WESTERN ALLIANCE BANCORP			25,075.000	25.00	26.190	656,714	26.190	656,714	629,446	0	7,252	0	27,268	0	0	27,268	0	3.A FE	09/17/2021
G16249-16-4	BROOKFIELD PROPERTY PARTNERS LP		C	32,800.000	25.00	23.800	780,640	23.800	780,640	820,000	5	36,010	0	(112,233)	20,214	0	(92,019)	0	3.B FE	02/10/2020
G1624R-10-7	BROOKFIELD PROPERTY PRF			16,000.000	0.00	25.940	415,040	25.940	415,040	396,800	0	5,928	0	18,240	0	0	18,240	0	3.B FE	10/14/2021
G16252-26-7	BROOKFIELD INFRASTRUCTURE PARTNERS LP		C	45,600.000	25.00	0.000	1,154,136	25.310	1,154,136	1,140,000	0	58,425	0	14,136	0	0	14,136	0	2.C FE	09/14/2020
G16258-23-1	BROOKFIELD RENEWABLE PARTNERS LP		C	7,013.000	25.00	0.000	184,232	26.270	184,232	175,325	0	9,204	0	8,907	0	0	8,907	0	2.C FE	02/19/2020
G63801-10-7	NASSAU FINANCIAL GROUP, L.P.			500.000	25.00	102,500.000	51,250,000	102,500.000	51,250,000	50,000,000	0	3,863,014	0	1,250,000	0	0	1,250,000	0	4.C PL	12/22/2020
G68603-16-9	PARTNERRE LTD		C	290,000.000	25.00	0.000	7,859,000	27.100	7,859,000	7,250,000	0	265,079	0	609,000	0	0	609,000	0	2.B FE	03/09/2021
G7498P-12-7	RENAISSANCERE HOLDINGS LTD		C	390,000.000	25.00	0.000	9,769,500	25.050	9,769,500	9,750,000	0	158,113	0	19,500	0	0	19,500	0	2.B FE	07/07/2021
G7498P-12-7	RENAISSANCERE HOLDINGS LTD	C	C	10,000.000	25.00	0.000	250,500	25.050	250,500	250,000	0	4,054	0	500	0	0	500	0	2.B FE	07/07/2021
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred				315,646,418	XXX		315,646,418		306,151,385	564,094	12,914,473	0	9,422,160	20,214	0	9,442,374	0	XXX	XXX	
00775V-10-4	AEGON FUNDING COMPANY LLC			58,000.000	25.00	0.000	1,450,000	26.810	1,554,980	1,450,000	0	73,950	0	0	0	0	0	0	2.B FE	10/15/2019
008252-84-3	AFFILIATED MANAGERS GROUP INC			23,600.000	25.00	0.000	590,000	26.238	619,210	590,000	78	28,025	0	0	0	0	0	0	2.C FE	09/17/2020
015857-70-9	ALGONQUIN POWER & UTILITIES CORP		C	31,425.000	25.00	26.695	784,884	26.695	838,890	792,801	(2,401)	54,012	0	0	(17)	0	(17)	0	3.A FE	01/14/2019
015857-80-8	ALGONQUIN POWER & UTILITIES CORP		C	33,675.000	25.00	27.162	843,596	27.162	914,687	845,151	0	52,196	0	0	(316)	0	(316)	0	3.A FE	05/20/2019
02005N-BN-9	ALLY FINANCIAL INC			1,620,000.000	1,000.00	103.080	1,620,000	103.080	1,669,896	1,620,000	0	34,474	0	0	0	0	0	0	3.C FE	05/25/2021
025932-80-7	AMERICAN FINANCIAL GROUP INC			43,000.000	25.00	0.000	1,075,000	26.830	1,153,690	1,075,000	0	63,156	0	0	0	0	0	0	2.C FE	03/11/2019
025932-87-2	AMERICAN FINANCIAL GROUP INC			22,800.000	25.00	0.000	570,000	28.950	660,060	570,000	2,672	32,063	0	0	0	0	0	0	2.B FE	05/21/2020
04621X-30-6	ASSURANT INC			28,000.000	25.00	26.680	700,324	26.680	747,040	700,400	(1,429)	33,279	0	0	(36)	0	(36)	0	3.A FE	11/16/2020
05973K-AB-3	BANCO MERCANTIL DEL NORTE SA (CAYMAN ISL		C	400,000.000	1,000.00	99.550	400,000	99.550	398,200	400,000	0	0	0	0	0	0	0	0	3.C FE	11/17/2021
064058-AH-3	BANK OF NEW YORK MELLON CORP			1,000,000.000	1,000.00	0.000	1,000,000	106.675	1,066,750	1,000,000	0	47,000	0	0	0	0	0	0	2.A FE	05/12/2020
11271L-10-2	BROOKFIELD FINANCE INC		C	30,800.000	25.00	0.000	770,000	25.170	775,236	770,000	(1,484)	35,613	0	0	0	0	0	0	2.B FE	10/08/2020
125896-84-5	CMS ENERGY CORP			40,000.000	25.00	0.000	999,955	26.891	1,075,632	999,954	4,896	58,750	0	0	0	0	0	0	2.C FE	02/06/2019
125896-85-2	CMS ENERGY CORP			22,770.000	25.00	0.000	553,003	26.620	606,137	555,474	7,060	33,443	0	0	12	0	12	0	2.C FE	03/20/2020
125896-86-0	CMS ENERGY CORP			20,730.000	25.00	0.000	496,730	26.170	542,504	500,173	1,296	29,152	0	0	24	0	24	0	2.C FE	11/01/2018
12621E-30-1	CNO FINANCIAL GROUP INC			17,600.000	25.00	26.380	440,000	26.380	464,288	440,000	2,255	22,550	0	0	0	0	0	0	3.B FE	11/18/2020
172967-NB-3	CITIGROUP INC			640,000.000	1,000.00	101.625	640,000	101.625	650,400	640,000	0	0	0	0	0	0	0	0	3.A FE	10/27/2021
174610-AQ-8	CITIZENS FINANCIAL GROUP INC			820,000.000	1,000.00	104.375	820,000	104.375	855,875	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	109.375	340,000	109.375	371,875	340,000	4,803	19,210	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	101.000	1,605,900	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	106.500	4,047,000	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	100.000	1,060,000	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	109.000	512,108	109.000	555,900	512,108	7,172	28,688	0	0	0	0	0	0	3.A FE	05/20/2020
26441C-BG-9	DUKE ENERGY CORP			900,000.000	1,000.00	0.000	900,000	103.750	933,750	900,000	0	43,875	0	0	0	0	0	0	2.C FE	09/09/2019
281020-AS-6	EDISON INTERNATIONAL			1,030,000.000	1,000.00	104.760	1,030,000	104.760	1,079,028	1,030,000	0	28,604	0	0	0	0	0	0	3.B FE	03/02/2021
29250N-47-7	ENBRIDGE INC		C	80,950.000	25.00	0.000	2,009,697	26.640	2,156,508	2,032,168	1,089	129,002	0	0	(486)	0	(486)	0	2.C FE	12/17/2018
29273V-40-7	ENERGY TRANSFER LP			42,522.000	25.00	24.657	951,285	24.657	1,048,456	951,285	0	78,400	0	0	0	0	0	0	3.B FE	12/11/2018
29364D-10-0	ENTERGY ARKANSAS LLC			40,000.000	25.00	0.000	995,600	25.490	1,019,600	995,600	0	48,750	0	0	0	0	0	0	1.F FE	09/29/2017
37045X-DB-9	GENERAL MOTORS FINANCIAL COMPANY INC			680,000.000	1,000.00	114.000	700,654	114.000	775,200	700,654	0	40,267	0	0	0	0	0	0	3.B FE	11/09/2020
39808B-20-6	GREYSTONE SENIOR DEBT OPPORTUNITY FUND P			410,344.000	25.00	0.000	10,258,600	25.000	10,258,600	10,258,600	0	0	0	0	0	0	0	0	2.B FE	12/17/2021
416518-50-4	HARTFORD FINANCIAL SERVICES GROUP INC			17,186.000	25.00	0.000	444,639	25.410	436,696	444,639	8,459	33,835	0	0	0	0	0	0	2.B FE	03/26/2020
416518-50-4	HARTFORD FINANCIAL SERVICES GROUP INC	0		54,825.000	25.00	0.000	1,705,058	25.410	1,393,103	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	25.400	580,390	591,815	0	34,275	0	0	0	0	0	0	2.B FE	10/05/2018
48128B-AN-1	JPMORGAN CHASE & CO			783,000.000	1,000.00	0.000	783,000	99.750	781,043	783,000	0	15,798	0	0	0	0	0	0	2.B FE	05/05/2021
50149X-AA-2	KUVARE US HOLDINGS INC			4,500,000.000	1,000.00	0.000	4,500,000	108.500	4,882,500	4,500,000	0	222,250	0	0	0	0	0	0	2.C FE	02/11/2021
570535-AW-4	MARKEL CORP			5,100,000.000	1,000.00	109.625	5,100,000	109.625	5,590,875	5,100,000	0	306,000	0	0	0	0	0	0	3.A FE	05/21/2020
637432-10-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN			25,797.000	25.00	0.000	644,925	27.100	699,099	644,925	4,532	35,471	0	0	0	0	0	0	2.A FE	04/29/2019
65339K-86-0	NEXTERA ENERGY CAPITAL HOLDINGS INC			40,005.000	25.00	0.000	999,938	27.850	1,114,139	999,999	4,709	56,507	0	0	(11)	0	(11)	0	2.B FE	03/12/2019
744320-80-5	PRUDENTIAL FINANCIAL INC			37,432.000	25.00	0.000	922,972	27.114	1,014,950	929,024	6,726	52,639	0	0	51	0	51	0	2.B FE	10/01/2018
75574U-40-8	READY CAPITAL CORP			17,755.000	25.00	0.000	454,574	25.790	457,901	454,574	0	1,218	0	0	0	0	0	0	2.A PL	12/03/2021
75574U-88-7	READY CAPITAL CORP			258,958.000	25.00	0.000	6,473,950	24.730	6,404,031	6,473,950	105,202	163,647	0	0	0	0	0	0	2.B PL	06/03/2021
7591EP-AR-1	REGIONS FINANCIAL CORP			340,000.000	1,000.00	109.500	340,000	109.500	372,300	340,000	0	19,550	0	0	0	0	0	0	3.A FE	06/02/2020

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
759351-70-3	REINSURANCE GROUP OF AMERICA INC	C		14,400.000	25.00	0.000	360,000	25.840	372,096	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	25.840	113,696	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	29.270	1,287,880	1,100,000	0	63,250	0	0	0	0	0	0	2.B FE	06/01/2016
78397D-AC-2	SBL HOLDINGS INC			980,000.000	1,000.00	98.500	980,000	98.500	965,300	980,000	0	25,657	0	0	0	0	0	0	3.B FE	06/17/2021
816851-60-4	SEMPRA ENERGY			42,100.000	25.00	0.000	1,060,572	27.280	1,148,488	1,068,657	0	60,519	0	0	(1,343)	0	(1,343)	0	2.C FE	04/14/2020
816851-BK-4	SEMPRA ENERGY			920,000.000	1,000.00	0.000	920,000	107.078	985,118	920,000	0	44,850	0	0	0	0	0	0	2.C FE	06/10/2020
838518-20-7	SOUTH JERSEY INDUSTRIES INC			47,063.000	25.00	26.329	1,186,511	26.329	1,239,126	1,203,110	2,758	66,182	0	0	(1,701)	0	(1,701)	0	3.A FE	11/12/2020
842587-80-0	SOUTHERN CO			91,400.000	25.00	0.000	2,285,000	27.130	2,479,682	2,285,000	19,165	113,108	0	0	0	0	0	0	2.C FE	01/06/2020
896442-50-6	TRINITY CAPITAL INC			305,371.000	25.00	0.000	7,654,190	26.250	8,015,989	7,654,190	0	267,200	0	0	0	0	0	0	2.B FE	01/12/2021
89832Q-AE-9	TRUIST FINANCIAL CORP			1,112,000.000	1,000.00	0.000	1,115,081	107.289	1,193,056	1,115,081	0	55,044	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	111.750	1,173,375	1,050,861	0	64,260	0	0	0	0	0	0	2.B FE	06/16/2020
911684-70-2	UNITED STATES CELLULAR CORP			23,200.000	25.00	27.185	580,387	27.185	630,692	580,528	3,021	36,250	0	0	(47)	0	(47)	0	3.B FE	08/25/2020
911684-80-1	UNITED STATES CELLULAR CORP			38,800.000	25.00	26.400	970,000	26.400	1,024,320	970,000	4,446	53,202	0	0	0	0	0	0	3.B FE	11/30/2020
91529Y-60-1	UNUM GROUP			44,050.000	25.00	26.100	1,093,885	26.100	1,149,705	1,102,127	3,059	68,828	0	0	548	0	548	0	3.A FE	10/12/2018
949746-RN-3	WELLS FARGO & CO	C		131,000.000	1,000.00	0.000	132,108	109.250	143,118	134,111	0	7,696	0	0	(321)	0	(321)	0	2.B FE	09/30/2015
8599999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							81,571,060	XXX	85,153,961	81,650,178	315,043	3,470,945	0	0	(3,642)	0	(3,642)	0	XXX	XXX
8999999 - Total Preferred Stocks							397,217,478	XXX	400,800,379	387,801,563	879,136	16,385,418	0	9,422,160	16,572	0	9,438,733	0	XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	0	1B ...$	0	1C ...$	0	1D ...$	0	1E ...$	0	1F ...$ 995,600 1G ...$ 1,018,400
1B	2A ...$	84,233,747	2B ...$	120,532,251	2C ...$	78,714,770					
1C	3A ...$	28,696,664	3B ...$	20,977,905	3C ...$	5,293,642					
1D	4A ...$	893,700	4B ...$	610,800	4C ...$	51,250,000					
1E	5A ...$	0	5B ...$	0	5C ...$	0					
1F	6 ...$	3,999,999									

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	102,083	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	197,711	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	299,793	0	0	0	0	0	XXX	XXX
000000-00-0	Wilton Reassurance Life Company of New York	0		550,000.000	500,940,569	910.801	500,940,569	573,592,823				9,188,904		9,188,904		09/27/2006	
000000-00-0	Texas Life Insurance Company	0		684,016.000	114,515,179	167.416	114,515,179	125,634,465				(2,534,729)		(2,534,729)		03/02/2009	
000000-00-0	Wilcac Life Insurance Company	0		21,830,865.000	248,604,853	11.388	248,604,853	318,193,008				24,550,361		24,550,361		08/01/2014	
000000-00-0	Redding Reassurance Company 3	0		0.000	0	0.000	0	90,250,000		10,000,000		(6,295,766)		(6,295,766)		07/01/2018	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					864,060,601	XXX	864,060,601	1,107,670,296	0	10,000,000	0	24,908,770	0	24,908,770	0	XXX	XXX
9799999 - Total Common Stocks					874,060,601	XXX	874,060,601	1,117,670,296	0	10,299,793	0	24,908,770	0	24,908,770	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					1,271,278,079	XXX	1,274,860,980	1,505,471,859	879,136	26,685,212	0	34,330,930	0	34,347,503	0	XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$ 0	1B ...$ 0	1C ...$ 0	1D ...$ 0	1E ...$ 0	1F ...$ 0	1G ...$ 0		
1B	2A ...$ 0	2B ...$ 0	2C ...$ 0						
1C	3A ...$ 0	3B ...$ 0	3C ...$ 0						
1D	4A ...$ 0	4B ...$ 0	4C ...$ 0						
1E	5A ...$ 0	5B ...$ 0	5C ...$ 0						
1F	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
38373A-TV-8	GNR 2009-068 ZC - CMO/RMBS		12/01/2021	Direct		128,171	128,171	0
38373A-UC-8	GNR 2009-068 ZH - CMO/RMBS		12/01/2021	Direct		128,171	128,171	0
38373A-UY-0	GNR 2009-068 ZD - CMO/RMBS		12/01/2021	Direct		148,277	148,277	0
38373M-4S-6	GNR 2008-092 Z - CMBS		12/01/2021	Direct		31,067	31,067	0
38374T-P4-0	GNR 2009-035 EZ - CMO/RMBS		12/01/2021	Direct		127,027	127,027	0
38374T-Q2-3	GNR 2009-035 BZ - CMO/RMBS		12/01/2021	Direct		116,592	116,592	0
38374U-E8-0	GNR 2009-043 HZ - CMO/RMBS		01/01/2021	Direct		10,510	10,510	0
38376C-RQ-4	GNR 2009-077 ZB - CMO/RMBS		12/01/2021	Direct		127,587	127,587	0
38376G-SJ-0	GNR 2010-083 Z - CMBS		12/01/2021	Direct		30,705	30,705	0
38376M-X2-8	GNR 2017-055 AZ - CMO/RMBS		12/01/2021	Direct		301,563	301,563	0
38376U-VR-7	GNR 2017-073 VZ - CMO/RMBS		12/01/2021	Direct		56,076	56,076	0
38378B-WL-9	GNR 2012-079 Z - CMBS		12/01/2021	Direct		11,958	11,958	0
38380K-AQ-8	GNR 2017-174 HZ - CMO/RMBS		11/01/2021	Direct		7,635	7,635	0
38380K-DT-9	GNR 2017-176 BZ - CMO/RMBS		12/01/2021	Direct		7,923	7,923	0
38380K-HX-6	GNR 2017-164 GZ - CMO/RMBS		12/01/2021	Direct		85,068	85,068	0
38380U-WY-5	GNR 2018-011 Z - CMO/RMBS		12/01/2021	Direct		99,581	99,581	0
38380V-ES-6	GNR 2018-019 Z - CMO/RMBS		11/01/2021	Direct		121,254	121,254	0
38381A-XG-6	GNR 2018-154 Z - CMO/RMBS		12/01/2021	Direct		17,710	17,710	0
38383D-RP-5	GNR 2021-193 JZ - CMO/RMBS		12/01/2021	BANK OF NEW YORK (BDMBS)		490,417	501,042	1,007
91282C-AZ-4	UNITED STATES TREASURY		12/01/2021	BARCLAYS CAPITAL INC		3,398,566	3,500,000	72
91282C-BT-7	UNITED STATES TREASURY		04/12/2021	Citigroup (SSB)		3,228,302	3,250,000	866
91282C-CZ-2	UNITED STATES TREASURY		10/20/2021	BARCLAYS CAPITAL INC		493,381	500,000	252
91282C-DN-8	UNITED STATES TREASURY		12/29/2021	BARCLAYS CAPITAL INC		1,500,767	1,500,000	659
0599999. Subtotal - Bonds - U.S. Governments						10,668,309	10,807,918	2,857
31424E-AC-6	UNITED ARAB EMIRATES (GOVERNMENT)	C	10/06/2021	HSBC Securities (USA), Inc.		242,463	250,000	0
74730D-AD-5	QATAR PETROLEUM	C	06/30/2021	HSBC Securities (USA), Inc.		250,000	250,000	0
1099999. Subtotal - Bonds - All Other Governments						492,463	500,000	0
178882-MX-1	CLACKAMAS & WASHINGTON CNTYS ORE SCH DIS		12/16/2021	STATE STREET BANK AND TRUST		502,343	750,000	0
432272-GD-8	HILLSBOROUGH CALIF SCH DIST		02/25/2021	Morgan Stanley		60,965	100,000	0
44236P-MD-7	HOUSTON TEX CMNTY COLLEGE SYS		01/22/2021	Morgan Stanley		100,000	100,000	0
515390-NZ-1	LANE CNTY ORE SCH DIST NO 052 BETHEL		02/10/2021	PERSHING LLC		115,978	250,000	0
672325-N9-4	OAKLAND CALIF UNI SCH DIST ALAMEDA CNTY		10/21/2021	SIEBERT WILLIAMS SHANK & CO LLC		2,000,000	2,000,000	0
738850-QZ-2	POWAY CALIF UNI SCH DIST		02/19/2021	STATE STREET BANK AND TRUST		391,945	500,000	0
969275-QS-8	WM S HART CALIF UN HIGH SCH DIST		02/19/2021	STATE STREET BANK AND TRUST		994,463	1,250,000	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						4,165,693	4,950,000	0
00164T-AD-0	AMCEST 2007 A A2 - RMBS		02/05/2021	OPPENHEIMER & CO. INC.		56,903	47,222	189
052451-BE-0	AUSTIN TEX RENT CAR SPL FAC REV		02/25/2021	PERSHING LLC		97,471	100,000	0
052451-BH-3	AUSTIN TEX RENT CAR SPL FAC REV		02/10/2021	FIRST UNION CAPITAL		250,000	250,000	0
13057E-EJ-9	CALIFORNIA PUB FIN AUTH REV		02/25/2021	PERSHING LLC		750,000	750,000	0
13080S-ZY-3	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV		01/15/2021	RBC CAPITAL MARKETS		250,000	250,000	0
155498-MR-6	CENTRAL TEX REGL MOBILITY AUTH REV		12/29/2021	UBS FINANCIAL SERVICES INC.		100,170	100,000	590
198504-D9-0	COLUMBIA S C WTRWKS & SWR SYS REV		03/04/2021	RAYMOND JAMES/FI		100,000	100,000	0
3133TD-6W-1	FSPC T-010 A5 - RMBS		12/01/2021	Direct		0	0	0
3136A4-DT-3	FNR 2012-24 HZ - CMO/RMBS		02/01/2021	Direct		504	504	0
3136A7-CL-4	FNR 2012-68 ZA - CMO/RMBS		05/01/2021	Direct		5,923	5,923	0
3136AE-4P-9	FNR 2013-71 ZA - CMO/RMBS		12/01/2021	Direct		16,179	16,179	0
3136AT-N4-2	FNR 2016-73 DZ - CMO/RMBS		06/01/2021	Direct		68,576	68,576	0
3136AV-2Z-1	FNR 2017-21 ZD - CMO/RMBS		12/01/2021	Direct		283,833	283,833	0
3136AW-5S-2	FNR 2017-52 KZ - CMO/RMBS		12/01/2021	Direct		20,097	20,097	0
3136AX-NB-7	FNR 2017-59 DZ - CMO/RMBS		12/01/2021	Direct		36,070	36,070	0
3136AX-TC-9	FNR 2017-62 ZC - CMO/RMBS		05/01/2021	Direct		119,836	119,836	0
3136AX-YF-6	FNR 2017-61 GZ - CMO/RMBS		03/01/2021	Direct		39,554	39,554	0
3136AY-HE-6	FNR 2017-79 ZA - CMO/RMBS		04/01/2021	Direct		218,517	218,517	0
3136AY-MD-2	FNR 2017-84 ZK - CMO/RMBS		02/01/2021	Direct		65,445	65,445	0
3136B0-4H-6	FNR 2018-13 ZE - CMO/RMBS		08/01/2021	Direct		224,310	224,310	0
3136B0-EN-2	FNR 2017-102 PZ - CMO/RMBS		12/01/2021	Direct		11,884	11,884	0
3136B0-JM-9	FNR 2017-107 GZ - CMO/RMBS		12/01/2021	Direct		194,815	194,815	0
3136B0-K3-9	FNR 2018-10 BZ - CMO/RMBS		12/01/2021	Direct		15,753	15,753	0
3136B0-VY-9	FNR 2018-8 DZ - CMO/RMBS		08/01/2021	Direct		13,051	13,051	0
3136B0-ZZ-2	FNR 2018-2 CZ - CMO/RMBS		04/01/2021	Direct		6,488	6,488	0
3136B1-HM-9	FNR 2018-15 ZG - CMO/RMBS		05/01/2021	Direct		8,098	8,098	0
3136B1-T7-9	FNR 2018-38 VZ - CMO/RMBS		12/01/2021	Direct		81,304	81,304	0
3136B2-7H-9	FNR 2018-72 ZB - CMO/RMBS		12/01/2021	Direct		482,233	482,233	0
3136B2-K5-0	FNR 2018-68 DZ - CMO/RMBS		06/01/2021	Direct		241,315	241,315	0

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3136B2-SB-9	FNR 2018-47 GZ - CMO/RMBS		05/01/2021	Direct		64,032	64,032	0
3136B2-UE-0	FNR 2018-55 LZ - CMO/RMBS		07/01/2021	Direct		67,234	67,234	0
3136B2-YL-0	FNR 2018-54 LZ - CMO/RMBS		06/01/2021	Direct		57,545	57,545	0
3136B3-BY-5	FNR 2018-75 ZU - CMO/RMBS		12/01/2021	Direct		76,953	76,953	0
3136B3-CF-5	FNR 2018-75 KZ - CMO/RMBS		04/01/2021	Direct		25,353	25,353	0
3136B3-DT-4	FNR 2018-73 BZ - CMO/RMBS		03/01/2021	Direct		11,867	11,867	0
3136B3-GN-4	FNR 2018-76 ZB - CMO/RMBS		08/01/2021	Direct		255,014	255,014	0
3136B3-LJ-7	FNR 2018-83 ZJ - CMO/RMBS		07/01/2021	Direct		111,082	111,082	0
3136B3-MM-9	FNR 2018-84 ZA - CMO/RMBS		12/01/2021	Direct		115,094	115,094	0
3136B3-MV-9	FNR 2018-84 ZD - CMO/RMBS		09/01/2021	Direct		286,475	286,475	0
3136B3-PT-1	FNR 2018-88 MZ - CMO/RMBS		12/01/2021	Direct		153,013	153,013	0
3137AR-FM-3	FHR 4066 VZ - CMO/RMBS		05/01/2021	Direct		7,897	7,897	0
3137AR-M2-9	FHR 4057 ZB - CMO/RMBS		05/01/2021	Direct		7,502	7,502	0
3137AR-M3-7	FHR 4057 ZC - CMO/RMBS		12/01/2021	Direct		13,882	13,882	0
3137B2-G3-8	FHR 4206 LZ - CMO/RMBS		12/01/2021	Direct		16,226	16,226	0
3137BM-XU-5	FHR 4553 PZ - CMO/RMBS		12/01/2021	Direct		134,759	134,759	0
3137BR-DQ-5	FHR 4609 QZ - CMO/RMBS		12/01/2021	Direct		8,658	8,658	0
3137BW-KN-3	FHR 4667 LZ - CMO/RMBS		12/01/2021	Direct		36,493	36,493	0
3137BW-US-1	FHR 4663 TZ - CMO/RMBS		12/01/2021	Direct		154,081	154,081	0
3137BX-N4-0	FHR 4675 EZ - CMO/RMBS		12/01/2021	Direct		73,276	73,276	0
3137BY-6K-1	FHR 4680 GZ - CMO/RMBS		02/01/2021	Direct		35,092	35,092	0
3137F3-K6-0	FHR 4768 ZH - CMO/RMBS		04/01/2021	Direct		43,708	43,708	0
3137FA-5D-6	FHR 4710 GZ - CMO/RMBS		12/01/2021	Direct		362,995	362,995	0
3137FB-YC-4	FHR 4734 Z - CMO/RMBS		06/01/2021	Direct		110,918	110,918	0
3137FC-4R-2	FHR 4738 LZ - CMO/RMBS		12/01/2021	Direct		160,127	160,127	0
3137FC-CD-4	FHR 4740 CZ - CMO/RMBS		12/01/2021	Direct		80,898	80,898	0
3137FC-PQ-1	FHR 4752 PZ - CMO/RMBS		12/01/2021	Direct		176,757	176,757	0
3137FD-DG-4	FHR 4750 KZ - CMO/RMBS		12/01/2021	Direct		5,925	5,925	0
3137FG-5H-4	FHR 4796 NZ - CMO/RMBS		06/01/2021	Direct		117,385	117,385	0
3137FH-CA-9	FHR 4824 ZJ - CMO/RMBS		08/01/2021	Direct		479,616	479,616	0
3137FJ-C2-3	FHR 4833 VZ - CMO/RMBS		01/01/2021	Direct		37,608	37,608	0
3137FY-AL-0	FHR 5092 AC - CMO/RMBS		02/24/2021	Various		4,105,266	4,300,000	7,167
3137H3-NW-8	FHR 5166 GZ - CMO/RMBS		12/01/2021	NOMURA SECURITIES INTL INC		1,470,632	1,506,257	2,917
3137H3-QN-5	FHR 5164 KZ - CMO/RMBS		12/01/2021	Mizuho Securities USA, Inc.		964,952	1,004,171	1,944
31398F-VY-4	FNR 2009-95 PZ - CMO/RMBS		03/01/2021	Direct		9,842	9,842	0
3140LB-5R-0	FN BS1755 - CMBS/RMBS		02/22/2021	BK OF NYC/NCMMBS		3,001,875	3,000,000	4,485
3140LB-QD-8	FN BS1351 - CMBS/RMBS		02/08/2021	PERSHING LLC		1,000,625	1,000,000	1,433
3140LE-WG-8	FN BS4246 - CMBS/RMBS		12/30/2021	BREAN CAPITAL, LLC		506,250	500,000	955
35563C-AB-4	FMMHR 2015-R1 1XA - CMBS		10/07/2021	CITIBANK, N.A.		217,973	0	1,090
35563P-GK-9	SCRT 2018-3 MZ - CMO/RMBS		12/01/2021	Direct		367,664	367,664	0
35563P-HD-4	SCRT 2018-4 HZ - CMO/RMBS		12/01/2021	Direct		486,840	486,840	0
35563P-HJ-1	SCRT 2018-4 MZ - CMO/RMBS		12/01/2021	Direct		76,730	76,730	0
45203L-CX-9	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		12/16/2021	JP Morgan		1,054,842	1,000,000	0
45204F-HB-4	ILLINOIS FIN AUTH REV		03/04/2021	CITIGROUP GLOBAL MARKETS INC.		138,584	100,000	0
575896-WS-0	MASSACHUSETTS ST PORT AUTH REV		02/04/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		250,000	250,000	0
591745-8C-1	METROPOLITAN ATLANTA RAPID TRAN AUTH GA		12/10/2021	GOLDMAN SACHS & CO		500,000	500,000	0
592114-AC-6	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		12/07/2021	Stifel Nicolaus & Co.		250,000	250,000	125
646140-EA-7	NEW JERSEY ST TPK AUTH TPK REV		12/28/2021	Various		495,985	500,000	3,458
64988Y-MV-6	NEW YORK ST MTG AGY HOMEOWNER MTG REV		11/10/2021	BANK OF AMERICA SECURITIES		1,250,000	1,250,000	0
64990G-A6-9	NEW YORK STATE DORMITORY AUTHORITY		12/16/2021	STATE STREET BANK AND TRUST		483,205	500,000	6,436
73358X-DP-4	PORT AUTH N Y & N J		12/16/2021	SAMUEL A. RAMIREZ & COMPANY INC.		500,000	500,000	0
759136-VN-1	REGIONAL TRANSN DIST COLO SALES TAX REV		02/19/2021	GOLDMAN SACHS & CO		100,000	100,000	0
876380-RJ-0	TARRANT CNTY TEX CULTURAL ED FACS FIN CO		02/25/2021	PERSHING LLC		100,266	100,000	0
880558-PG-0	TENNESSEE ST SCH BD AUTH		02/19/2021	Various		504,498	500,000	0
880558-PH-8	TENNESSEE ST SCH BD AUTH		02/22/2021	JEFFERIES & COMPANY, INC.		501,242	500,000	0
880591-ES-7	TENNESSEE VALLEY AUTHORITY		05/19/2021	Various		261,068	200,000	1,452
88059F-BP-5	TENNESSEE VALLEY AUTHORITY		02/25/2021	Various		1,067,958	3,000,000	0
88059F-BS-9	TENNESSEE VALLEY AUTHORITY		02/04/2021	PERSHING LLC		1,141,622	1,750,000	0
88059F-BT-7	TENNESSEE VALLEY AUTHORITY		02/24/2021	PERSHING LLC		307,600	1,000,000	0
88059F-CG-4	TENNESSEE VALLEY AUTHORITY		04/22/2021	NOMURA SECURITIES INTL INC		186,022	667,000	21
3199999. Subtotal - Bonds - U.S. Special Revenues						28,347,333	31,956,976	32,261
000000-00-0	MEDALIST PART OP 9/1 5.750% 9/01/23 SEN		09/23/2021	Not Available		8,321,630	8,426,967	0
000000-00-0	Flat Rock Opportunity Fund 6.90% Senior		09/27/2021	DIRECT		8,952,084	9,011,218	0
000328-AA-8	LENDLEASE ARMY PRA TL		07/19/2021	CitiGroup		767,000	6,471,000	0
000328-AC-4	LENDLEASE ARMY PRA REV FUNDED		07/19/2021	CitiGroup		0	4,654,500	0

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000823-AS-3	ABPCI II D - CDO	C	02/19/2021	Bank of New York Mellon		250,000	250,000	0
001202-AA-8	AGL 14 E - CDO	C	11/05/2021	Morgan Stanley		850,000	850,000	0
00120C-AA-6	AGL 12 E - CDO	C	05/14/2021	Merril Lynch Pierce Fenner Smith		475,000	475,000	0
00144F-AA-1	AIMCO 14 E - CDO	C	08/03/2021	MITSUBISHI UFJ SECURITIES		2,482,000	2,500,000	0
00180U-AE-5	AMSR 21SFR3 E1 - CMBS		09/10/2021	GOLDMAN, SACHS & CO.		688,995	689,000	0
00255U-AA-3	AASET 2020-1 A - ABS		02/24/2021	CREDIT SUISSE SECURITIES		47,339	47,221	48
00388W-AK-7	ABU DHABI NATIONAL ENERGY COMPANY PJSC	C	04/20/2021	HSBC Securities (USA), Inc.		4,250,000	4,250,000	0
00489Q-AA-0	ACRES COMMERCIAL REALTY CORP		08/09/2021	RAYMOND JAMES/FI		10,500,000	10,500,000	0
00851R-AA-8	AGL CLO 11 LTD. - CDO	C	11/24/2021	CITIGROUP GLOBAL MARKETS INC.		3,295,938	3,312,500	26,847
00900K-AA-4	AIMCO 2018-B E - CDO		04/07/2021	Morgan Stanley		4,846,169	4,850,000	74,591
00900P-AN-5	AIMCO 18BR CR - CDO		04/13/2021	RBC CAPITAL MARKETS		3,875,000	3,875,000	3,336
00910G-A*-4	CTL - AMZN S BERNARDINO A-1		02/18/2021	Not Available		289,640	250,000	252
009349-AR-2	ALS 2016-1 D1 - ABS	C	08/15/2021	Not Provided		131,754	353,937	49
009349-AU-5	ALS 2016-1 D2 - ABS	C	06/28/2021	Not Provided		22	67	0
01714P-AA-7	ALLPK 1 E - CDO	C	03/10/2021	JANNEY MONTGOMERY, SCOTT INC		502,000	500,000	4,958
02209S-BM-4	ALTRIA GROUP INC		02/01/2021	Various		15,806,349	15,900,000	0
023761-AA-7	AMERICAN AIRLINES 2017-1 CLASS AA PASS T		02/19/2021	BAIRD, ROBERT W., & COMPANY IN		82,110	80,500	65
02376U-AA-3	AMERICAN AIRLINES 2016-1 PASS THROUGH TR		02/11/2021	BAIRD, ROBERT W., & COMPANY IN		79,151	78,562	242
03060N-AD-2	AMERICO LIFE INC		04/08/2021	J.P. Morgan Securities LLC		249,330	250,000	0
03115A-AC-7	AMFAM HOLDINGS, INC.		03/09/2021	Various		5,252,055	5,250,000	0
032654-AW-5	ANALOG DEVICES INC		09/28/2021	Morgan Stanley & Co. LLC		248,068	250,000	0
03290A-AD-2	ANCHF 13 D1 - CDO	C	05/25/2021	PERSHING LLC		1,600,000	1,600,000	0
03290B-AA-6	ANCHF 13 E1 - CDO	C	05/25/2021	PERSHING LLC		2,850,000	3,000,000	0
033289-AJ-8	ANCHC 131R DR - CDO	C	03/15/2021	Morgan Stanley		1,960,600	2,000,000	24,586
03328U-AS-1	ANCHC 7RR ER2 - CDO	C	05/20/2021	Various		8,764,870	8,825,000	65,099
03328W-AW-8	ANCHC 9 C2R - CDO		08/11/2021	GOLDMAN SACHS & CO		4,130,000	4,130,000	0
033295-AA-4	ANCHF 14 A - CDO	C	11/16/2021	GREENSLEDGE CAPITAL MARKETS		500,000	500,000	0
03329D-AA-7	ANCHC 17 E - CDO	C	06/04/2021	Various		6,100,875	6,162,500	0
03329T-AJ-3	ANCHF 4R BR - CDO		01/29/2021	PERSHING LLC		250,000	250,000	0
03329T-AL-8	ANCHF 4R CR - CDO		01/29/2021	PERSHING LLC		500,000	500,000	0
03330F-AG-6	ANCHO 1 D - CDO	C	05/13/2021	Various		3,022,581	3,026,000	28,239
03330G-AA-7	ANCHO 1 E - CDO	C	06/14/2021	Various		5,841,825	5,900,000	67,258
03330M-AE-6	ANCHF 6R E - CDO		04/22/2021	BARCLAYS CAPITAL INC FIXED INC		1,777,454	1,835,644	30,873
03331B-AJ-8	ANCHORAGE CAPITAL CLO 18, LTD. - CDO	C	02/23/2021	CREDIT SUISSE SECURITIES		3,613,500	3,650,000	0
034863-BA-7	ANGLO AMERICAN CAPITAL PLC	C	03/15/2021	BANK OF AMERICA SECURITIES		249,375	250,000	0
036752-AS-2	ANTHEM INC		03/08/2021	CHASE SECURITIES		249,090	250,000	0
03754D-AE-3	APEXC 211 E - CDO	C	06/01/2021	JEFFERIES & COMPANY, INC.		1,900,000	2,000,000	0
03755D-AA-0	APEXC 192 E - CDO	C	08/18/2021	CREDIT SUISSE SECURITIES		1,202,380	1,264,000	6,254
03761U-AG-1	APOLLO INVESTMENT CORP		02/11/2021	Various		3,654,115	3,563,000	82,744
03762X-AD-1	APID XXIV DR - CDO		03/23/2021	Morgan Stanley		928,810	1,000,000	10,709
03767G-AA-9	APID XXIX D - CDO	C	03/11/2021	J.P. MORGAN SECURITIES INC.		607,750	650,000	4,837
03768B-AA-9	APID XXX D - CDO		09/21/2021	J.P. MORGAN SECURITIES INC.		3,329,250	3,450,000	36,267
037833-EF-3	APPLE INC		02/24/2021	JP MORGAN SECURITIES INC.		461,000	500,000	663
03789X-AE-8	DIN 2019-1 A22 - RMBS		02/03/2021	BARCLAYS CAPITAL INC FIXED INC		100,997	99,750	785
04015H-AL-1	ARES XXXIV ER - CDO		10/18/2021	Various		4,624,681	4,675,000	60,985
04015Y-AA-8	ARES LIII E - CDO	C	04/26/2021	CREDIT SUISSE SECURITIES		3,151,733	3,150,000	45,764
04016B-AE-9	ARES 39R ER - CDO	C	07/14/2021	CITIGROUP GLOBAL MARKETS INC.		6,510,120	6,550,000	48,152
04016P-AN-8	ARES 43R CR - CDO	C	06/04/2021	Various		4,650,000	4,650,000	0
04018E-AE-1	ARES 59 C1 - CDO	C	03/09/2021	Bank of New York Mellon		550,000	550,000	0
04018V-AA-1	ARES FINANCE CO III LLC		06/24/2021	Various		930,672	930,000	0
04621W-AE-0	ASSURED GUARANTY US HOLDINGS INC		08/17/2021	Various		249,976	250,000	0
04623H-AA-9	MORGN 2 E - CDO		11/23/2021	BARCLAYS CAPITAL INC FIXED INC		1,494,575	1,565,000	9,219
055731-AJ-2	BSPDF 21FL1 D - CMBS	C	10/06/2021	J.P. Morgan Securities LLC		100,000	100,000	0
05580M-79-3	B RILEY FINANCIAL INC		12/01/2021	Various		13,000,000	13,000,000	0
05580M-83-5	B. RILEY FINANCIAL INC		01/20/2021	NATIONAL FINANCIAL SERVICES CO		15,000,000	15,000,000	0
05609V-AN-5	BX 21VOLT E - CMBS		09/15/2021	CITIGROUP GLOBAL MARKETS INC.		1,484,000	1,484,000	0
05682*-AD-6	Bain Capital Holdings, LP Nts due 2041		02/09/2021	CITC CITIBANK - CLIENT		1,300,000	1,300,000	0
05682X-AA-9	BCC 194 E - CDO	C	12/02/2021	Various		3,629,169	3,625,000	32,158
05683H-AS-4	BCC 172RR CR2 - CDO		06/09/2021	CITIGROUP GLOBAL MARKETS INC.		490,000	490,000	0
064058-AH-3	BANK OF NEW YORK MELLON CORP		12/01/2021	CREDIT SUISSE SECURITIES (USA)		1,000,000	0	0
06540D-BV-6	BANK 2021-BNK36 C - CMBS		09/24/2021	MLPFS INC FIXED INCOME		1,414,030	1,374,000	757
06759N-AA-7	BABSN 161R ER - CDO	C	01/14/2021	BROWNSTONE INVESTMENT GROUP LLC		1,035,540	1,100,000	16,696
067600-AG-4	BMM 171R DR - CDO		11/12/2021	NATIXIS SECURITIES AMERICAS LLC		11,750,200	11,990,000	0
067600-AQ-2	BMM 2017-1A A2R - ABS		11/12/2021	NATIXIS SECURITIES AMERICAS LLC		6,000,000	6,000,000	0
067600-AS-8	BMM 2017-1A BR - ABS		11/12/2021	NATIXIS SECURITIES AMERICAS LLC		7,000,000	7,000,000	0

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06760Q-AU-3	BMM 2017-1A CR - ABS		11/12/2021	NATIXIS SECURITIES AMERICAS LLC		3,500,000	3,500,000	0
06760Y-AA-0	BABSN 184 E - CDO		10/27/2021	Various		521,119	530,000	2,221
06761N-AA-3	BMM 181 D - CDO	C	01/01/2021	EXCHANGE		(8,725,212)	(8,725,212)	0
06761N-AB-1	BMM 181 SUB - CDO	C	01/01/2021	EXCHANGE		(11,850,654)	(15,705,385)	0
06761N-AC-9	BMM 181 SUB - CDO	C	01/01/2021	EXCHANGE		11,850,654	15,705,385	0
06761N-AF-2	BMM 181 D - CDO	C	01/01/2021	EXCHANGE		8,725,212	8,725,212	0
06761U-AA-7	BMM 191 D - CDO	C	01/01/2021	EXCHANGE		(7,478,534)	(7,478,534)	0
06761U-AB-5	BMM 191 D - CDO	C	01/01/2021	EXCHANGE		7,478,534	7,478,534	0
06761U-AC-3	BMM 191 SUB - CDO	C	01/01/2021	EXCHANGE		(11,936,288)	(11,936,288)	0
06761U-AD-1	BMM 191 SUB - CDO	C	01/01/2021	EXCHANGE		11,936,288	11,936,288	0
06762U-AA-6	BABSN 213 E - CDO	C	11/17/2021	BARCLAYS CAPITAL INC FIXED INC		875,000	875,000	0
07132B-AS-0	BATLN 8RR D2R - CDO		10/18/2021	BAIRD, ROBERT W., & COMPANY IN		5,999,584	5,990,000	3,810
07132M-AE-7	BATLN 11R ER - CDO		04/01/2021	Merril Lynch Pierce Fenner Smith		990,000	1,000,000	0
07133D-AE-6	BATLN 14R ER - CDO	C	11/12/2021	Morgan Stanley		1,584,000	1,600,000	0
07134A-AA-9	BATLN 19 E - CDO		03/11/2021	BARCLAYS CAPITAL INC FIXED INC		3,000,000	3,000,000	0
07134H-AA-4	BATLN 12 E - CDO		02/03/2021	Morgan Stanley		1,108,545	1,124,000	15,766
07134V-AA-3	BATLN XX E - CDO	C	04/28/2021	Morgan Stanley		4,950,000	5,000,000	0
07134X-AA-9	BATLN 21 E - CDO		06/08/2021	Merril Lynch Pierce Fenner Smith		5,247,000	5,300,000	0
07359B-AA-5	BEACN 211 A - RMBS		10/28/2021	MITSUBISHI UFJ SECURITIES (USA), INC.		999,565	1,000,000	0
08181N-AA-1	BSP 14 E - CDO		06/03/2021	Morgan Stanley		1,890,600	2,000,000	14,769
08182B-AQ-1	BSP 17R CR - CDO		07/21/2021	WELLS FARGO SECURITIES LLC		1,000,000	1,000,000	0
08182E-AA-0	BSP 6BR E - CDO	C	07/12/2021	MITSUBISHI UFJ SECURITIES		3,168,000	3,200,000	0
08186X-AA-4	BSP XXIII E - CDO	C	07/15/2021	Various		3,719,700	3,750,000	20,121
084423-AV-4	W. R. BERKLEY CORP		03/09/2021	CREDIT SUISSE SECURITIES (USA)		746,910	750,000	0
08661U-AB-2	BETH ISRAEL DEACONESS MEDICAL CENTER INC		11/02/2021	GOLDMAN, SACHS & CO.		750,000	750,000	0
09031W-AA-1	BIMBO BAKERIES USA INC		05/12/2021	IMPERIAL CAPITAL LLC		1,979,300	2,000,000	0
09261H-AC-1	BLACKSTONE PRIVATE CREDIT FUND		09/10/2021	CITIGROUP GLOBAL MARKETS INC.		561,039	565,000	0
09629R-AA-0	BLUEM 23 E - CDO	C	11/04/2021	Various		683,550	700,000	2,136
09631D-AA-7	BLUEM XXXI E - CDO	C	04/26/2021	CREDIT SUISSE SECURITIES		1,890,500	1,900,000	0
09631E-AG-2	BLUEM 32 D - CDO	C	08/04/2021	GOLDMAN SACHS & CO		3,000,000	3,000,000	0
09631F-AA-2	BLUEM 32 E - CDO	C	08/04/2021	GOLDMAN SACHS & CO		3,960,000	4,000,000	0
09659W-2P-8	BNP PARIBAS SA	C	12/16/2021	STATE STREET BANK AND TRUST		509,735	500,000	2,472
10373Q-BP-4	BP CAPITAL MARKETS AMERICA INC		02/03/2021	CITIGROUP GLOBAL MARKETS INC.		4,739,400	5,000,000	26,124
10806L-AA-6	BRDGS II D - CDO	C	12/16/2021	Various		1,203,983	1,225,000	11,540
11044M-AA-4	BRITISH AIRWAYS PASS THROUGH CERTIFICATE		03/04/2021	Various		635,429	595,648	1,760
11259P-20-8	BROOKFIELD BRP HOLDINGS (CANADA) INC	C	12/09/2021	Various		1,586,643	63,500	0
11271L-AB-8	BROOKFIELD FINANCE INC	C	01/26/2021	CITIGROUP GLOBAL MARKETS INC.		625,905	500,000	8,356
11271R-AB-5	BROOKFIELD FINANCE LLC		01/26/2021	CITIGROUP GLOBAL MARKETS INC.		736,610	700,000	6,910
12189L-BD-2	BURLINGTON NORTHERN SANTA FE LLC		02/24/2021	CITIGROUP GLOBAL MARKETS INC.		590,990	500,000	4,092
12481J-AG-6	CBAM 2017-3 ER - CDO		06/30/2021	MITSUBISHI UFJ SECURITIES		2,970,000	3,000,000	0
12505#-AA-9	CCHM PROPERTY HOLDINGS LP		11/01/2021	Unknown		0	0	0
12528W-AA-5	CFIP 181 E - CDO		07/20/2021	BAIRD, ROBERT W., & COMPANY IN		1,164,719	1,175,000	635
12530M-AE-5	SORT 2021-1 A1 - ABS		03/10/2021	GOLDMAN SACHS & CO		999,810	1,000,000	0
12547G-AA-7	CIFC 214 E - CDO	C	05/19/2021	RBC CAPITAL MARKETS		6,800,000	6,800,000	0
12549R-AG-8	CIFC 143RR ER2 - CDO		01/19/2021	BAIRD, ROBERT W., & COMPANY IN		1,864,087	1,928,000	30,780
12551X-AA-3	CIFC 185 D - CDO	C	06/22/2021	Morgan Stanley		1,090,430	1,100,000	13,547
125523-CQ-1	CIGNA CORP		03/01/2021	CHASE SECURITIES		994,580	1,000,000	0
12553B-AA-9	CIFC 191 E - CDO	C	04/14/2021	MORGAN STANLEY & CO. LLC		1,468,688	1,465,000	18,123
12553D-AN-7	CIFC 191R CR - CDO	C	04/01/2021	Morgan Stanley		3,150,000	3,150,000	0
12554U-AE-8	CIFC 193R DR - CDO	C	08/16/2021	CITIGROUP GLOBAL MARKETS INC.		1,275,000	1,275,000	0
12555G-AE-8	CIFC 195R DR - CDO	C	11/30/2021	Merril Lynch Pierce Fenner Smith		1,019,875	1,025,000	0
12598G-AG-2	COMM 21LBA D - CMBS		03/03/2021	DEUTSCHE BANK SECURITIES INC.		7,500,000	7,500,000	0
126650-CZ-1	CVS HEALTH CORP		02/24/2021	RBC CAPITAL MARKETS		939,218	750,000	15,886
126673-3F-7	CWL 2005-BC3 M4 - RMBS		02/18/2021	CHASE SECURITIES		347,430	345,507	0
1301ET-AA-0	CALIFORNIA ENDOWMENT		01/20/2021	CHASE SECURITIES		1,500,000	1,500,000	0
13645R-BG-8	CANADIAN PACIFIC RAILWAY CO	C	11/17/2021	GOLDMAN SACHS & CO.		994,780	1,000,000	0
13875M-AE-6	CANYON CLO 2021-3 LTD. - CDO	C	05/21/2021	CHASE SECURITIES		4,000,000	4,000,000	0
13876L-AN-7	CANYC 201R CR - CDO	C	04/29/2021	Merril Lynch Pierce Fenner Smith		4,800,000	4,800,000	0
13876M-AE-5	CANYC 201R ER - CDO	C	04/29/2021	Merril Lynch Pierce Fenner Smith		1,500,000	1,500,000	0
13876X-AL-5	CANYON CAPITAL CLO 2021-2, LTD. - CDO	C	04/12/2021	GOLDMAN SACHS & CO		3,500,000	3,500,000	0
13876Y-AA-7	CANYC 212 E - CDO	C	05/25/2021	MITSUBISHI UFJ SECURITIES		998,400	1,000,000	0
140501-AB-3	CAPITAL SOUTHWEST CORP		02/22/2021	RAYMOND JAMES/FI		9,308,348	9,116,000	64,952
140501-AC-1	CAPITAL SOUTHWEST CORP		11/04/2021	RAYMOND JAMES/FI		926,935	927,000	6,257
141781-BR-4	CARGILL INC		05/21/2021	BANK OF AMERICA SECURITIES		247,163	250,000	0
14311U-AU-2	CGMS 163RR CRR - CDO	C	06/15/2021	BARCLAYS CAPITAL INC FIXED INC		6,000,000	6,000,000	0

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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
14311Y-AA-8	CGMS 2018-1 D - CDO		01/19/2021	BARCLAYS CAPITAL INC FIXED INC		1,069,600	1,120,000	186
143122-AE-9	CGMS C - CDO	C	12/03/2021	GOLDMAN SACHS & CO.		1,000,000	1,000,000	0
143134-AA-2	CGMS 216 E - CDO	C	06/30/2021	BARCLAYS CAPITAL INC FIXED INC		4,083,750	4,125,000	0
14314N-AA-9	CGMS 2014-2-R D - CDO	C	09/22/2021	NOMURA SECURITIES/FIXED INCOME		4,056,875	4,375,000	42,459
14316D-AA-9	CGMS 191 D - CDO		02/24/2021	Various		2,335,063	2,350,000	13,608
14686C-AE-5	CARVL II ER - CDO		02/25/2021	Various		3,044,250	3,075,000	0
14855J-AB-1	CLAST 161 A - ABS		08/13/2021	Various		161,805	162,913	0
14855J-AC-9	CLAST 161 B - ABS		12/15/2021	Direct		24	24	0
14855J-AD-7	CLAST 161 C - ABS		01/15/2021	Direct		208	208	0
14856G-AA-8	CLAST 211 A - ABS		01/20/2021	Various		1,249,965	1,250,000	0
14856G-AB-6	CLAST 211 B - ABS		01/20/2021	GOLDMAN SACHS & CO		999,970	1,000,000	0
150322-AG-0	CEDF 4RR ERR - CDO		05/27/2021	CITIGROUP GLOBAL MARKETS INC.		5,940,000	6,000,000	0
15032C-AE-3	CEDAR FUNDING VI CLO, LTD. - CDO		02/26/2021	JEFFERIES & COMPANY, INC.		6,737,500	6,875,000	0
166756-AX-4	CHEVRON USA INC		02/25/2021	Various		518,582	450,000	6,994
17182H-AA-4	CIFC 2018-IV D - CDO	C	10/27/2021	Various		562,725	570,000	2,824
174610-AQ-8	CITIZENS FINANCIAL GROUP INC		12/01/2021	Morgan Stanley		820,000	0	0
174610-AU-9	CITIZENS FINANCIAL GROUP INC		12/01/2021	Morgan Stanley		340,000	0	0
177376-AF-7	CITRIX SYSTEMS INC		10/26/2021	Various		1,264,928	1,250,000	6,371
19075Q-80-5	COBANK ACB		12/01/2021	MLPFS INC FIXED INCOME		1,645,650	0	0
19075Q-86-2	COBANK ACB		12/01/2021	RAYMOND JAMES & ASSOCIATES		3,850,800	0	0
19075Q-87-0	COBANK ACB		12/01/2021	JANNEY MONTGOMERY SCOTT INC		1,063,710	0	0
191216-DL-1	COCA-COLA CO		04/28/2021	Various		1,475,406	1,500,000	2,435
19736W-AQ-3	CECLO 30 D - CDO	C	05/11/2021	JP MORGAN SECURITIES INC.		3,000,603	3,000,000	38,267
200340-AU-1	COMERICA INC		12/01/2021	Various		512,108	0	0
202712-BQ-7	COMMONWEALTH BANK OF AUSTRALIA	C	03/02/2021	Morgan Stanley & Co. LLC		250,000	250,000	0
210518-DC-7	CONSUMERS ENERGY CO		10/22/2021	PERSHING LLC		1,673,475	1,500,000	25,492
224044-CP-0	COX COMMUNICATIONS INC		05/18/2021	Various		745,763	750,000	0
23345L-AJ-8	DOLP 21NYC D - CMBS		04/13/2021	MLPFS INC FIXED INCOME		7,877,629	7,990,000	15,619
23345L-AL-3	DOLP 21NYC E - CMBS		11/15/2021	BOFA SECURITIES, INC		1,964,141	2,000,000	3,292
26113*-AA-7	DYAL CAP PARTNERS IV B SER B NT 3.65 02/		02/22/2021	Not Available		700,000	700,000	0
26113@-AA-5	DYAL CAP PARTNERS IV A SER A SR NT 3.65		02/22/2021	Not Available		1,300,000	1,300,000	0
26244F-AG-2	DRSLF 40 ER - CDO		01/11/2021	BARCLAYS CAPITAL INC FIXED INC		1,200,781	1,250,000	12,025
26244L-AC-8	DRSLF 41 ER - CDO	C	02/08/2021	MORGAN STANLEY & CO. LLC		84,150	90,000	360
26245Q-AA-0	DRSLF 55 E - CDO	C	06/16/2021	BAIRD, ROBERT W., & COMPANY IN		2,091,305	2,150,000	21,342
26251B-AU-0	DRSLF XXVIII B2R - CDO		05/14/2021	CITIGROUP GLOBAL MARKETS INC.		2,670,771	2,670,000	490
26251M-AA-0	DRSLF 64 E - CDO	C	04/01/2021	CREDIT SUISSE SECURITIES		332,235	345,000	4,297
26252M-AE-1	DRSLF 72 ER - CDO	C	04/29/2021	GOLDMAN SACHS & CO		5,325,000	5,325,000	0
26441C-BG-9	DUKE ENERGY CORP		12/01/2021	BARCLAYS CAPITAL INC.		900,000	0	0
26943B-40-7	FIRST EAGLE ALTERNATIVE CAPITAL BDC INC		12/06/2021	Various		9,963,640	9,940,725	4
281020-AS-6	EDISON INTERNATIONAL		12/01/2021	WELLS FARGO SECURITIES LLC		1,030,000	0	0
28416L-AA-0	EHGVT 21A A - RMBS		10/13/2021	MLPFS INC FIXED INCOME		749,836	750,000	0
29001L-AQ-4	ELMWOOD CLO II LTD - CDO	C	03/26/2021	JP MORGAN SECURITIES LLC		1,000,000	1,000,000	0
29359U-AC-3	ENSTAR GROUP LTD	C	08/18/2021	WELLS FARGO SECURITIES LLC		1,028,239	1,030,000	0
30306V-A#-6	FLNG LIQUEFACTION 3 LLC		04/15/2021	CITC CITIBANK - CLIENT		3,000,000	3,000,000	0
30323C-AJ-9	FSRIA 21FL3 D - CMBS		10/21/2021	BARCLAYS CAPITAL INC		450,000	450,000	0
30610G-AA-1	FLCON 2019-1 A - ABS	D	03/17/2021	Various		776,664	775,994	753
31428X-CA-2	FEDEX CORP		02/24/2021	BARCLAYS CAPITAL INC FIXED INC		442,827	350,000	5,155
31572L-AC-0	EFMT 212 A3 - CMO/RMBS		06/04/2021	NOMURA SECURITIES/FIXED INCOME		499,994	500,000	717
31574X-AC-2	EFMT 2021-1 A3 - CMO/RMBS		02/18/2021	CREDIT SUISSE SECURITIES		250,176	250,000	0
31620M-BU-9	FIDELITY NATIONAL INFORMATION SERVICES I		02/24/2021	Various		2,233,603	2,250,000	0
31620R-AJ-4	FIDELITY NATIONAL FINANCIAL INC		01/13/2021	TRUIST SECURITIES, INC.		273,523	250,000	708
316500-AC-1	FIDUS INVESTMENT CORP		10/01/2021	RAYMOND JAMES/FI		2,282,909	2,283,000	0
32010G-AA-3	FEIM 2019-1 D - CDO	C	02/18/2021	Morgan Stanley		1,393,001	1,400,000	10,168
33882G-AJ-7	FLAT 17R CR - CDO		01/29/2021	BARCLAYS CAPITAL INC FIXED INC		1,000,000	1,000,000	0
361448-BH-5	GATX CORP		02/01/2021	Various		2,512,238	2,500,000	0
36262M-AE-8	GSMS 21IP C - CMBS		09/29/2021	GOLDMAN, SACHS & CO.		1,050,000	1,050,000	0
36319T-AQ-9	GALXY 23R B1R - CDO	C	02/25/2021	Morgan Stanley		600,000	600,000	0
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO LTD	C	02/09/2021	HSBC SECURITIES		5,000,000	5,000,000	0
369550-BQ-0	GENERAL DYNAMICS CORP		05/03/2021	WELLS FARGO SECURITIES LLC		249,125	250,000	0
37045X-DB-9	GENERAL MOTORS FINANCIAL COMPANY INC		12/01/2021	Reclassification		0	(680,000)	0
37269#-AB-0	GEORGETOWN 11TH AVE BR LLC CLASS B		03/01/2021	Not Available		5,000,000	5,000,000	0
376535-AC-4	GLADSTONE CAPITAL CORP		03/05/2021	RAYMOND JAMES/FI		4,316,564	4,165,000	50,992
376546-80-0	GLADSTONE INVESTMENT CORP		02/24/2021	PERSHING LLC		6,473,200	6,473,200	0
376546-88-3	GLADSTONE INVESTMENT CORP		08/12/2021	Various		1,106,044	1,107,275	0
37940X-AH-5	GLOBAL PAYMENTS INC		11/16/2021	Various		996,990	1,000,000	0

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37959E-30-0	GLOBE LIFE INC		06/09/2021	Various		4,000,000	4,000,000	0
37959G-AB-3	GLOBAL ATLANTIC (FIN) CO		10/19/2021	Various		1,253,143	1,250,000	12,847
37959G-AC-1	GLOBAL ATLANTIC (FIN) CO		06/24/2021	Various		1,070,230	1,070,000	0
38137X-AA-1	GLM 6 E - CDO	C	03/29/2021	NOMURA SECURITIES INTL INC		940,710	1,000,000	10,586
38138A-AA-0	GLM 3 E - CDO	C	06/10/2021	Various		3,314,175	3,500,000	22,399
38138D-AS-5	GLM 5R CR - CDO	C	09/24/2021	Merril Lynch Pierce Fenner Smith		5,000,000	5,000,000	0
38138E-AA-2	GLM 5 E - CDO	C	06/10/2021	Morgan Stanley		4,755,000	5,000,000	38,487
38141G-YC-2	GOLDMAN SACHS GROUP INC		04/15/2021	GOLDMAN, SACHS & CO.		500,000	500,000	0
38141G-YN-8	GOLDMAN SACHS GROUP INC		10/18/2021	GOLDMAN, SACHS & CO.		1,500,000	1,500,000	0
38406J-AJ-7	GRACE 20GRCE D - CMBS		04/20/2021	J.P. MORGAN SECURITIES INC.		964,492	1,000,000	1,563
39807G-BL-6	GREYWOLF CLO II LTD - CDO		03/12/2021	GOLDMAN SACHS & CO		2,970,000	3,000,000	0
39808G-AN-6	GREYWOLF CLO II LTD - CDO		03/12/2021	GOLDMAN SACHS & CO		5,092,500	5,250,000	0
39809B-AA-4	GWOLF 7 D - CDO		05/07/2021	Various		3,697,494	3,750,000	9,396
39809H-AA-1	GWOLF VI D - CDO		05/05/2021	Various		3,543,700	3,600,000	4,214
39809J-AA-7	GWOLF 3RRR DR - CDO	C	05/13/2021	Morgan Stanley		3,492,335	3,500,000	17,266
39809T-AQ-0	GWOLF IV CR - CDO	C	04/23/2021	WELLS FARGO SECURITIES		2,001,800	2,000,000	1,707
39810J-AG-1	GWOLF IV DR - CDO	C	03/29/2021	Morgan Stanley		2,913,630	3,000,000	0
41242*-CA-8	HARDWOOD FUNDING LLC		06/07/2021	CITC CITIBANK - CLIENT		1,000,000	1,000,000	0
413831-AA-6	HARRINGTON REINSURANCE HOLDINGS LTD	C	06/29/2021	Citi		9,800,000	10,000,000	0
440452-AJ-9	HORMEL FOODS CORP		05/25/2021	WELLS FARGO SECURITIES LLC		248,200	250,000	0
44045A-40-9	HORIZON TECHNOLOGY FINANCE CORP		03/23/2021	Stifel Nicolaus & Co.		2,469,150	2,469,150	0
460690-BS-8	INTERPUBLIC GROUP OF COMPANIES INC		02/24/2021	Various		2,244,865	2,250,000	23
46651N-AA-2	JOLAR 2019-1 A - ABS	C	03/09/2021	CREDIT SUISSE SECURITIES		523,102	521,928	681
46654B-AG-2	JPMCC 211MEM C - CMBS		09/27/2021	JP MORGAN SECURITIES LLC		1,936,175	1,937,000	1,918
47047Q-AA-6	JTWN 12 D - CDO		08/10/2021	Various		3,172,125	3,225,000	15,427
47048T-AA-9	JTWN 16 E - CDO	C	06/21/2021	CREDIT SUISSE SECURITIES		1,960,000	2,000,000	0
47050V-AA-9	JTWN XV E - CDO	C	12/17/2021	BAIRD, ROBERT W		3,215,850	3,300,000	43,752
476681-AB-7	JMIKE 211 A2I - ABS		12/03/2021	PERSHING LLC		2,000,000	2,000,000	0
478160-CT-9	JOHNSON & JOHNSON		03/11/2021	BANK OF NEW YORK		658,920	750,000	868
48244X-AA-0	KDAC 2017-1 A - ABS	C	02/23/2021	CREDIT SUISSE SECURITIES		557,371	565,321	661
48250Q-AH-1	KKR 12RR ER2 - CDO		05/11/2021	JP MORGAN SECURITIES INC.		1,468,125	1,500,000	8,445
48251D-AG-1	KKR 16RR D2R - CDO		08/31/2021	CITIGROUP GLOBAL MARKETS INC.		2,475,000	2,500,000	0
48251G-AC-3	KKR 17R ER - CDO	C	05/12/2021	Morgan Stanley		4,703,925	4,750,000	28,980
48252U-AL-1	KKR CLO 25 LTD. - CDO	C	05/26/2021	Morgan Stanley		4,525,000	4,525,000	0
48252V-AA-3	KKR 22 E - CDO		05/04/2021	BAIRD, ROBERT W., & COMPANY IN		2,933,130	3,000,000	8,251
48252X-AA-9	KKR 23 E - CDO		11/30/2021	Various		10,350,257	10,700,000	56,435
48253A-AD-2	KKR 25R ER - CDO	C	05/26/2021	Morgan Stanley		5,431,250	5,500,000	0
48253P-AE-7	KKR CLO 26 LTD. - CDO	C	07/21/2021	Unknown		987,500	1,000,000	0
48254D-AA-1	KKR 34 E - CDO	C	06/04/2021	CREDIT SUISSE SECURITIES		4,950,000	5,000,000	0
48254T-AA-6	KKR CLO 33 LTD. - CDO	C	05/07/2021	PERSHING LLC		2,475,000	2,500,000	0
48255B-AA-4	KKR GROUP FINANCE CO X LLC		12/01/2021	Morgan Stanley		249,190	250,000	0
48255K-AA-4	KKR CORE SR SECURED NOTES - ABS	C	07/29/2021	DIRECT LOAN FUND		2,000,000	2,000,000	0
48661A-AN-6	KAYNE 1R CR - CDO		02/25/2021	JP MORGAN SECURITIES LLC		500,000	500,000	0
49271V-AM-2	KEURIG DR PEPPER INC		03/01/2021	GOLDMAN SACHS & CO		747,180	750,000	0
50200Q-AA-3	LCM 28 E - CDO		06/08/2021	MORGAN STANLEY & CO. LLC		846,650	890,000	10,761
50200Y-AU-2	LCM 30R CR - CDO	C	05/14/2021	Morgan Stanley		2,200,000	2,200,000	0
50202K-AJ-5	LCCM 21FL2 D - CDO		07/01/2021	WELLS FARGO SECURITIES LLC		100,000	100,000	0
524660-BA-4	LEGGETT & PLATT INC		11/16/2021	J.P. Morgan Securities LLC		997,050	1,000,000	0
53948H-AG-1	LNCR 21CRE6 C - CMBS		10/27/2021	WELLS FARGO SECURITIES LLC		1,500,000	1,500,000	0
53948H-AJ-5	LNCR 21CRE6 D - CMBS		10/27/2021	WELLS FARGO SECURITIES LLC		250,000	250,000	0
541098-AC-3	LOGAN RIDGE FINANCE CORPORATION		11/02/2021	DWAC		16,532,600	16,870,000	0
552747-AC-1	MFRA 21INV1 A3 - RMBS		01/27/2021	FIRST UNION CAPITAL		250,288	250,000	0
55817A-AU-8	MDPK XXXII CR - CDO	C	03/01/2021	BARCLAYS CAPITAL INC FIXED INC		1,000,000	1,000,000	0
55817C-AE-0	MDPK XXXII ER - CDO	C	03/01/2021	BARCLAYS CAPITAL INC FIXED INC		3,000,000	3,000,000	0
55818T-AG-7	MDPK 14RR ER - CDO		10/08/2021	Various		2,559,125	2,625,000	35,758
55819A-AL-6	MDPK XVII ER - CDO		04/21/2021	CITIGROUP GLOBAL MARKETS INC.		2,488,250	2,500,000	929
55819E-AA-2	MDPK XXXI E - CDO		08/11/2021	BARCLAYS CAPITAL INC FIXED INC		958,035	975,000	3,885
55819L-AE-8	MDPK 35R ER - CDO	C	03/12/2021	Merril Lynch Pierce Fenner Smith		3,500,000	3,500,000	0
55819V-AG-1	MDPK XXII ER - CDO		05/27/2021	WELLS FARGO SECURITIES		1,000,000	1,000,000	8,987
55820H-AE-4	MDPK XXXIV ER - CDO	C	04/12/2021	CHASE SECURITIES		1,200,000	1,200,000	0
55820J-BN-9	MDPK 21RR C2R - CDO		10/26/2021	CITIGROUP GLOBAL MARKETS INC.		2,500,000	2,500,000	0
55820X-AA-7	MDPK XXVII D - CDO		05/13/2021	WELLS FARGO SECURITIES		2,397,500	2,500,000	8,346
55821C-AE-4	ATRM 40R CR2 - CDO	C	02/12/2021	CREDIT SUISSE SECURITIES		1,000,000	1,000,000	0
55821M-AA-0	MDPK XXXVIII E - CDO	C	05/14/2021	NOMURA SECURITIES INTL INC		2,000,000	2,000,000	0
559080-AP-1	MAGELLAN MIDSTREAM PARTNERS LP		02/24/2021	FIRST UNION CAPITAL		251,365	250,000	4,800

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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
55954D-AE-1	MAGNE XXII ER - CDO	C	04/16/2021	FIRST UNION CAPITAL		2,500,000	2,500,000	0
566063-AA-1	MP20 20 E - CDO	C	04/09/2021	CITIGROUP GLOBAL MARKETS INC.		3,663,000	3,700,000	0
570535-AW-4	MARKEL CORP		12/01/2021	WELLS FARGO SECURITIES LLC		5,100,000	0	0
570535-AX-2	MARKEL CORP		05/04/2021	CITIGROUP GLOBAL MARKETS INC.		248,585	250,000	0
574599-BR-6	MASCO CORP		02/19/2021	Various		2,996,375	3,000,000	0
575767-AR-9	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		11/18/2021	Various		1,240,213	1,250,000	0
57636Q-AT-1	MASTERCARD INC		03/02/2021	Various		1,733,428	1,750,000	0
610335-AB-7	MONROE CAPITAL CORP		01/15/2021	RAYMOND JAMES/FI		3,043,920	3,061,000	0
61773P-AE-1	MSC 21PLZA B - CMBS		11/05/2021	MORGAN STANLEY & CO. LLC		1,023,212	1,000,000	0
63942B-AA-2	NAVSL 2021-A A - ABS		01/19/2021	BARCLAYS CAPITAL INC FIXED INC		249,964	250,000	0
63943B-AB-9	NAVTR 211 B - ABS	C	11/18/2021	Various		299,406	300,000	25
64032E-AJ-6	NSLT 2007-1 B2 - ABS		08/19/2021	Cantor Fitzgerald		582,553	582,553	0
64034Y-AD-3	NSLT 21D C - ABS		10/21/2021	MIZUHO INTERNATIONAL PLC		999,718	1,000,000	0
64128Y-AF-5	NEUB 18RR DR2 - CDO		01/25/2021	Morgan Stanley		1,354,364	1,375,000	1,419
64130Q-AA-9	NEUB 28 E - CDO	C	06/22/2021	BAIRD, ROBERT W., & COMPANY IN		1,229,125	1,250,000	13,064
64131D-AF-6	NEUB 23R ER - CDO		03/03/2021	CITIGROUP GLOBAL MARKETS INC.		495,750	500,000	3,733
64131F-AA-2	NEUB 29 E - CDO		02/11/2021	PERSHING LLC		1,103,906	1,125,000	5,095
64133H-AL-2	NEUB 37R ER - CDO	C	05/26/2021	CREDIT SUISSE SECURITIES		3,000,000	3,000,000	0
643821-AB-7	USRE 211 B1 - ABS		10/25/2021	GOLDMAN, SACHS & CO.		993,769	1,000,000	0
649604-AE-5	NEW YORK MORTGAGE TRUST INC		04/27/2021	DWAC		5,357,000	5,357,000	0
652526-70-8	NEWTEK BUSINESS SERVICES CORP		08/31/2021	Various		10,334,228	10,327,225	0
65339K-CB-4	NEXTERA ENERGY CAPITAL HOLDINGS INC		12/10/2021	Various		898,804	898,000	0
655844-CJ-5	NORFOLK SOUTHERN CORP		05/03/2021	Various		2,493,425	2,500,000	0
665501-AM-4	NORTHERN NATURAL GAS CO		04/07/2021	Mizuho Securities USA, Inc.		247,790	250,000	0
668103-AC-8	NORTHWESTERN MEMORIAL HEALTHCARE		12/16/2021	STATE STREET BANK AND TRUST		484,975	500,000	4,571
67059T-AH-8	NUSTAR LOGISTICS LP		03/03/2021	CITIGROUP GLOBAL MARKETS INC.		111,000	100,000	3,028
67103B-70-4	OFS CAPITAL CORP		10/22/2021	NATIONAL FINANCIAL SERVICES CO		2,754,250	2,754,250	0
67111M-AA-4	OZLM XVII D - CDO		06/22/2021	BARCLAYS CAPITAL INC FIXED INC		1,257,558	1,325,000	14,781
67190A-AD-8	OAKIG 2021-1 A4 - RMBS		06/08/2021	CREDIT SUISSE SECURITIES		2,051,563	2,000,000	3,622
674599-DH-5	OCCIDENTAL PETROLEUM CORP		02/23/2021	CHASE SECURITIES		121,000	100,000	1,546
67570Q-AP-6	OCP 2019-16 CR - CDO	C	03/08/2021	RBC CAPITAL MARKETS, LLC		750,000	750,000	3,457
67576R-AE-3	OCT42 42 ER - CDO	C	06/17/2021	CITIGROUP GLOBAL MARKETS INC.		6,000,000	6,000,000	0
67590A-BT-8	OCT14 14RR A2R - CDO		03/02/2021	CREDIT SUISSE SECURITIES		400,000	400,000	0
67591R-AA-2	OCT35 35 D - CDO	C	06/03/2021	CITIGROUP GLOBAL MARKETS INC.		1,952,645	2,050,000	14,728
67591X-AA-9	OCT38 38 D - CDO		10/13/2021	CITIGROUP GLOBAL MARKETS INC.		552,719	575,000	8,107
675923-AA-4	OCT34 34 E1 - CDO		04/27/2021	CITIGROUP GLOBAL MARKETS INC.		3,291,209	3,454,250	4,912
67592G-AE-7	OCT41 41R ER - CDO	C	10/15/2021	JP MORGAN SECURITIES INC.		1,990,400	2,000,000	0
67707C-AU-2	OAKC 10RRR CR - CDO	C	03/17/2021	Merril Lynch Pierce Fenner Smith		4,100,000	4,100,000	0
67707E-BC-7	OAKC 2 CR - CDO		04/14/2021	JP MORGAN SECURITIES LLC		1,000,000	1,000,000	0
67707F-AG-6	OAKC 2 ER - CDO		11/24/2021	Various		3,184,000	3,200,000	22,497
67707L-AJ-7	OAKC 10 C - CDO	C	11/22/2021	Various		6,000,000	6,000,000	0
682687-AB-4	ODART 211 B - ABS		10/07/2021	CITIGROUP GLOBAL MARKETS INC.		1,249,580	1,250,000	0
68269M-AA-2	OMFIT 211 A1 - ABS		05/17/2021	BARCLAYS CAPITAL INC FIXED INC		2,499,341	2,500,000	0
68389X-BX-2	ORACLE CORP		02/25/2021	RBC CAPITAL MARKETS		1,776,653	1,750,000	26,250
691543-70-6	OXFORD LANE CAPITAL CORP		03/10/2021	NATIONAL FINANCIAL SERVICES CO		16,996,118	17,442,650	0
69181V-30-5	OXFORD SQUARE CAPITAL CORP		04/19/2021	Various		463,122	461,725	0
69181V-50-3	OXFORD SQUARE CAPITAL CORP		05/14/2021	NATIONAL FINANCIAL SERVICES CO		8,322,897	8,485,825	0
69916Y-AA-1	PARL 191 E - CDO	C	03/26/2021	PERSHING LLC		868,500	900,000	11,978
70017X-AA-9	PAIA 2019-1 D - CDO	C	03/11/2021	Morgan Stanley		1,776,000	1,850,000	9,773
708062-AC-8	PENNANTPARK INVESTMENT CORP		04/14/2021	RAYMOND JAMES/FI		6,998,798	7,038,000	0
708062-AD-6	PENNANTPARK INVESTMENT CORP		10/19/2021	Various		2,673,834	2,689,000	0
714046-AJ-8	PERKINELMER INC		03/04/2021	Various		1,249,988	1,250,000	0
71742W-30-1	PHENIXFIN CORP		12/01/2021	Various		1,755,533	1,757,450	0
718546-AH-7	PHILLIPS 66		02/24/2021	Morgan Stanley		1,337,220	1,000,000	18,767
718546-BA-1	PHILLIPS 66		11/10/2021	TD SECURITIES (USA) LLC		496,315	500,000	0
73688F-AA-0	PORTMAN RIDGE FINANCE CORPORATION		06/23/2021	DWAC		37,124,473	37,979,000	62,878
744320-88-8	PRUDENTIAL FINANCIAL INC		05/01/2021	WELLS FARGO SECURITIES LLC		1,280,000	0	0
74979R-AA-0	RRAM 5 D - CDO	C	10/28/2021	CITIGROUP GLOBAL MARKETS INC.		1,609,709	1,625,000	4,507
74988M-AA-0	RR 3 LTD - CDO		10/14/2021	Various		2,500,969	2,575,000	1,186
75574U-20-0	READY CAPITAL CORP		11/26/2021	Various		4,708,193	4,616,400	1
75574U-60-6	READY CAPITAL CORP		12/29/2021	Various		700,678	687,525	1
75887T-AN-6	REGT7 7RR ER2 - CDO		05/28/2021	NOMURA SECURITIES INTL INC		4,962,500	5,000,000	0
75888L-AN-2	REG12 ER - CDO	C	10/15/2021	BNP PARIBAS SECURITIES BOND		1,500,000	1,500,000	0
7591EP-AR-1	REGIONS FINANCIAL CORP		12/01/2021	GOLDMAN, SACHS & CO.		340,000	0	0
78081B-AP-8	ROYALTY PHARMA PLC		07/19/2021	Various		244,498	250,000	0

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78109R-AJ-5	RRAM 2 DR - CDO	C	12/17/2021	BAIRD, ROBERT W		240,625	250,000	2,756
78432W-AJ-2	SFO COMMERCIAL MORTGAGE TRUST 2021-555 -		04/30/2021	CHASE SECURITIES INC		7,500,000	7,500,000	0
78433X-AB-6	SALTT 211 A - ABS		10/18/2021	GOLDMAN, SACHS & CO.		999,999	1,000,000	0
78646U-AA-7	SAFEHOLD OPERATING PARTNERSHIP LP		04/28/2021	Various		248,824	250,000	0
78711D-AA-5	SAIL 4 VFN NT ISSUER LLC - ABS		10/10/2021	Direct		32,045	32,045	0
79466L-AM-6	SALESFORCE.COM INC		06/29/2021	BANK OF AMERICA SECURITIES		747,585	750,000	0
79588T-AD-2	SAMMONS FINANCIAL GROUP INC		04/13/2021	BANK OF AMERICA SECURITIES		249,430	250,000	0
816851-BK-4	SEMPRA ENERGY		12/01/2021	CITIGROUP GLOBAL MARKETS INC.		920,000	0	0
816851-BM-0	SEMPRA ENERGY		11/16/2021	Various		1,030,245	1,030,000	0
83012K-AE-7	SIXST 19 C - CDO	C	06/04/2021	Various		3,430,000	3,430,000	0
83546D-AQ-1	SONIC 211 A22 - RMBS		07/29/2021	BARCLAYS CAPITAL INC		250,000	250,000	0
838518-AA-6	SOUTH JERSEY INDUSTRIES INC		03/25/2021	WELLS FARGO SECURITIES LLC		340,534	340,000	2,621
845743-BU-6	SOUTHWESTERN PUBLIC SERVICE CO		03/03/2021	Various		2,746,313	2,750,000	28,897
84858W-AA-4	SPIRIT AIRLINES CLASS AA PASS THROUGH CE		01/29/2021	BAIRD, ROBERT W., & COMPANY IN		86,968	86,751	1,358
85771K-AF-0	SPST 20WL1 F - CMO/RMBS		01/01/2021	Reclassification		799,971	800,000	0
85816M-AA-4	STCR 182 E - CDO	C	04/08/2021	NOMURA SECURITIES/FIXED INCOME		2,458,688	2,700,000	25,395
86171#-AA-6	STONE POINT CAPITAL LLC		02/26/2021	CITC CITIBANK - CLIENT		8,500,000	8,500,000	0
86190B-AB-0	STR 2021-1 A2 - ABS		05/19/2021	CREDIT SUISSE SECURITIES		249,887	250,000	0
86887Q-20-8	SURO CAPITAL CORP		12/30/2021	Various		10,376,812	10,609,450	0
87162W-AJ-9	TD SYNNEX CORP		10/18/2021	MUFG SECURITIES AMERICAS INC.		485,095	500,000	2,613
87166R-DJ-3	SYMPHONY CLO XXI LTD. - CDO	C	06/30/2021	MITSUBISHI UFJ SECURITIES		2,300,000	2,300,000	0
87166X-AA-2	SYMP XX E - CDO		03/12/2021	Various		790,090	800,000	8,268
87168B-AG-5	SYMP 28 C - CDO	C	08/03/2021	SG AMERICAS SECURITIES, LLC		1,000,000	1,000,000	0
87248M-AD-2	TICP 161R ER - CDO	C	03/31/2021	BARCLAYS CAPITAL INC FIXED INC		3,527,596	3,625,000	45,713
87250A-AN-1	TICP 13R CR - CDO	C	04/20/2021	GOLDMAN SACHS & CO		2,700,000	2,700,000	0
87250H-AA-4	WINDR 2019-2 E - CDO	C	04/15/2021	CITIGROUP GLOBAL MARKETS INC.		1,500,450	1,500,000	1,239
87264A-BK-0	T-MOBILE USA INC		01/29/2021	FIDUCIARY SSB		495,095	500,000	4,958
87264A-CM-5	T-MOBILE USA INC		12/01/2021	BARCLAYS CAPITAL INC.		248,555	250,000	2,668
88104K-10-5	TERRA PROPERTY TRUST INC		12/10/2021	Various		10,460,390	10,651,875	1,230
88432C-BK-1	WINDR 2014-1 ER - CDO		08/16/2021	U.S. Bank		1,570,375	1,700,000	9,115
88432W-AA-0	WINDR 2018-1 E - CDO		08/12/2021	CROSS POINT CAPITAL LLC		672,700	700,000	3,501
89176L-AB-0	TPMT 2018-6 A1B - RMBS		11/01/2021	Morgan Stanley		0	0	0
89255#-AA-9	VUMC 2018-1 LOAN - ABS		02/18/2021	Not Available		819,497	700,000	0
89300K-AA-3	TRALEE CLO VII LTD. - CDO	C	02/26/2021	JP MORGAN SECURITIES INC.		869,500	925,000	0
89417E-AR-0	TRAVELERS COMPANIES INC		06/03/2021	CREDIT SUISSE SECURITIES (USA)		249,268	250,000	0
89614Y-AD-8	TCN 21SFR1 D - CMBS		11/04/2021	Deutsche Bank		499,992	500,000	0
896442-40-7	TRINITY CAPITAL INC		05/10/2021	Stifel Nicolaus & Co.		955,864	919,100	0
896442-AG-5	TRINITY CAPITAL INC		08/19/2021	GOLDMAN SACHS & CO		2,270,000	2,270,000	0
89677Y-A@-9	TRIPLEPOINT VENTURE GROWTH BDC CORP.		03/01/2021	Not Available		2,906,977	2,906,977	0
89680Y-AC-9	TRITON CONTAINER INTERNATIONAL LTD	C	10/25/2021	STIFEL NICOLAUS & COMPANY INC.		1,657,364	1,650,000	20,055
89832Q-AE-9	TRUIST FINANCIAL CORP		12/01/2021	Various		1,115,081	0	0
89832Q-AF-6	TRUIST FINANCIAL CORP		12/01/2021	Various		1,050,861	0	0
898813-AT-7	TUCSON ELECTRIC POWER CO		05/06/2021	WELLS FARGO SECURITIES LLC		247,870	250,000	0
90139A-AB-8	CL-DAL 2020 B - ABS		05/17/2021	Direct		0	0	0
90931C-AA-6	UAL AA - ABS		02/16/2021	BAIRD, ROBERT W., & COMPANY IN		91,548	86,571	1,726
911684-70-2	UNITED STATES CELLULAR CORP		09/01/2021	Various		0	(580,000)	0
911684-80-1	UNITED STATES CELLULAR CORP		09/01/2021	WELLS FARGO SECURITIES LLC		0	(970,000)	0
911684-88-4	UNITED STATES CELLULAR CORP		05/28/2021	Various		569,723	569,850	0
91412N-BG-4	UNIVERSITY OF CHICAGO		03/03/2021	CITIGROUP GLOBAL MARKETS INC.		7,750,000	7,750,000	0
91913Y-AE-0	VALERO ENERGY CORP		12/15/2021	BAIRD, ROBERT W., & COMPANY IN		347,238	250,000	3,229
91913Y-BD-1	VALERO ENERGY CORP		11/18/2021	J.P. Morgan Securities LLC		1,495,110	1,500,000	0
92212K-AD-8	VDC 211 A2 - ABS		10/27/2021	GUGGENHEIM SECURITIES, LLC		1,450,000	1,450,000	0
923268-AL-0	VENTR 40 D1 - CDO	C	05/13/2021	State Street		3,270,313	3,250,000	75,320
92332B-AA-9	VENTR 43 E - CDO	C	04/27/2021	DEUTSCHE BANK ALEX BROWN		1,697,850	1,750,000	0
92332G-AA-8	VENTURE 42 CLO, LIMITED - CDO	C	03/15/2021	NOMURA SECURITIES INTL INC		5,820,000	6,000,000	0
92332J-AA-2	VENTR 37 E - CDO	C	05/07/2021	CITIGROUP GLOBAL MARKETS INC.		1,003,065	1,050,000	5,410
92332P-AA-8	VENTR 38 E - CDO	C	06/30/2021	BAIRD, ROBERT W., & COMPANY IN		3,762,759	3,900,000	48,836
92332R-AA-4	VENTR 39 E - CDO	C	10/25/2021	Various		6,426,510	6,500,000	45,378
92343V-GC-2	VERIZON COMMUNICATIONS INC		03/11/2021	Various		13,610,988	13,750,000	0
927149-AA-2	VILLAS DEVELOPMENT LENDER, INC. - CMBS		12/10/2021	Stifel Nicolaus & Co.		250,000	250,000	242
92916Y-AA-3	INGIM 2013-2 DR - CDO		09/22/2021	BNP Paribas		477,750	525,000	5,344
94949H-AC-3	WELF 2020-1 D - CDO	C	03/19/2021	Morgan Stanley		1,234,375	1,250,000	17,404
94950A-AS-9	WELF 2020-2 CR - CDO	C	08/11/2021	CREDIT SUISSE SECURITIES		3,825,000	3,825,000	0
95023A-AE-0	WELF 212 C - CDO	C	07/01/2021	BARCLAYS CAPITAL INC FIXED INC		1,250,000	1,250,000	0
963320-AX-4	WHIRLPOOL CORP		03/02/2021	Various		1,654,680	1,400,000	18,834

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97315T-AG-7	WIND RIVER 2017-1 CLO LTD. - CDO	C	03/18/2021	BARCLAYS CAPITAL INC FIXED INC		3,900,000	3,900,000	0
97316L-AE-8	WINDR 2017-3 CR - CDO	C	04/16/2021	CHASE SECURITIES		2,800,000	2,800,000	0
97316V-AJ-5	WINDR 214 E2 - CDO	C	12/17/2021	CITIGROUP GLOBAL MARKETS INC.		2,750,000	2,750,000	0
976843-BN-1	WISCONSIN PUBLIC SERVICE CORP		11/10/2021	BOFA SECURITIES, INC		1,996,380	2,000,000	0
97770*-AA-2	WOLFENT 2021-1 A - ABS		04/01/2021	CITC CITIBANK - CLIENT		500,000	500,000	0
97770*-AB-0	WOLFENT 2021-1 B - ABS		04/01/2021	CITC CITIBANK - CLIENT		500,000	500,000	0
98459H-AA-0	YALE NEW HAVEN HEALTH SERVICES CORP		12/16/2021	STATE STREET BANK AND TRUST		468,770	500,000	5,963
98625F-AA-3	YCLO 7 E - CDO	C	04/08/2021	NOMURA SECURITIES INTL INC		219,857	220,000	3,502
98887H-AQ-7	ZCLO3 3 CR - CDO		07/08/2021	WELLS FARGO SECURITIES LLC		2,500,125	2,825,000	27,027
BGH58D-JL-2	CTL - ARKANSAS STATE UNIVERSITY		02/11/2021	Not Available		256,940	247,338	(856)
BGH5TU-1X-4	CTL - AMAZON FORT WORTH FUNDED		04/12/2021	Direct		269,500	233,585	(233)
BGH5ZA-HX-4	VICOF 2 TERM LOAN FUNDED - ABS		01/29/2021	BORROWING		6,375,000	6,375,000	0
BGH6SJ-PN-4	UNIVERSE ISSUER LLC INTERESTS	C	03/01/2021	DIRECT LOAN FUND		607,200	6,600	0
BGH6XU-WX-3	GEORGETOWN 11TH AVE BR LLC CLASS A		03/01/2021	Not Available		4,500,000	4,500,000	0
BGH6YL-EY-0	LENDLEASE ARMY PRA REV FUNDED		11/09/2021	DIRECT LOAN FUND		6,850,850	6,850,850	0
BGH704-UL-3	LENDLEASE ARMY PRA TL		04/13/2021	DIRECT LOAN FUND		9,451,000	9,451,000	(2,987)
BGH706-GL-4	LENDLEASE ARMY PRA REV UNFUNDED		07/20/2021	Various		3,709,825	4,071,825	0
BGH70H-7E-6	WOLFENT 2021-1 B - ABS		03/19/2021	DIRECT LOAN FUND		14,000,000	14,000,000	0
BGH71B-8B-3	BAIN CAPITAL HOLDINGS LP		02/10/2021	CitiGroup		3,900,000	3,900,000	0
BGH72R-GB-8	STONE POINT CAPITAL LLC		02/18/2021	Not Available		10,000,000	10,000,000	0
BGH74T-8C-9	CEAMER FINANCE LLC - ABS		03/12/2021	CITC CITIBANK - CLIENT		5,145,000	5,250,000	0
BGH78Y-WQ-6	VICOF 3 TERM LOAN UNFUNDED - ABS		11/22/2021	DIRECT LOAN FUND		1,600,000	1,600,000	0
BGH78Y-WU-7	VICOF 3 TERM LOAN FUNDED - ABS		11/24/2021	Various		2,961,905	2,961,905	0
BGH7BE-C2-1	STADCO LA LLC		07/14/2021	BANK OF AMERICA SECURITIES		17,000,000	17,000,000	0
BGH7BP-GB-2	GORES PIPE LLC SR SEC REV FUNDED - ABS		08/03/2021	DIRECT LOAN FUND		8,205,772	8,253,115	3,867
BGH7BP-GB-2	GORES PIPE LLC SR SEC REV FUNDED - ABS		11/04/2021	DIRECT LOAN FUND		(6,817,572)	(6,861,048)	0
BGH7BP-HA-3	GORES PIPE LLC SR SEC REV UNFUNDED - ABS		08/10/2021	FREE REC		0	6,752,148	0
BGH7ER-QG-3	HUNT FEE III 2021-2		10/20/2021	DIRECT LOAN FUND		9,496,325	9,508,131	11,806
BGH7LW-B6-2	LENDLEASE ARMY PRA TL 2022		12/08/2021	DIRECT LOAN FUND		13,091,000	13,091,000	0
F1876N-BV-3	CNP ASSURANCES SA	D	04/08/2021	Various		1,210,000	1,200,000	400
G1981*-AA-2	CTL - CAYMEN UNIVERSE HOLDINGS LLC	C	03/01/2021	Not Available		(607,200)	0	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,086,014,990	1,087,041,679	2,245,148
008252-83-5	AFFILIATED MANAGERS GROUP INC		07/08/2021	WELLS FARGO SECURITIES LLC		610,000	610,000	0
008252-84-3	AFFILIATED MANAGERS GROUP INC		09/01/2021	MLPFS INC FIXED INCOME		0	(590,000)	0
015857-70-9	ALGONQUIN POWER & UTILITIES CORP	C	09/01/2021	Various		0	(785,625)	0
015857-80-8	ALGONQUIN POWER & UTILITIES CORP	C	09/01/2021	Various		0	(841,875)	0
025537-AU-5	AMERICAN ELECTRIC POWER COMPANY INC		11/10/2021	CREDIT SUISSE SECURITIES (USA)		630,000	630,000	0
025932-87-2	AMERICAN FINANCIAL GROUP INC		09/01/2021	MLPFS INC FIXED INCOME		0	(570,000)	0
04621X-30-6	ASSURANT INC		09/01/2021	Various		0	(700,000)	0
084423-87-0	W. R. BERKLEY CORP		02/03/2021	Morgan Stanley		2,000,000	2,000,000	0
11259P-10-9	BROOKFIELD BRP HOLDINGS (CANADA) INC	C	05/05/2021	Various		1,248,008	1,255,000	0
11271L-10-2	BROOKFIELD FINANCE INC	C	09/01/2021	JP MORGAN SECURITIES LLC		0	(770,000)	0
11276B-10-9	BROOKFIELD INFRASTRUCTURE FINANCE ULC	C	05/19/2021	Various		684,283	685,000	0
125896-84-5	CMS ENERGY CORP		09/01/2021	Various		0	(1,000,000)	0
125896-85-2	CMS ENERGY CORP		09/01/2021	Various		0	(569,250)	0
125896-86-0	CMS ENERGY CORP		09/01/2021	Various		0	(518,250)	0
12621E-30-1	CNO FINANCIAL GROUP INC		09/01/2021	MLPFS INC FIXED INCOME		0	(440,000)	0
14314C-10-5	CARLYLE FINANCE LLC		06/04/2021	Various		1,502,301	1,512,500	0
233331-86-7	DTE ENERGY CO		09/01/2021	J.P. MORGAN SECURITIES LLC		0	(553,275)	0
29250N-47-7	ENBRIDGE INC	C	09/01/2021	Various		0	(2,023,750)	0
29273V-AM-2	ENERGY TRANSFER LP		12/09/2021	Various		1,480,000	1,480,000	27,708
37045X-DB-9	GENERAL MOTORS FINANCIAL COMPANY INC		08/01/2021	Various		1,401,308	680,000	0
48253M-10-4	KKR GROUP FINANCE CO IX LLC		04/20/2021	Various		1,133,376	1,132,850	0
53079E-BL-7	LIBERTY MUTUAL GROUP INC		02/16/2021	Various		971,169	1,000,000	896
637432-10-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN		09/01/2021	RBC CAPITAL MARKETS		0	(644,925)	0
65339K-86-0	NEXTERA ENERGY CAPITAL HOLDINGS INC		09/01/2021	Various		0	(1,000,125)	0
654579-AH-4	NIPPON LIFE INSURANCE CO	C	01/21/2021	Various		2,999,775	3,000,000	76
65559C-AD-3	NORDEA BANK ABP	C	08/24/2021	GOLDMAN, SACHS & CO.		600,000	600,000	0
744320-80-5	PRUDENTIAL FINANCIAL INC		09/01/2021	Various		0	(935,800)	0
76025L-AB-0	SCENTRE GROUP TRUST 2	C	04/13/2021	MORGAN STANLEY & CO. LLC		632,400	600,000	1,794
783970-AA-6	SBL HOLDINGS INC		01/04/2021	JP MORGAN SECURITIES LLC		167,000	200,000	2,061
816851-60-4	SEMPRA ENERGY		09/01/2021	Various		0	(1,052,500)	0
838518-20-7	SOUTH JERSEY INDUSTRIES INC		09/01/2021	Various		0	(1,176,575)	0
842587-80-0	SOUTHERN CO		09/01/2021	MLPFS INC FIXED INCOME		0	(2,285,000)	0
842587-DJ-3	SOUTHERN CO		05/05/2021	Various		1,192,853	1,188,000	3

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
853254-BX-7	STANDARD CHARTERED PLC	C	01/05/2021	JP MORGAN SECURITIES LLC		800,000	800,000	0
87089N-AA-8	SWISS RE FINANCE LUXEMBOURG SA	C	12/16/2021	JP Morgan		224,000	200,000	2,194
91529Y-60-1	UNUM GROUP		09/01/2021	Various		0	(1,101,250)	0
G16249-16-4	BROOKFIELD PROPERTY PARTNERS LP	C	09/01/2021	WELLS FARGO SECURITIES LLC		0	(32,800)	0
G5361W-AB-0	LANCASHIRE HOLDINGS LTD	D	04/08/2021	Various		1,207,000	1,200,000	1,500
G7S40C-AG-8	ROTHESAY LIFE PLC	D	10/26/2021	Various		1,400,200	1,400,000	27
4899999. Subtotal - Bonds - Hybrid Securities						20,883,674	2,582,350	36,260
000000-00-0	IEQ CAPITAL, LLC 1 LIENTERM LOAN		12/22/2021	DIRECT		7,997,917	8,148,148	0
99LNPQ-MY-7	Metropolitan Financing VI Senior Secured		12/22/2021	Not Available		4,109,590	4,109,590	0
9TERM7-2L-7	BREAKWATER CREDIT 0.00001% 6/30/25		07/19/2021	Not Available		9,873,666	9,973,400	0
9TERM7-4E-1	TERRA INCOME FUND 6 6.000% 4/09/25		08/31/2021	Not Available		1,691,366	1,932,990	0
BGH736-PL-1	FRANCHISE 1L TL		02/24/2021	JP MORGAN SECURITIES LLC		495,000	500,000	0
BGH745-KW-3	CCRR PARENT INC 1L TLB CL		03/17/2021	CITIZENS CAPITAL MARKET		99,500	100,000	0
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						24,267,039	24,764,128	0
8399997. Total - Bonds - Part 3						1,174,839,500	1,162,603,051	2,316,525
8399998. Total - Bonds - Part 5						358,297,727	614,834,233	320,651
8399999. Total - Bonds						1,533,137,227	1,777,437,284	2,637,176
004890-30-0	ACRES COMMERCIAL REALTY CORP		08/10/2021	Various	333,638.000	8,340,827	0.00	0
008492-20-9	AGREE REALTY CORP		11/26/2021	Various	59,537.000	1,486,588	0.00	0
02005N-BM-1	ALLY FINANCIAL INC		04/19/2021	CITIGROUP GLOBAL MARKETS INC.	510,000.000	510,000	0.00	0
025816-CH-0	AMERICAN EXPRESS CO		07/27/2021	CITIGROUP GLOBAL MARKETS INC.	1,640,000.000	1,640,000	0.00	0
038923-85-0	ARBOR REALTY TRUST INC		10/04/2021	RAYMOND JAMES & ASSOCIATES	325,502.000	8,137,550	0.00	0
038923-87-6	ARBOR REALTY TRUST INC		05/25/2021	RAYMOND JAMES & ASSOCIATES	397,339.000	9,933,475	0.00	0
03939A-40-4	ARCH CAPITAL GROUP LTD	C	06/02/2021	Various	310,000.000	7,750,000	0.00	0
062545-20-7	BANK OF HAWAII CORP		06/08/2021	MLPFS INC FIXED INCOME	35,200.000	880,000	0.00	0
064058-AL-4	BANK OF NEW YORK MELLON CORP		11/08/2021	Various	2,600,000.000	2,600,000	0.00	0
19075Q-AD-4	COBANK ACB		12/02/2021	Morgan Stanley & Co. LLC	5,750,000.000	5,750,000	0.00	0
25432X-20-1	DIME COMMUNITY BANCSHARES INC		02/01/2021	Various	35,300.000	812,316	0.00	0
25746U-DM-8	DOMINION ENERGY INC		12/09/2021	Various	823,000.000	824,624	0.00	0
281020-AT-4	EDISON INTERNATIONAL		11/05/2021	Various	700,000.000	703,142	0.00	0
29273V-AN-0	ENERGY TRANSFER LP		06/01/2021	JP MORGAN SECURITIES LLC	640,000.000	640,000	0.00	0
33616C-69-6	FIRST REPUBLIC BANK		11/29/2021	Various	36,200.000	904,828	0.00	0
33616C-72-0	FIRST REPUBLIC BANK		07/14/2021	Various	621,200.000	15,530,000	0.00	0
33616C-74-6	FIRST REPUBLIC BANK		01/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100,000.000	2,500,000	0.00	0
360271-30-8	FULTON FINANCIAL CORP		05/05/2021	JP MORGAN SECURITIES LLC	25,000.000	651,830	0.00	0
376536-88-4	GLADSTONE COMMERCIAL CORP		06/21/2021	STIFEL NICOLAUS & COMPANY INC.	24,000.000	600,000	0.00	0
38141G-YU-2	GOLDMAN SACHS GROUP INC		10/26/2021	GOLDMAN SACHS & CO.	380,000.000	380,000	0.00	0
38741L-30-5	GRANITE POINT MORTGAGE TRUST INC		11/23/2021	Various	431,007.000	10,774,927	0.00	0
42226B-30-3	HEALTHCARE TRUST INC		12/10/2021	Various	43,913.000	1,084,438	0.00	0
48128B-52-3	JPMORGAN CHASE & CO		07/27/2021	Various	52,400.000	1,310,369	0.00	0
48128B-54-9	JPMORGAN CHASE & CO		05/19/2021	Various	46,400.000	1,165,153	0.00	0
48251K-20-9	KKR REAL ESTATE FINANCE TRUST INC		05/13/2021	Various	233,739.000	5,852,918	0.00	0
55025L-20-7	LUMENT FINANCE TRUST INC		04/29/2021	PERSHING LLC	171,001.000	4,275,025	0.00	0
60784B-20-0	MODIV INC		09/15/2021	Various	33,687.000	829,542	0.00	0
649604-86-5	NEW YORK MORTGAGE TRUST INC		10/08/2021	Various	279,816.000	6,989,406	0.00	0
674001-40-9	OAKTREE CAPITAL GROUP LLC		05/18/2021	Various	14,400.000	392,189	0.00	0
693475-BC-8	PNC FINANCIAL SERVICES GROUP INC		09/08/2021	CITIGROUP GLOBAL MARKETS INC.	690,000.000	690,000	0.00	0
74460W-42-0	PUBLIC STORAGE		11/09/2021	WELLS FARGO SECURITIES LLC	30,000.000	750,000	0.00	0
78486Q-AP-6	SVB FINANCIAL GROUP		10/26/2021	BOFA SECURITIES, INC	970,000.000	970,000	0.00	0
78486Q-AQ-4	SVB FINANCIAL GROUP		10/26/2021	BOFA SECURITIES, INC	730,000.000	730,000	0.00	0
808513-86-5	CHARLES SCHWAB CORP		03/23/2021	MLPFS INC FIXED INCOME	24,000.000	600,000	0.00	0
808513-BK-0	CHARLES SCHWAB CORP		03/15/2021	CREDIT SUISSE SECURITIES (USA)	3,560,000.000	3,560,000	0.00	0
87266M-20-6	TPG RE FINANCE TRUST INC		08/10/2021	Various	191,383.000	4,781,177	0.00	0
879433-76-1	TELEPHONE AND DATA SYSTEMS INC		08/20/2021	Various	44,400.000	1,110,429	0.00	0
88224Q-30-5	TEXAS CAPITAL BANCSHARES INC		03/03/2021	Various	33,100.000	822,712	0.00	0
902973-BC-9	US BANCORP		10/19/2021	GOLDMAN, SACHS & CO.	1,330,000.000	1,330,000	0.00	0
929042-79-4	VORNADO REALTY TRUST		09/13/2021	FIRST UNION CAPITAL	78,604.000	1,965,100	0.00	0
938824-30-7	WASHINGTON FEDERAL INC		02/01/2021	Morgan Stanley	48,800.000	1,220,000	0.00	0
949746-TD-3	WELLS FARGO & CO		02/03/2021	Various	2,480,000.000	2,487,021	0.00	0
94988U-15-1	WELLS FARGO & CO		10/22/2021	J.P. MORGAN SECURITIES LLC	10,000.000	259,686	0.00	0
95002Y-40-0	WELLS FARGO & CO		07/21/2021	Various	36,350.000	908,668	0.00	0
957638-40-6	WESTERN ALLIANCE BANCORP		09/17/2021	Various	25,075.000	629,446	0.00	0
BGH71S-02-4	G-CRATON HOLDINGS LLC FUNDED		02/19/2021	G-CRATON HOLDINGS LLC FUNDED	(4,958,146.000)	(4,958,146)	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
G16249-16-4	BROOKFIELD PROPERTY PARTNERS LP	C	09/01/2021	WELLS FARGO SECURITIES LLC	0.000	872,659	0.00	0
G1624R-10-7	BROOKFIELD PROPERTY PRF		10/14/2021	CANTOR FITZGERALD & CO	16,000.000	396,800	0.00	0
G68603-16-9	PARTNERRE LTD	C	03/09/2021	BANK OF AMERICA SECURITIES	290,000.000	7,250,000	0.00	0
G7498P-12-7	RENAISSANCERE HOLDINGS LTD	C	07/07/2021	Various	400,000.000	10,000,000	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						139,624,696	XXX	0
008252-84-3	AFFILIATED MANAGERS GROUP INC		09/01/2021	MLPFS INC FIXED INCOME	0.000	590,000	0.00	0
015857-70-9	ALGONQUIN POWER & UTILITIES CORP	C	09/01/2021	Various	0.000	784,901	0.00	0
015857-80-8	ALGONQUIN POWER & UTILITIES CORP	C	09/01/2021	Various	0.000	843,912	0.00	0
02005N-BN-9	ALLY FINANCIAL INC		05/25/2021	DEUTSCHE BANK SECURITIES, INC.	1,620,000.000	1,620,000	0.00	0
025932-87-2	AMERICAN FINANCIAL GROUP INC		09/01/2021	MLPFS INC FIXED INCOME	0.000	570,000	0.00	0
04621X-30-6	ASSURANT INC		09/01/2021	Various	0.000	700,360	0.00	0
05973K-AB-3	BANCO MERCANTIL DEL NORTE SA (CAYMAN ISL	C	11/17/2021	GOLDMAN SACHS & CO.	400,000.000	400,000	0.00	0
064058-AH-3	BANK OF NEW YORK MELLON CORP		12/01/2021	Reclassification	0.000	1,000,000	0.00	0
11271L-10-2	BROOKFIELD FINANCE INC	C	09/01/2021	JP MORGAN SECURITIES LLC	0.000	770,000	0.00	0
125896-84-5	CMS ENERGY CORP		09/01/2021	Various	0.000	999,955	0.00	0
125896-85-2	CMS ENERGY CORP		09/01/2021	Various	0.000	552,991	0.00	0
125896-86-0	CMS ENERGY CORP		09/01/2021	Various	0.000	496,706	0.00	0
12621E-30-1	CNO FINANCIAL GROUP INC		09/01/2021	MLPFS INC FIXED INCOME	0.000	440,000	0.00	0
172967-NB-3	CITIGROUP INC		10/27/2021	CITIGROUP GLOBAL MARKETS INC.	640,000.000	640,000	0.00	0
174610-AQ-8	CITIZENS FINANCIAL GROUP INC		12/01/2021	Reclassification	0.000	820,000	0.00	0
174610-AU-9	CITIZENS FINANCIAL GROUP INC		12/01/2021	Reclassification	0.000	340,000	0.00	0
19075Q-80-5	COBANK ACB		12/01/2021	Reclassification	0.000	1,645,650	0.00	0
19075Q-86-2	COBANK ACB		12/01/2021	Reclassification	0.000	3,850,800	0.00	0
19075Q-87-0	COBANK ACB		12/01/2021	Reclassification	0.000	1,063,710	0.00	0
200340-AU-1	COMERICA INC		12/01/2021	Reclassification	0.000	512,108	0.00	0
233331-86-7	DTE ENERGY CO		09/01/2021	J.P. MORGAN SECURITIES LLC	0.000	553,521	0.00	0
26441C-BG-9	DUKE ENERGY CORP		12/01/2021	Reclassification	0.000	900,000	0.00	0
281020-AS-6	EDISON INTERNATIONAL		12/01/2021	Reclassification	0.000	2,060,000	0.00	0
29250N-47-7	ENBRIDGE INC	C	09/01/2021	Various	0.000	2,010,182	0.00	0
37045X-DB-9	GENERAL MOTORS FINANCIAL COMPANY INC		12/01/2021	Reclassification	0.000	700,654	0.00	0
39808B-20-6	GREYSTONE SENIOR DEBT OPPORTUNITY FUND P		12/17/2021	Various	410,344.000	10,258,600	0.00	0
48128B-AN-1	JPMORGAN CHASE & CO		05/05/2021	JP MORGAN SECURITIES LLC	1,882,000.000	1,882,000	0.00	0
50149X-AA-2	KUVARE US HOLDINGS INC		02/11/2021	Various	4,500,000.000	4,500,000	0.00	0
570535-AW-4	MARKEL CORP		12/01/2021	Reclassification	0.000	5,100,000	0.00	0
637432-10-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN		09/01/2021	RBC CAPITAL MARKETS	0.000	644,925	0.00	0
65339K-86-0	NEXTERA ENERGY CAPITAL HOLDINGS INC		09/01/2021	Various	0.000	999,949	0.00	0
744320-80-5	PRUDENTIAL FINANCIAL INC		09/01/2021	Various	0.000	922,920	0.00	0
744320-88-8	PRUDENTIAL FINANCIAL INC		08/01/2021	WELLS FARGO SECURITIES LLC	(51,200.000)	(1,280,000)	0.00	0
75574U-40-8	READY CAPITAL CORP		12/03/2021	Various	17,755.000	454,574	0.00	1
75574U-88-7	READY CAPITAL CORP		06/03/2021	Stifel Nicolaus & Co.	285,000.000	7,125,000	0.00	0
7591EP-AR-1	REGIONS FINANCIAL CORP		12/01/2021	Reclassification	0.000	340,000	0.00	0
78397D-AC-2	SBL HOLDINGS INC		06/17/2021	RBC CAPITAL MARKETS	980,000.000	980,000	0.00	0
816851-60-4	SEMPRA ENERGY		09/01/2021	Various	0.000	1,061,915	0.00	0
816851-BK-4	SEMPRA ENERGY		12/01/2021	Reclassification	0.000	920,000	0.00	0
838518-20-7	SOUTH JERSEY INDUSTRIES INC		09/01/2021	Various	0.000	1,188,211	0.00	0
842587-80-0	SOUTHERN CO		09/01/2021	MLPFS INC FIXED INCOME	0.000	2,285,000	0.00	0
896442-40-7	TRINITY CAPITAL INC		01/12/2021	Stifel Nicolaus & Co.	18,116.000	457,428	0.00	1
89832Q-AE-9	TRUIST FINANCIAL CORP		12/01/2021	Reclassification	0.000	1,115,081	0.00	0
89832Q-AF-6	TRUIST FINANCIAL CORP		12/01/2021	Reclassification	0.000	1,050,861	0.00	0
911684-70-2	UNITED STATES CELLULAR CORP		09/01/2021	Various	0.000	580,434	0.00	0
911684-80-1	UNITED STATES CELLULAR CORP		09/01/2021	WELLS FARGO SECURITIES LLC	0.000	970,000	0.00	0
91529Y-60-1	UNUM GROUP		09/01/2021	Various	0.000	1,093,337	0.00	0
BGH71S-02-4	G-CRATON HOLDINGS LLC FUNDED		02/19/2021	Not Provided	4,958,146.000	4,958,146	0.00	0
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						72,473,832	XXX	2
8999997. Total - Preferred Stocks - Part 3						212,098,529	XXX	2
8999998. Total - Preferred Stocks - Part 5						12,666,262	XXX	0
8999999. Total - Preferred Stocks						224,764,790	XXX	2
000000-00-0	REDDING REASSURANCE COMPANY 3		12/31/2021	Direct		6,295,766		
000000-00-0	ALLSTATE LIFE INSURANCE COMPANY OF NEW YORK		10/01/2021	Direct		399,638,103		
000000-00-0	INTRAMERICA LIFE INSURANCE COMPANY		10/01/2021	Direct		10,891,438		
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						416,825,307	XXX	0
9799997. Total - Common Stocks - Part 3						416,825,307	XXX	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
9799998. Total - Common Stocks - Part 5						1,519,381	XXX	0
9799999. Total - Common Stocks						418,344,688	XXX	0
9899999. Total - Preferred and Common Stocks						643,109,478	XXX	2
9999999 - Totals						2,176,246,705	XXX	2,637,178

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
38373M-4H-0	GNR 2008-090 Z - CMBS		12/01/2021	Paydown		194,893	194,893	149,305	176,660	0	18,234	0	18,234	0	194,893	0	0	0	4,751	12/16/2050
38373M-5Q-9	GNR 2009-004 Z - CMBS		12/01/2021	Paydown		89,779	89,779	84,635	86,580	0	3,200	0	3,200	0	89,779	0	0	0	2,645	01/16/2049
38373M-6D-7	GNR 2009-027 Z - CMBS		12/01/2021	Paydown		1,185	1,185	1,185	1,185	0	0	0	0	0	1,185	0	0	0	35	01/16/2051
38373M-AD-2	GNR 2001-12 Z - CMBS		06/16/2021	Paydown		38,686	38,686	43,517	41,565	0	(2,878)	0	(2,878)	0	38,686	0	(1)	(1)	1,464	07/16/2040
38373M-CA-6	GNR 2002-35 Z - CMBS		08/16/2021	Paydown		66,269	66,269	75,885	71,989	0	(5,720)	0	(5,720)	0	66,269	0	0	0	2,451	03/16/2042
38373M-HM-5	GNR 2003-83 Z - CMBS		12/01/2021	Paydown		5,220	5,220	5,965	5,653	0	(433)	0	(433)	0	5,220	0	0	0	148	09/16/2044
38373M-KL-3	GNR 2003-109 Z - CMBS		12/01/2021	Paydown		93,730	93,730	108,080	101,717	0	(7,987)	0	(7,987)	0	93,730	0	0	0	3,896	11/16/2043
38373M-R6-9	GNR 2008-014 Z - CMBS		12/01/2021	Paydown		66,703	66,703	54,086	62,909	0	3,794	0	3,794	0	66,703	0	0	0	1,641	03/16/2049
38373M-WW-6	GNR 2007-013 Z - CMBS		12/01/2021	Paydown		9,826	9,826	9,395	9,562	0	264	0	264	0	9,826	0	0	0	268	09/16/2048
38373V-T8-3	GNR 2002-83 Z - CMBS		12/01/2021	Paydown		170,238	170,238	193,484	186,089	0	(15,851)	0	(15,851)	0	170,238	0	0	0	1,094	10/16/2042
38374F-P6-5	GNR 0418B Z - CMO/RMBS		12/01/2021	Paydown		207,322	207,322	237,837	224,789	0	(17,467)	0	(17,467)	0	207,322	0	0	0	5,273	03/16/2034
38374F-PZ-1	GNR 2004-011 ZH - CMO/RMBS		12/01/2021	Paydown		85,967	85,967	93,848	90,708	0	(4,741)	0	(4,741)	0	85,967	0	0	0	1,944	02/16/2034
38374L-Q5-3	GNR 2005-067 Z - CMBS		12/01/2021	Paydown		3,406	3,406	3,270	3,316	0	90	0	90	0	3,406	0	0	0	88	08/16/2045
38374T-Q9-8	GNR 2009-035 ZN - CMO/RMBS		12/01/2021	Paydown		202,693	202,693	209,265	203,703	0	(1,010)	0	(1,010)	0	202,693	0	0	0	5,631	05/16/2039
38374U-E8-0	GNR 2009-043 HZ - CMO/RMBS		12/01/2021	Paydown		519,135	519,135	531,867	519,494	0	(360)	0	(360)	0	519,135	0	0	0	17,112	06/20/2039
38374V-VT-3	GNR 2009-053 ZB - CMO/RMBS		12/01/2021	Paydown		611,382	611,382	635,583	613,505	0	(2,123)	0	(2,123)	0	611,382	0	0	0	19,565	07/16/2039
38376G-UP-3	GNR 2010-100 Z - CMBS		12/01/2021	Paydown		3,864	3,864	3,407	3,531	0	333	0	333	0	3,864	0	0	0	91	10/16/2052
38376G-VS-6	GNR 2010-123 Z - CMBS		12/01/2021	Paydown		142,442	142,442	118,930	124,103	0	18,340	0	18,340	0	142,442	0	0	0	3,640	10/16/2052
38376M-X2-8	GNR 2017-055 AZ - CMO/RMBS		05/21/2021	CITIGROUP GLOBAL MARKETS INC.		8,961,869	8,073,756	8,078,169	8,074,303	0	(257)	0	(257)	0	8,074,047	0	887,822	887,822	136,343	04/20/2047
3837H1-U9-0	GNR 994 ZB - CMO/RMBS		12/01/2021	Paydown		16,408	16,408	16,644	16,497	0	(90)	0	(90)	0	16,408	0	0	0	471	02/20/2029
38380K-AQ-8	GNR 2017-174 HZ - CMO/RMBS		12/01/2021	Paydown		12,121	12,121	11,447	11,750	0	371	0	371	0	12,121	0	0	0	359	11/20/2047
38380V-ES-6	GNR 2018-019 Z - CMO/RMBS		12/01/2021	Paydown		336,091	336,091	297,136	314,867	0	21,223	0	21,223	0	336,091	0	0	0	9,946	02/20/2048
83162C-PK-3	SBAP 2005-20 B A - ABS		09/01/2021	Paydown		67,675	67,675	71,531	70,269	0	(2,594)	0	(2,594)	0	67,675	0	0	0	2,573	03/01/2025
83162C-SD-6	SBAP 2008-20K A - ABS		11/01/2021	Paydown		246,730	246,730	246,730	246,730	0	0	0	0	0	246,730	0	0	0	13,570	11/01/2028
83162C-SE-4	SBAP 2008-20L A - ABS		12/01/2021	Paydown		324,916	324,916	324,916	324,916	0	0	0	0	0	324,916	0	0	0	13,901	12/01/2028
911759-LV-8	US DEPARTMENT OF HOUSING AND URBAN DEVEL		08/01/2021	Call @ 100.00		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	173	08/01/2031
911760-GZ-3	VENDE 1995-3 2 - CMO/RMBS		12/01/2021	Paydown		939	939	1,094	1,015	0	(76)	0	(76)	0	939	0	0	0	40	07/15/2025
912828-Q3-7	UNITED STATES TREASURY		03/31/2021	Maturity @ 100.00		2,900,000	2,900,000	2,912,244	2,900,679	0	(679)	0	(679)	0	2,900,000	0	0	0	18,125	03/31/2021
912828-U6-5	UNITED STATES TREASURY		11/30/2021	Maturity @ 100.00		3,500,000	3,500,000	3,485,930	3,497,336	0	2,664	0	2,664	0	3,500,000	0	0	0	61,250	11/30/2021
912828-U8-1	UNITED STATES TREASURY		12/31/2021	Maturity @ 100.00		1,500,000	1,500,000	1,512,017	1,502,510	0	(2,510)	0	(2,510)	0	1,500,000	0	0	0	30,000	12/31/2021
0599999. Subtotal - Bonds - U.S. Governments						20,384,487	19,496,374	19,522,401	19,492,928	0	3,737	0	3,737	0	19,496,665	0	887,822	887,822	358,487	XXX
373385-DR-1	GEORGIA ST		02/16/2021	MARKETAXESS		6,599,945	5,590,000	5,571,944	5,574,008	0	101	0	101	0	5,574,109	0	1,025,836	1,025,836	137,467	07/01/2036
68609T-A6-5	OREGON ST		05/04/2021	Citigroup Global Markets, Inc.		473,075	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(26,925)	(26,925)	9,743	08/01/2043
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						7,073,020	6,090,000	6,071,944	6,074,008	0	101	0	101	0	6,074,109	0	998,911	998,911	147,211	XXX
091096-NQ-6	BIRMINGHAM ALA WTRWKS BRD WTR REV		05/12/2021	BONY + VINNING SPARKS IBG L P		798,638	750,000	750,000	750,000	0	0	0	0	0	750,000	0	48,638	48,638	22,582	01/01/2039
115117-MP-5	BROWARD CNTY FLA WTR & SWR UTIL REV		05/12/2021	First Tennessee Bank		806,168	750,000	750,000	750,000	0	0	0	0	0	750,000	0	56,168	56,168	15,508	10/01/2037
296804-N8-6	ESSEX CNTY N J		06/11/2021	JANNEY MONTGOMERY SCOTT INC		269,723	250,000	246,875	246,950	0	40	0	40	0	246,989	0	22,733	22,733	5,917	09/01/2044
346845-AG-5	FORT BENNING FAMILY CMNTYS LLC		07/15/2021	Various		16,936	16,936	17,359	17,351	0	(415)	0	(415)	0	16,936	0	0	0	778	01/15/2051
378460-TT-6	GLENDALE CALIF UNI SCH DIST		09/01/2021	Call @ 33.52		1,675,850	5,000,000	843,900	1,601,366	0	74,634	0	74,634	0	1,676,000	0	(150)	(150)	0	09/01/2037
378460-TU-3	GLENDALE CALIF UNI SCH DIST		09/01/2021	Call @ 31.20		2,184,000	7,000,000	1,097,670	2,086,492	0	97,508	0	97,508	0	2,184,000	0	0	0	0	09/01/2038
378460-TX-7	GLENDALE CALIF UNI SCH DIST		09/01/2021	Call @ 25.26		252,570	1,000,000	127,550	241,383	0	11,187	0	11,187	0	252,570	0	0	0	0	09/01/2041
432272-FM-9	HILLSBOROUGH CALIF SCH DIST		01/11/2021	KEYBANC CAPITAL MARKETS INC		519,420	1,000,000	423,580	505,660	0	734	0	734	0	506,394	0	13,026	13,026	0	09/01/2036
432272-FN-7	HILLSBOROUGH CALIF SCH DIST		01/11/2021	Morgan Stanley		193,850	500,000	157,070	190,031	0	297	0	297	0	190,327	0	3,523	3,523	0	09/01/2042
445638-AA-3	HUNT MH BORROWER LLC FEE		10/20/2021	Various		3,962,826	3,885,664	3,900,372	3,895,805	0	(1,036)	0	(1,036)	0	3,894,769	0	68,057	68,057	116,570	12/21/2048
50207#-AA-0	LMH FEE		12/21/2021	Paydown		54,900	54,900	55,154	55,062	0	(162)	0	(162)	0	54,900	0	0	0	1,620	06/21/2048
59163P-KX-0	METRO ORE		05/12/2021	First Tennessee Bank		1,094,770	1,000,000	985,790	986,648	0	188	0	188	0	986,837	0	107,933	107,933	15,847	06/01/2039
623040-MM-1	MOUNT SAN ANTONIO CALIF CMNTY COLLEGE DI		05/04/2021	Morgan Stanley		279,045	500,000	274,990	278,051	0	2,908	0	2,908	0	280,959	0	(1,914)	(1,914)	0	08/01/2040
736688-FN-7	PORTLAND ORE CMNTY COLLEGE DIST		06/01/2021	Call @ 100.00		65,000	65,000	68,702	67,849	0	(163)	0	(163)	0	67,686	0	(2,686)	(2,686)	1,563	06/01/2027
752147-FL-7	RANCHO SANTIAGO CALIF CMNTY COLLEGE DIST		11/29/2021	RAYMOND JAMES & ASSOCIATES INC.		436,810	500,000	377,905	386,908	0	10,701	0	10,701	0	397,608	0	39,202	39,202	0	09/01/2030
867578-VB-9	SUNNYVALE CALIF SCH DIST		05/13/2021	HILLTOP SECURITIES INC		505,435	500,000	500,000	500,000	0	0	0	0	0	500,000	0	5,435	5,435	10,905	09/01/2044
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						13,115,939	22,772,500	10,576,917	12,559,554	0	196,422	0	196,422	0	12,755,976	0	359,963	359,963	191,289	XXX

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
00164T-AD-0	AMCEST 2007 A A2 - RMBS		07/15/2021	Paydown		5,071	5,071	5,596	5,300	0	(501)	0	(501)	0	5,071	0	0	0	152	01/15/2053
070102-AA-6	BASIN ELEC PWR COOP N D		04/22/2021	RAYMOND JAMES/FI		5,877,649	4,450,000	4,892,731	4,868,839	0	(3,631)	0	(3,631)	0	4,865,208	0	1,012,441	1,012,441	109,818	06/01/2041
072024-WT-5	BAY AREA TOLL AUTH CALIF TOLL BRDG REV		05/04/2021	WELLS FARGO BANK, N.A./SIG		514,375	500,000	540,370	538,433	0	(1,444)	0	(1,444)	0	536,989	0	(22,614)	(22,614)	10,607	04/01/2054
114894-ZW-1	BROWARD CNTY FLA ARPT SYS REV		06/14/2021	Citigroup Global Markets, Inc.		1,035,360	1,000,000	999,900	999,874	0	2	0	2	0	999,876	0	35,484	35,484	24,532	10/01/2043
130795-S4-0	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV		06/01/2021	Call @ 100.00		45,000	45,000	53,770	52,676	0	(107)	0	(107)	0	52,569	0	(7,569)	(7,569)	1,440	06/01/2039
130795-Z6-7	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV		05/15/2021	Call @ 100.00		5,000	5,000	6,750	6,521	0	(17)	0	(17)	0	6,504	0	(1,504)	(1,504)	4	05/15/2040
196479-6V-6	COLORADO HSG & FIN AUTH		07/01/2021	Call @ 100.00		240,000	240,000	240,000	240,000	0	0	0	0	0	240,000	0	0	0	3,816	05/01/2037
196479-C3-1	COLORADO HSG & FIN AUTH		12/01/2021	Call @ 100.00		260,386	260,386	260,386	260,386	0	0	0	0	0	260,386	0	0	0	4,096	09/01/2047
19648W-AA-5	COLORADO HSG & FIN AUTH MULTIFAMILY TAX-		12/28/2021	Various		4,227	4,217	4,217	4,217	0	0	0	0	0	4,217	0	10	10	186	07/01/2036
20775C-U7-7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		11/24/2021	Call @ 100.00		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,246	11/15/2039
29270C-L3-7	ENERGY NORTHWEST WASH ELEC REV		07/01/2021	Call @ 100.00		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	422	07/01/2024
3128MJ-ZP-8	FH G08749 - RMBS		07/19/2021	Various		1,192,556	1,134,141	1,188,456	1,176,522	0	(8,237)	0	(8,237)	0	1,168,285	0	24,271	24,271	22,556	02/01/2047
31293L-WX-8	FH C23362 - RMBS		12/01/2021	Paydown		10,102	10,102	11,238	10,811	0	(709)	0	(709)	0	10,102	0	0	0	359	03/01/2029
3130AE-CC-2	FEDERAL HOME LOAN BANKS		03/02/2021	J.P. Morgan Securities LLC		2,774,750	2,750,000	2,748,625	2,748,779	0	25	0	25	0	2,748,803	0	25,947	25,947	30,880	05/25/2035
3130AE-KX-7	FEDERAL HOME LOAN BANKS		03/23/2021	CITIGROUP GLOBAL MARKETS INC.		2,834,160	2,800,000	2,799,250	2,799,344	0	18	0	18	0	2,799,362	0	34,798	34,798	76,222	07/19/2033
3130AE-R7-7	FEDERAL HOME LOAN BANKS		03/23/2021	CITIGROUP GLOBAL MARKETS INC.		3,955,770	3,900,000	3,897,100	3,897,455	0	42	0	42	0	3,897,497	0	58,273	58,273	97,500	08/09/2033
3130AE-W3-0	FEDERAL HOME LOAN BANKS		03/05/2021	CITIGROUP GLOBAL MARKETS INC.		14,281,400	14,000,000	13,987,750	13,988,737	0	264	0	264	0	13,989,002	0	292,398	292,398	272,238	09/13/2038
3130AE-YE-4	FEDERAL HOME LOAN BANKS		07/29/2021	Various		4,324,575	4,000,000	3,996,000	3,996,390	0	85	0	85	0	3,996,474	0	328,101	328,101	118,045	09/27/2035
3130AF-4W-4	FEDERAL HOME LOAN BANKS		04/26/2021	TD SECURITIES (USA) LLC		13,071,600	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	1,071,600	1,071,600	250,100	10/24/2033
3130AF-4X-2	FEDERAL HOME LOAN BANKS		06/08/2021	TD SECURITIES (USA) LLC		3,925,368	3,600,000	3,600,000	3,600,000	0	0	0	0	0	3,600,000	0	325,368	325,368	97,750	10/19/2038
3130AF-AT-4	FEDERAL HOME LOAN BANKS		05/26/2021	STONEX FINANCIAL INC.		5,443,760	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	443,760	443,760	116,451	11/02/2033
3130AF-AU-1	FEDERAL HOME LOAN BANKS		06/08/2021	TD SECURITIES (USA) LLC		5,458,500	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	458,500	458,500	128,090	11/02/2038
3130AF-CC-9	FEDERAL HOME LOAN BANKS		05/26/2021	STONEX FINANCIAL INC.		1,638,825	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	138,825	138,825	34,815	11/09/2038
3130AF-CX-3	FEDERAL HOME LOAN BANKS		11/19/2021	Call @ 100.00		500,000	500,000	498,500	498,635	0	59	0	59	0	498,694	0	1,306	1,306	20,850	11/19/2035
3130AF-HG-5	FEDERAL HOME LOAN BANKS		12/06/2021	Call @ 100.00		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	10,250	12/06/2030
3130AF-L5-4	FEDERAL HOME LOAN BANKS		03/23/2021	BONY/TORONTO DOMINION SECURITI		4,113,600	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	113,600	113,600	40,000	12/24/2030
3130AF-LC-9	FEDERAL HOME LOAN BANKS		02/03/2021	CITIGROUP GLOBAL MARKETS INC.		8,564,800	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	564,800	564,800	37,556	12/21/2033
3130AF-M2-0	FEDERAL HOME LOAN BANKS		06/08/2021	STONEX FINANCIAL INC.		1,092,805	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	92,805	92,805	18,336	12/28/2038
3130AF-PP-6	FEDERAL HOME LOAN BANKS		03/23/2021	KEYBANC CAPITAL MARKETS INC		1,291,288	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	41,288	41,288	35,000	01/24/2039
3132Y7-GN-9	FH WE2005 - CMBS/RMBS		12/01/2021	Paydown		173,801	173,801	164,256	166,037	0	7,764	0	7,764	0	173,801	0	0	0	3,010	09/01/2033
31339W-NA-0	FHR 2439A LH - CMO/RMBS		12/01/2021	Paydown		64,527	64,527	73,148	72,543	0	(8,016)	0	(8,016)	0	64,527	0	0	0	1,910	04/15/2032
3133AB-QY-9	FH QB4971 - RMBS		05/19/2021	Various		2,540,729	2,490,389	2,573,661	2,571,864	0	(1,643)	0	(1,643)	0	2,570,221	0	(29,492)	(29,492)	11,123	11/01/2050
3133EJ-A5-8	FEDERAL FARM CREDIT BANKS FUNDING CORP		05/26/2021	STONEX FINANCIAL INC.		3,794,704	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	294,704	294,704	97,977	09/20/2038
3133EJ-C2-3	FEDERAL FARM CREDIT BANKS FUNDING CORP		06/09/2021	Various		3,854,505	3,550,000	3,548,225	3,548,431	0	30	0	30	0	3,548,460	0	306,045	306,045	81,833	09/26/2033
3133EJ-G8-6	FEDERAL FARM CREDIT BANKS FUNDING CORP		03/19/2021	BONY/TORONTO DOMINION SECURITI		12,796,500	12,500,000	12,500,000	12,500,000	0	0	0	0	0	12,500,000	0	296,500	296,500	232,604	10/18/2038
3133EJ-GG-8	FEDERAL FARM CREDIT BANKS FUNDING CORP		05/14/2021	JPM/INTL FCSTONE FINANCIAL INC		341,460	300,000	300,555	300,444	0	(15)	0	(15)	0	300,429	0	41,031	41,031	6,723	03/14/2030
3133EJ-L8-0	FEDERAL FARM CREDIT BANKS FUNDING CORP		03/23/2021	BONY/TORONTO DOMINION SECURITI		5,117,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	117,000	117,000	86,089	10/25/2033
3133EJ-VS-5	FEDERAL FARM CREDIT BANKS FUNDING CORP		06/08/2021	TD SECURITIES (USA) LLC		918,000	850,000	850,000	850,000	0	0	0	0	0	850,000	0	68,000	68,000	30,009	08/02/2038
3133EJ-XQ-7	FEDERAL FARM CREDIT BANKS FUNDING CORP		06/08/2021	TD SECURITIES (USA) LLC		1,079,800	1,000,000	999,500	999,546	0	8	0	8	0	999,554	0	80,246	80,246	32,096	08/23/2038
3133TH-K8-9	FHR 2103 PS - CMO/RMBS		12/01/2021	Paydown		44,299	44,299	49,511	47,957	0	(3,658)	0	(3,658)	0	44,299	0	0	0	1,481	12/15/2028
3133TH-TM-9	FHR 2116 ZA - CMO/RMBS		12/01/2021	Paydown		11,262	11,262	11,445	11,353	0	(91)	0	(91)	0	11,262	0	0	0	369	01/15/2029

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
3133TJ-DF-7	FHR 2122 ZE - CMO/RMBS		12/01/2021	Paydown		7,528	7,528	7,629	7,562	0	(35)	0	(35)	0	7,528	0	0	0	241	02/15/2029
3133TL-K5-6	FHR 2175 TH - CMO/RMBS		12/01/2021	Paydown		10,074	10,074	10,228	10,148	0	(74)	0	(74)	0	10,074	0	0	0	303	07/15/2029
31358D-DR-2	FEDERAL NATIONAL MORTGAGE ASSOCIATION		02/16/2021	CITIGROUP GLOBAL MARKETS INC.		5,210,880	6,000,000	3,960,641	4,366,584	0	18,959	0	18,959	0	4,385,543	0	825,337	825,337	0	05/15/2030
313637-VQ-0	FN 109623 - CMBS/RMBS		12/01/2021	Paydown		5,685	5,685	5,887	5,865	0	(180)	0	(180)	0	5,685	0	0	0	136	09/01/2048
3136A1-C8-6	FNR 2011-101 NB - CMO/RMBS		12/01/2021	Paydown		126,888	126,888	126,888	126,888	0	0	0	0	0	126,888	0	0	0	3,050	10/25/2041
3136A4-DT-3	FNR 2012-24 HZ - CMO/RMBS		04/26/2021	Paydown		75,972	75,972	75,577	75,212	0	760	0	760	0	75,972	0	0	0	996	03/25/2042
3136A7-CL-4	FNR 2012-68 ZA - CMO/RMBS		05/14/2021	SUNTRUST ROBINSON HUMPHREY INC		444,198	409,694	406,122	408,091	0	110	0	110	0	408,201	0	35,998	35,998	6,640	07/25/2042
3136AD-PF-0	FNR 2013-34 GZ - CMO/RMBS		01/25/2021	Paydown		12,712	12,712	12,449	12,676	0	35	0	35	0	12,712	0	0	0	32	04/25/2043
3136AE-N2-9	FNR 2013-52 ZA - CMO/RMBS		05/25/2021	Paydown		100,722	100,722	97,622	100,783	0	(61)	0	(61)	0	100,722	0	0	0	709	06/25/2043
3136AT-N4-2	FNR 2016-73 DZ - CMO/RMBS		12/01/2021	Paydown		1,192,327	1,192,327	1,113,270	1,149,262	0	43,066	0	43,066	0	1,192,327	0	0	0	26,957	10/25/2046
3136AW-HZ-3	FNR 2017-39 CY - CMO/RMBS		12/01/2021	Paydown		1,325,469	1,325,469	1,237,035	1,272,232	0	53,237	0	53,237	0	1,325,469	0	0	0	21,592	05/25/2047
3136AX-TC-9	FNR 2017-62 ZC - CMO/RMBS		12/01/2021	Paydown		2,717,260	2,717,260	2,634,823	2,675,300	0	41,960	0	41,960	0	2,717,260	0	0	0	67,187	08/25/2047
3136AX-YF-6	FNR 2017-61 GZ - CMO/RMBS		12/01/2021	Paydown		2,100,199	2,100,199	2,054,009	2,077,429	0	22,770	0	22,770	0	2,100,199	0	0	0	43,609	08/25/2047
3136AY-HE-6	FNR 2017-79 ZA - CMO/RMBS		04/26/2021	NOMURA SECURITIES INTL INC		23,132,583	21,988,494	20,686,229	21,156,765	0	126,935	0	126,935	0	21,283,699	0	1,848,884	1,848,884	269,824	10/25/2047
3136AY-MD-2	FNR 2017-84 ZK - CMO/RMBS		02/16/2021	PERFORMANCE TRUST CAPITAL PARTNERS		13,172,038	11,268,310	11,243,310	11,243,742	0	16	0	16	0	11,243,758	0	1,928,280	1,928,280	85,165	10/25/2057
3136B0-4H-6	FNR 2018-13 ZE - CMO/RMBS		12/01/2021	Paydown		2,009,604	2,009,604	1,780,020	1,881,188	0	128,416	0	128,416	0	2,009,604	0	0	0	51,397	03/25/2048
3136B0-VY-9	FNR 2018-8 DZ - CMO/RMBS		12/01/2021	Paydown		110,133	110,133	108,250	109,109	0	1,024	0	1,024	0	110,133	0	0	0	3,354	02/25/2048
3136B0-ZZ-2	FNR 2018-2 CZ - CMO/RMBS		04/27/2021	TRUIST SECURITIES, INC.		593,030	560,143	556,217	557,638	0	305	0	305	0	557,943	0	35,087	35,087	8,067	02/25/2048
3136B1-6A-7	FNR 2018-37 ZD - CMO/RMBS		12/01/2021	Paydown		1,843,338	1,843,338	1,830,626	1,835,093	0	8,244	0	8,244	0	1,843,338	0	0	0	34,850	06/25/2048
3136B1-HM-9	FNR 2018-15 ZG - CMO/RMBS		12/01/2021	Paydown		183,894	183,894	181,329	182,516	0	1,377	0	1,377	0	183,894	0	0	0	4,636	03/25/2048
3136B1-RY-2	FNR 2018-21 JT - CMO/RMBS		04/08/2021	Various		4,292,167	4,283,319	4,276,626	4,273,158	0	3,078	0	3,078	0	4,276,236	0	15,931	15,931	60,886	12/25/2043
3136B2-K5-0	FNR 2018-68 DZ - CMO/RMBS		12/01/2021	Paydown		3,060,815	3,060,815	2,974,827	3,012,403	0	48,411	0	48,411	0	3,060,815	0	0	0	96,402	09/25/2048
3136B2-SB-9	FNR 2018-47 GZ - CMO/RMBS		12/01/2021	Paydown		1,252,460	1,252,460	1,190,061	1,219,271	0	33,189	0	33,189	0	1,252,460	0	0	0	33,639	07/25/2048
3136B2-UE-0	FNR 2018-55 LZ - CMO/RMBS		12/01/2021	Paydown		612,406	612,406	557,234	579,174	0	33,232	0	33,232	0	612,406	0	0	0	18,289	08/25/2048
3136B2-YL-0	FNR 2018-54 LZ - CMO/RMBS		12/01/2021	Paydown		1,017,938	1,017,938	963,475	986,530	0	31,407	0	31,407	0	1,017,938	0	0	0	28,917	08/25/2048
3136B3-CF-5	FNR 2018-75 KZ - CMO/RMBS		12/01/2021	Paydown		812,769	812,769	745,703	774,274	0	38,495	0	38,495	0	812,769	0	0	0	21,060	10/25/2048
3136B3-DT-4	FNR 2018-73 BZ - CMO/RMBS		12/01/2021	Paydown		597,685	597,685	566,690	581,223	0	16,462	0	16,462	0	597,685	0	0	0	12,290	10/25/2048
3136B3-GN-4	FNR 2018-76 ZB - CMO/RMBS		12/01/2021	Paydown		964,874	964,874	872,022	900,770	0	64,105	0	64,105	0	964,874	0	0	0	30,701	10/25/2048
3136B3-LJ-7	FNR 2018-83 ZJ - CMO/RMBS		12/01/2021	Paydown		1,010,991	1,010,991	915,282	957,486	0	53,505	0	53,505	0	1,010,991	0	0	0	28,671	11/25/2048
3136B3-MV-9	FNR 2018-84 ZD - CMO/RMBS		12/01/2021	Paydown		863,094	863,094	778,877	812,987	0	50,107	0	50,107	0	863,094	0	0	0	27,431	11/25/2048
3136FC-WG-7	FNS 361 PO - CMO/RMBS		12/01/2021	Paydown		26,716	26,716	22,964	23,728	0	2,988	0	2,988	0	26,716	0	0	0	0	09/25/2035
31377U-6D-0	FN 387968 - CMBS/RMBS		12/01/2021	Paydown		4,189	4,189	4,275	4,261	0	(72)	0	(72)	0	4,189	0	0	0	152	08/01/2048
3137A0-3H-6	FHR 3680 ZA - CMO/RMBS		12/01/2021	Paydown		32,850	32,850	32,285	32,508	0	342	0	342	0	32,850	0	0	0	778	06/15/2040
3137A5-P2-4	FHR 3795 VZ - CMO/RMBS		12/01/2021	Paydown		762,478	762,478	679,106	746,130	0	16,348	0	16,348	0	762,478	0	0	0	14,084	01/15/2041
3137AR-FM-3	FHR 4066 VZ - CMO/RMBS		05/14/2021	SUNTRUST ROBINSON HUMPHREY INC		590,728	546,259	547,262	546,095	0	(101)	0	(101)	0	545,994	0	44,734	44,734	8,853	06/15/2042
3137AR-M2-9	FHR 4057 ZB - CMO/RMBS		05/14/2021	SUNTRUST ROBINSON HUMPHREY INC		555,029	518,946	514,612	517,333	0	252	0	252	0	517,586	0	37,444	37,444	8,410	06/15/2042
3137BX-N4-0	FHR 4675 EZ - CMO/RMBS		05/21/2021	CITIGROUP GLOBAL MARKETS INC.		1,270,896	1,153,394	1,129,120	1,134,759	0	962	0	962	0	1,135,721	0	135,175	135,175	19,478	04/15/2047
3137BY-6K-1	FHR 4680 GZ - CMO/RMBS		02/16/2021	Morgan Stanley & Co. LLC		6,795,807	6,042,186	6,015,453	6,021,434	0	253	0	253	0	6,021,687	0	774,119	774,119	45,666	03/15/2047
3137F3-K6-0	FHR 4768 ZH - CMO/RMBS		12/01/2021	Paydown		1,508,694	1,508,694	1,358,189	1,433,646	0	75,048	0	75,048	0	1,508,694	0	0	0	30,922	03/15/2048
3137F4-DM-1	FHR 4778 BN - CMO/RMBS		06/25/2021	Various		11,838,486	11,716,681	11,694,712	11,696,894	0	6,506	0	6,506	0	11,703,399	0	135,086	135,086	248,599	09/15/2045
3137F4-PQ-9	FHR 4776 MW - CMO/RMBS		04/06/2021	Various		4,078,338	4,000,000	3,979,844	3,987,805	0	2,827	0	2,827	0	3,990,632	0	87,705	87,705	56,282	07/15/2045
3137FB-YC-4	FHR 4734 Z - CMO/RMBS		12/01/2021	Paydown		1,859,222	1,859,222	1,726,148	1,788,767	0	70,455	0	70,455	0	1,859,222	0	0	0	44,579	12/15/2047
3137FC-PQ-1	FHR 4752 PZ - CMO/RMBS		08/03/2021	STONEX FINANCIAL INC.		4,856,253	4,464,499	4,165,003	4,238,778	0	14,867	0	14,867	0	4,253,645	0	602,608	602,608	101,926	11/15/2047
3137FG-5H-4	FHR 4796 NZ - CMO/RMBS		12/01/2021	Paydown		1,574,651	1,574,651	1,574,651	1,574,651	0	0	0	0	0	1,574,651	0	0	0	49,355	05/15/2048
3137FH-CA-9	FHR 4824 ZJ - CMO/RMBS		12/01/2021	Paydown		3,334,071	3,334,071	3,090,605	3,194,177	0	139,895	0	139,895	0	3,334,071	0	0	0	99,969	09/15/2048
3137FJ-C2-3	FHR 4833 VZ - CMO/RMBS		12/01/2021	Paydown		5,646,919	5,646,919	5,487,709	5,573,595	0	73,324	0	73,324	0	5,646,919	0	0	0	112,963	09/15/2048
3137G1-BU-0	FWLS 2017-SC02 1A2 - CMO/RMBS		12/01/2021	Paydown		364,370	364,370	341,312	347,346	0	17,024	0	17,024	0	364,370	0	0	0	10,931	05/25/2047
3137G1-BX-4	FWLS 2017-SC02 2A2 - CMO/RMBS		09/14/2021	Various		20,322,499	20,000,000	19,916,406	19,931,407	0	32,789	0	32,789	0	19,964,196	0	358,304	358,304	400,564	05/25/2047
3138BJ-TR-6	FN 606360 - RMBS		12/01/2021	Paydown		279	279	311	301	0	(21)	0	(21)	0	279	0	0	0	11	10/01/2031

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
3138L6-PW-2	FN AM5836 - CMBS/RMBS		12/01/2021	Paydown		4,732	4,732	4,786	4,885	0	(153)	0	(153)	0	4,732	0	0	0	106	04/01/2032
3138L7-JC-1	FN AM6558 - CMBS/RMBS		12/01/2021	Paydown		97,558	97,558	95,372	96,994	0	564	0	564	0	97,558	0	0	0	1,990	09/01/2034
3138L8-CM-4	FN AM7275 - CMBS/RMBS		05/14/2021	CROSS TRADE		355,127	350,000	346,240	347,968	0	121	0	121	0	348,089	0	7,038	7,038	4,900	12/01/2024
3138LC-QA-6	FN AN0448 - CMBS/RMBS		12/01/2021	Paydown		3,607	3,607	3,681	3,723	0	(116)	0	(116)	0	3,607	0	0	0	77	01/01/2046
3138LL-EC-5	FN AN7330 - CMBS/RMBS		03/25/2021	Various		12,840,098	11,500,000	11,505,391	11,636,399	0	1,937	0	1,937	0	11,638,336	0	1,201,762	1,201,762	106,856	12/01/2037
3138LL-MU-6	FN AN7570 - CMBS/RMBS		12/01/2021	Paydown		1,365	1,365	1,366	1,375	0	(11)	0	(11)	0	1,365	0	0	0	27	02/01/2033
3138LM-K6-9	FN AN8416 - CMBS/RMBS		12/01/2021	Paydown		7,726	7,726	7,726	7,750	0	(25)	0	(25)	0	7,726	0	0	0	159	02/01/2048
3138LM-RA-3	FN AN8580 - CMBS/RMBS		06/28/2021	DUNCAN WILLIAMS INC.		6,211,352	5,300,000	5,316,563	5,370,863	0	(3,534)	0	(3,534)	0	5,367,329	0	844,022	844,022	109,034	04/01/2038
3138LM-YG-2	FN AN8810 - CMBS/RMBS		05/14/2021	United States Treasury Note/Bond		348,598	300,000	305,063	306,827	0	(68)	0	(68)	0	306,759	0	41,839	41,839	5,084	05/01/2033
3138LN-RL-7	FN AN9490 - CMBS/RMBS		12/01/2021	Paydown		3,635	3,635	3,674	3,666	0	(31)	0	(31)	0	3,635	0	0	0	81	09/01/2048
3138LN-YB-1	FN AN9705 - CMBS/RMBS		12/01/2021	Paydown		7,485	7,485	7,509	7,497	0	(12)	0	(12)	0	7,485	0	0	0	247	07/01/2033
3138WG-EZ-3	FN AS6451 - RMBS		07/19/2021	Various		549,755	517,984	534,980	527,650	0	(1,055)	0	(1,055)	0	526,596	0	23,159	23,159	9,078	01/01/2046
31392I-6F-0	FNW 2001-W3 A - CMO/RMBS		12/01/2021	Paydown		14,472	14,471	14,743	14,600	0	(129)	0	(129)	0	14,471	0	0	0	420	09/25/2041
31392D-BS-0	FNR 2002-33 Z - CMO/RMBS		12/01/2021	Paydown		35,404	35,404	36,377	35,886	0	(482)	0	(482)	0	35,404	0	0	0	1,154	06/25/2032
31392T-W5-2	FHR 2478B EJ - CMO/RMBS		12/01/2021	Paydown		73,527	73,527	81,468	81,764	0	(8,237)	0	(8,237)	0	73,527	0	0	0	2,332	08/15/2032
31392U-XE-9	FHR 2500B MC - CMO/RMBS		12/01/2021	Paydown		6,232	6,232	6,905	6,962	0	(731)	0	(731)	0	6,232	0	0	0	212	09/15/2032
31392W-7B-0	FSPC T-051 1A - CMO/RMBS		12/01/2021	Paydown		20,142	20,142	20,444	20,352	0	(210)	0	(210)	0	20,142	0	0	0	698	09/25/2043
31393D-DR-9	FNR 0358C PG - CMO/RMBS		12/01/2021	Paydown		216,800	216,800	234,765	232,348	0	(15,548)	0	(15,548)	0	216,800	0	0	0	5,390	07/25/2033
31393P-FY-5	FHR 2595 TG - CMO/RMBS		12/01/2021	Paydown		101,409	101,409	113,434	104,354	0	(2,946)	0	(2,946)	0	101,409	0	0	0	2,874	04/15/2023
31393R-CX-6	FHR 2617J ZU - CMO/RMBS		12/01/2021	Paydown		161,372	161,372	181,384	180,981	0	(19,609)	0	(19,609)	0	161,372	0	0	0	4,810	05/15/2033
31393U-A6-0	FNW 2003-W19 A7 - CMO/RMBS		12/01/2021	Paydown		147,848	147,848	165,118	159,087	0	(11,239)	0	(11,239)	0	147,848	0	0	0	4,751	11/25/2043
31393W-3S-6	FHR 2650A PB - CMO/RMBS		12/01/2021	Paydown		370,855	370,855	428,521	395,828	0	(24,974)	0	(24,974)	0	370,855	0	0	0	7,179	07/15/2033
31393X-7A-9	FNGT 2004-T2 A1 - CMO/RMBS		12/01/2021	Paydown		16,657	16,657	16,782	16,750	0	(94)	0	(94)	0	16,657	0	0	0	547	11/25/2043
31393X-GH-4	FNW 2004-W2 1A - CMO/RMBS		12/01/2021	Paydown		11,953	11,953	12,042	11,998	0	(45)	0	(45)	0	11,953	0	0	0	407	02/25/2044
31394A-LV-6	FNW 2004-W10 A6 - CMO/RMBS		12/01/2021	Paydown		181,783	181,783	203,433	201,218	0	(19,435)	0	(19,435)	0	181,783	0	0	0	5,509	08/25/2034
31394C-2J-0	FNR 0523A ZC - CMO/RMBS		12/01/2021	Paydown		41,848	41,848	42,308	42,008	0	(160)	0	(160)	0	41,848	0	0	0	1,221	04/25/2035
31394C-A2-8	FNR 2005-14 MG - CMO/RMBS		12/01/2021	Paydown		178,806	178,806	195,189	190,471	0	(11,665)	0	(11,665)	0	178,806	0	0	0	4,855	03/25/2035
31394J-Y2-7	FSPC T058 1A4 - CMO/RMBS		12/01/2021	Paydown		178,824	178,824	171,224	173,918	0	4,906	0	4,906	0	178,824	0	0	0	5,565	09/25/2043
31394L-EG-3	FHR 2691 MG - CMO/RMBS		12/01/2021	Paydown		141,411	141,411	153,779	150,434	0	(9,023)	0	(9,023)	0	141,411	0	0	0	2,998	10/15/2033
31394L-J9-4	FHR 2691G ZH - CMO/RMBS		12/01/2021	Paydown		153,202	153,202	179,592	165,785	0	(12,583)	0	(12,583)	0	153,202	0	0	0	4,402	10/15/2033
31394N-ZK-7	FHR 2737B YE - CMO/RMBS		12/01/2021	Paydown		94,595	94,595	103,022	101,313	0	(6,717)	0	(6,717)	0	94,595	0	0	0	2,775	01/15/2034
31394P-DZ-3	FHR 2738 QG - CMO/RMBS		12/01/2021	Paydown		212,731	212,731	231,309	230,810	0	(18,079)	0	(18,079)	0	212,731	0	0	0	5,094	01/15/2034
31394R-HL-6	FHR 2750 ZN - CMO/RMBS		12/01/2021	Paydown		112,281	112,281	133,232	123,960	0	(11,678)	0	(11,678)	0	112,281	0	0	0	2,780	02/15/2034
31394R-LX-5	FHR 2752 GZ - CMO/RMBS		12/01/2021	Paydown		183,275	183,275	221,789	197,006	0	(13,730)	0	(13,730)	0	183,275	0	0	0	4,704	02/15/2034
31394V-YH-7	FNR 2006-4 ME - CMO/RMBS		12/01/2021	Paydown		182,594	182,594	218,310	198,265	0	(15,671)	0	(15,671)	0	182,594	0	0	0	6,643	02/25/2036
31395B-XZ-1	FNR 2006-25 B - CMO/RMBS		12/01/2021	Paydown		274,965	274,965	306,678	284,945	0	(9,980)	0	(9,980)	0	274,965	0	0	0	7,857	04/25/2026
31395C-QX-2	FHR 2825 PZ - CMO/RMBS		12/01/2021	Paydown		124,274	124,274	125,533	124,569	0	(296)	0	(296)	0	124,274	0	0	0	3,527	07/15/2034
31395C-XH-9	FHR 2827 PG - CMO/RMBS		12/01/2021	Paydown		116,245	116,245	137,331	125,516	0	(9,271)	0	(9,271)	0	116,245	0	0	0	3,561	07/15/2034
31395E-6F-9	FHR 2847 PG - CMO/RMBS		12/01/2021	Paydown		85,533	85,533	99,713	95,445	0	(9,912)	0	(9,912)	0	85,533	0	0	0	2,459	08/15/2034
31395F-2F-0	FHR 2835 NZ - CMO/RMBS		12/01/2021	Paydown		66,238	66,238	66,908	66,372	0	(134)	0	(134)	0	66,238	0	0	0	2,296	08/15/2034
31395H-WC-0	FHR 2893 PE - CMO/RMBS		12/01/2021	Paydown		126,406	126,406	138,380	136,827	0	(10,422)	0	(10,422)	0	126,406	0	0	0	3,343	11/15/2034
31395R-G9-3	FHR 2966A NE - CMO/RMBS		12/01/2021	Paydown		220,168	220,168	239,281	239,593	0	(19,425)	0	(19,425)	0	220,168	0	0	0	5,900	04/15/2035
31395U-KP-5	FHR 2978 JG - CMO/RMBS		12/01/2021	Paydown		64,964	64,964	64,048	64,429	0	535	0	535	0	64,964	0	0	0	2,287	05/15/2035
31396G-K4-2	FHR 3104 QE - CMO/RMBS		12/01/2021	Paydown		138,551	138,551	151,014	149,311	0	(10,760)	0	(10,760)	0	138,551	0	0	0	3,502	01/15/2036
31396H-MW-6	FHR 3110 HE - CMO/RMBS		12/01/2021	Paydown		47,253	47,253	54,829	51,939	0	(4,686)	0	(4,686)	0	47,253	0	0	0	1,332	02/15/2036
31396J-ND-3	FHR 3131 ME - CMO/RMBS		12/01/2021	Paydown		135,093	135,093	149,941	145,539	0	(10,446)	0	(10,446)	0	135,093	0	0	0	4,311	03/15/2036
31396W-G9-1	FNR 2007-65B GZ - CMO/RMBS		12/01/2021	Paydown		123,508	123,508	109,562	118,069	0	5,438	0	5,438	0	123,508	0	0	0	3,213	07/25/2037
31397B-CM-1	FHR 3212 PE - CMO/RMBS		12/01/2021	Paydown		156,037	156,037	172,169	174,241	0	(18,204)	0	(18,204)	0	156,037	0	0	0	4,286	09/15/2036
31397C-WG-0	FHR 3239 ZE - CMO/RMBS		12/01/2021	Paydown		44,926	44,926	45,280	45,131	0	(205)	0	(205)	0	44,926	0	0	0	1,359	11/15/2036
31397E-VT-9	FHRR R010 ZA - CMO/RMBS		12/01/2021	Paydown		74,033	74,033	74,748	74,261	0	(228)	0	(228)	0	74,033	0	0	0	2,149	02/15/2037
31397N-WX-9	FNR 2009-30 Z - CMO/RMBS		12/01/2021	Paydown		63,801	63,801	63,709	63,627	0	174	0	174	0	63,801	0	0	0	2,875	05/25/2039
31397S-G9-9	FNR 2011-46 Z - CMO/RMBS		12/01/2021	Paydown		1,225,380	1,225,380	1,116,599	1,206,497	0	18,883	0	18,883	0	1,225,380	0	0	0	27,088	05/25/2041
31398F-5A-5	FNR 2009-99 HZ - CMO/RMBS		12/01/2021	Paydown		12,511	12,511	12,266	12,318	0	194	0	194	0	12,511	0	0	0	383	12/25/2039
31398F-VY-4	FNR 2009-95 PZ - CMO/RMBS		12/01/2021	Paydown		129,042	129,042	133,448	129,469	0	(427)	0	(427)	0	129,042	0	0	0	5,516	11/25/2039
31398F-YE-5	FNR 2009-93 VZ - CMO/RMBS		12/01/2021	Paydown		49,074	49,074	45,283	46,917	0	2,157	0	2,157	0	49,074	0	0	0	1,095	11/25/2039
31398G-BZ-1	FNR 2009-102 EZ - CMO/RMBS		12/01/2021	Paydown		9,478	9,478	9,286	9,312	0	166	0	166	0	9,478	0	0	0	283	12/25/2039
31398G-MM-8	FNR 2009-115 HZ - CMO/RMBS		12/01/2021	Paydown		12,371	12,371	12,117	12,166	0	206	0	206	0	12,371	0	0	0	355	01/25/2040

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
31398G-TW-9	FNR 2009-109 LZ - CMO/RMBS		12/01/2021	Paydown		72,404	72,404	69,385	70,269	0	2,135	0	2,135	0	72,404	0	0	0	1,817	01/25/2040
31398G-U7-2	FNR 2010-4 GZ - CMO/RMBS		12/01/2021	Paydown		13,200	13,200	12,913	13,004	0	196	0	196	0	13,200	0	0	0	404	02/25/2040
31398G-Y4-5	FNR 2010-10 BZ - CMO/RMBS		12/01/2021	Paydown		54,166	54,166	52,983	53,534	0	632	0	632	0	54,166	0	0	0	1,396	02/25/2040
31398L-YL-6	FHR 3623 CZ - CMO/RMBS		12/01/2021	Paydown		54,661	54,661	53,308	54,068	0	594	0	594	0	54,661	0	0	0	1,374	01/15/2040
31398L-ZZ-4	FHR 3621 HZ - CMO/RMBS		12/01/2021	Paydown		112,618	112,618	110,981	111,725	0	893	0	893	0	112,618	0	0	0	2,985	01/15/2040
31398M-YC-4	FNR 2010-19 Z - CMO/RMBS		12/01/2021	Paydown		45,002	45,002	44,306	44,597	0	405	0	405	0	45,002	0	0	0	1,159	03/25/2040
31398M-ZX-7	FNR 2010-23 LZ - CMO/RMBS		12/01/2021	Paydown		59,065	59,065	58,305	58,671	0	394	0	394	0	59,065	0	0	0	1,491	03/25/2040
31402C-V5-8	FN 725236 - RMBS		12/01/2021	Paydown		634	634	683	674	0	(39)	0	(39)	0	634	0	0	0	15	03/01/2034
3140FX-EC-2	FN BF0130 - RMBS		12/01/2021	Paydown		36,130	36,130	35,938	35,962	0	168	0	168	0	36,130	0	0	0	699	08/01/2056
3140HR-N2-5	FN BL0408 - CMBS/RMBS		12/01/2021	Paydown		15,579	15,579	15,745	15,712	0	(133)	0	(133)	0	15,579	0	0	0	355	11/01/2038
3140HR-N5-8	FN BL0411 - CMBS/RMBS		02/03/2021	BMO Capital Markets Corp.		7,835,547	6,500,000	6,526,406	6,514,384	0	(25)	0	(25)	0	6,514,359	0	1,321,188	1,321,188	45,653	11/01/2030
3140HR-PV-9	FN BL0435 - CMBS/RMBS		12/01/2021	Paydown		61,700	61,700	62,047	62,008	0	(308)	0	(308)	0	61,700	0	0	0	1,423	06/01/2044
3140HR-WX-7	FN BL0661 - CMBS/RMBS		12/01/2021	Paydown		156,553	156,553	156,920	156,694	0	(141)	0	(141)	0	156,553	0	0	0	3,441	11/01/2033
3140HR-YH-0	FN BL0711 - CMBS/RMBS		12/01/2021	Paydown		15,181	15,181	15,564	15,508	0	(327)	0	(327)	0	15,181	0	0	0	362	11/01/2038
3140HS-CK-5	FN BL0973 - CMBS/RMBS		12/01/2021	Paydown		16,017	16,017	16,157	16,123	0	(106)	0	(106)	0	16,017	0	0	0	377	12/01/2033
3140HS-DV-0	FN BL1015 - CMBS/RMBS		02/16/2021	CROSS TRADE		5,151,270	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	651,270	651,270	39,550	12/01/2028
3140HS-KL-4	FN BL1198 - CMBS/RMBS		06/25/2021	Paydown		900,000	900,000	905,063	903,399	0	(3,399)	0	(3,399)	0	900,000	0	0	0	55,338	01/01/2034
3140HS-U4-1	FN BL1502 - CMBS/RMBS		12/01/2021	Paydown		99,701	99,701	101,508	101,391	0	(1,689)	0	(1,689)	0	99,701	0	0	0	2,220	02/01/2049
3140HS-VM-0	FN BL1519 - CMBS/RMBS		05/21/2021	BMO Capital Markets Corp.		2,962,305	2,500,000	2,551,563	2,543,719	0	(1,571)	0	(1,571)	0	2,542,148	0	420,157	420,157	47,300	02/01/2034
3140HT-FB-0	FN BL1961 - CMBS/RMBS		04/26/2021	BMO Capital Markets Corp.		2,329,141	2,000,000	2,021,250	2,017,523	0	(787)	0	(787)	0	2,016,736	0	312,405	312,405	29,966	04/01/2034
3140HT-FY-0	FN BL1982 - CMBS/RMBS		04/26/2021	BMO Capital Markets Corp.		3,515,865	3,030,000	3,031,894	3,029,135	0	(633)	0	(633)	0	3,028,502	0	487,363	487,363	45,022	05/01/2034
3140HT-HJ-1	FN BL2032 - CMBS/RMBS		04/26/2021	BMO Capital Markets Corp.		1,170,820	1,000,000	1,010,625	1,008,769	0	(395)	0	(395)	0	1,008,374	0	162,446	162,446	15,210	04/01/2034
3140HU-B9-6	FN BL2763 - CMBS/RMBS		12/01/2021	Paydown		16,624	16,624	17,050	17,016	0	(392)	0	(392)	0	16,624	0	0	0	365	06/01/2049
3140HV-C9-3	FN BL3695 - CMBS/RMBS		12/01/2021	Paydown		8,231	8,231	8,319	8,310	0	(78)	0	(78)	0	8,231	0	0	0	157	08/01/2049
3140KL-JF-0	FN BQ1161 - RMBS		07/02/2021	Various		457,218	442,755	466,899	465,625	0	(1,800)	0	(1,800)	0	463,825	0	(6,607)	(6,607)	6,355	08/01/2050
3140Q9-DP-5	FN CA1909 - RMBS		12/01/2021	Paydown		9,992,062	9,992,062	10,252,012	10,261,323	0	(269,261)	0	(269,261)	0	9,992,062	0	0	0	224,884	06/01/2048
3140X8-KJ-5	FN FM4796 - RMBS		07/19/2021	Various		1,426,668	1,396,753	1,455,897	1,455,541	0	(4,737)	0	(4,737)	0	1,450,804	0	(24,136)	(24,136)	16,032	11/01/2050
31410C-VS-8	FN 885425 - RMBS		12/01/2021	Paydown		17	17	19	19	0	(2)	0	(2)	0	17	0	0	0	1	06/01/2036
31411A-2E-4	FN 902673 - RMBS		12/01/2021	Paydown		6,050	6,050	6,002	5,946	0	104	0	104	0	6,050	0	0	0	190	12/01/2036
31411D-A3-3	FN 904626 - RMBS		12/01/2021	Paydown		22,103	22,103	22,854	22,554	0	(451)	0	(451)	0	22,103	0	0	0	265	12/01/2036
31411G-UY-6	FN 907899 - RMBS		12/01/2021	Paydown		19,124	19,124	19,622	19,442	0	(318)	0	(318)	0	19,124	0	0	0	163	01/01/2037
31418C-3J-1	FN MA3500 - RMBS		12/01/2021	Paydown		1,668,471	1,668,471	1,659,608	1,659,017	0	9,454	0	9,454	0	1,668,471	0	0	0	28,724	10/01/2048
31418C-TP-9	FN MA3257 - RMBS		12/01/2021	Paydown		45,529	45,529	46,397	46,023	0	(494)	0	(494)	0	45,529	0	0	0	668	01/01/2048
31418D-SH-6	FN MA4119 - RMBS		07/19/2021	Various		1,143,959	1,135,233	1,171,774	1,170,354	0	(1,368)	0	(1,368)	0	1,168,985	0	(25,026)	(25,026)	8,925	09/01/2050
31419H-QD-7	FN AE6751 - RMBS		12/01/2021	Paydown		52,503	52,503	56,530	56,663	0	(4,160)	0	(4,160)	0	52,503	0	0	0	1,353	10/01/2040
35563C-AA-6	FMMHR 2015-R1 1A - CMBS		12/25/2021	Paydown		214,968	214,968	232,787	233,141	0	(18,173)	0	(18,173)	0	214,968	0	0	0	5,705	11/26/2055
35563C-AD-0	FMMHR 2015-R1 1B - CMBS		12/25/2021	Paydown		281,660	281,660	316,908	313,986	0	(32,325)	0	(32,325)	0	281,660	0	0	0	7,475	11/26/2055
35563C-AJ-7	FMMHR 2015-R1 2A - CMBS		12/25/2021	Paydown		134,621	134,621	143,479	143,001	0	(8,380)	0	(8,380)	0	134,621	0	0	0	3,201	10/25/2052
35563C-AM-0	FMMHR 2015-R1 2B - CMBS		12/25/2021	Paydown		39,163	39,163	42,121	41,854	0	(2,692)	0	(2,692)	0	39,163	0	0	0	931	10/25/2052
35563C-AS-7	FMMHR 2015-R1 3A - CMBS		12/25/2021	Paydown		14,467	14,467	16,385	16,355	0	(1,888)	0	(1,888)	0	14,467	0	0	0	358	11/25/2052
35563C-AV-0	FMMHR 2015-R1 3B - CMBS		12/25/2021	Paydown		91,622	91,622	99,479	98,961	0	(7,339)	0	(7,339)	0	91,622	0	0	0	2,267	11/25/2052
35563C-AY-4	FMMHR 2015-R1 3C - CMBS		12/25/2021	Paydown		9,644	9,644	9,644	9,644	0	0	0	0	0	9,644	0	0	0	305	11/25/2052
35563P-AQ-2	SCRT 2017-1 HB - CMO/RMBS		04/05/2021	CITIGROUP GLOBAL MARKETS INC.		18,941,918	17,850,000	16,470,463	16,818,760	0	20,579	0	20,579	0	16,839,339	0	2,102,579	2,102,579	187,425	01/25/2056
35563P-BG-3	SCRT 2017-2 HB - CMO/RMBS		03/25/2021	PERFORMANCE TRUST CAPITAL PARTNERS		18,152,813	17,000,000	15,651,424	15,989,738	0	14,398	0	14,398	0	16,004,136	0	2,148,676	2,148,676	168,583	08/25/2056
35563P-BU-2	SCRT 2017-3 MB - CMO/RMBS		03/25/2021	CITIGROUP GLOBAL MARKETS INC.		17,030,000	16,000,000	14,929,512	15,087,616	0	12,762	0	12,762	0	15,100,378	0	1,929,622	1,929,622	158,667	07/25/2056
35563P-BZ-1	SCRT 2017-3 HB - CMO/RMBS		06/25/2021	CITIGROUP GLOBAL MARKETS INC.		4,603,281	4,250,000	4,027,928	4,112,856	0	4,321	0	4,321	0	4,117,178	0	486,104	486,104	80,189	07/25/2056
35563P-DT-3	SCRT 2018-1 HT - CMO/RMBS		12/01/2021	Paydown		38,893	37,666	35,730	36,503	0	1,163	0	1,163	0	37,666	0	1,226	1,226	499	05/25/2057
35563P-DY-2	SCRT 2018-1 MT - CMO/RMBS		12/01/2021	Paydown		44,089	42,848	41,047	41,502	0	1,346	0	1,346	0	42,848	0	1,241	1,241	564	05/25/2057
35563P-HG-7	SCRT 2018-4 MB - CMO/RMBS		08/01/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/25/2058

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
362848-UR-2	GAINESVILLE FLA UTILS SYS REV IAM COML P		05/24/2021	KEYBANC CAPITAL MARKETS INC		559,210	500,000	568,195	566,225	0	(634)	0	(634)	0	565,591	0	(6,381)	(6,381)	12,648	10/01/2047
37353P-DZ-9	GEORGIA ST HSG & FIN AUTH REV		05/20/2021	JANNEY MONTGOMERY SCOTT		1,059,900	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	59,900	59,900	14,176	12/01/2039
412493-AG-3	HARFORD CNTY MD ECONOMIC DEV REV		12/15/2021	Call @ 100.00		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	4,180	12/15/2039
42219U-BQ-4	HEALTH CARE AUTH FOR BAPTIST HEALTH ALA		09/21/2021	Various		9,367,400	7,000,000	7,401,100	7,382,501	0	(6,478)	0	(6,478)	0	7,376,023	0	1,991,377	1,991,377	334,736	11/15/2043
44372B-CP-6	HUDSON CNTY N J IMPT AUTH FAC LEASE REV		12/01/2021	Call @ 100.00		75,000	75,000	78,134	76,226	0	(198)	0	(198)	0	76,028	0	(1,028)	(1,028)	5,539	12/01/2025
45201Y-3P-0	ILLINOIS HSG DEV AUTH REV		07/01/2021	Call @ 100.00		380,000	380,000	380,000	380,000	0	0	0	0	0	380,000	0	0	0	5,859	10/01/2039
544652-6F-2	LOS ANGELES CALIF WASTEWTR SYS REV		04/08/2021	JP MORGAN SECURITIES LLC		2,786,300	2,000,000	2,726,288	2,635,044	0	(6,371)	0	(6,371)	0	2,628,673	0	157,627	157,627	42,306	06/01/2040
54628C-MW-9	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &		05/05/2021	SUNTRUST ROBINSON HUMPHREY INC		469,750	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(30,250)	(30,250)	9,306	02/01/2043
56052F-FK-6	MAINE ST HSG AUTH MTG PUR		05/12/2021	CIBC OPPENHEIMER		1,059,120	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	59,120	59,120	16,354	11/15/2031
57419R-5L-5	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		12/24/2021	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	34,296	09/01/2039
57419R-5M-3	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		03/01/2021	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	19,250	09/01/2042
57419R-7X-7	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		11/24/2021	Call @ 100.00		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	20,536	09/01/2042
57419R-D7-7	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		08/25/2021	Call @ 100.00		275,000	275,000	275,000	275,000	0	0	0	0	0	275,000	0	0	0	4,043	03/01/2039
57419R-L7-8	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		08/25/2021	Call @ 100.00		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	5,031	09/01/2037
57586N-3A-7	MASSACHUSETTS ST HSG FIN AGY		03/01/2021	Call @ 100.00		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	6	12/01/2033
57586N-MV-0	MASSACHUSETTS ST HSG FIN AGY		03/01/2021	Call @ 100.00		10,000	10,000	10,038	10,009	0	(1)	0	(1)	0	10,008	0	(8)	(8)	10	06/01/2043
57586N-YV-7	MASSACHUSETTS ST HSG FIN AGY		04/01/2021	Call @ 100.00		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	46	12/01/2053
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED		05/13/2021	HILLTOP SECURITIES INC		526,445	500,000	500,000	500,000	0	0	0	0	0	500,000	0	26,445	26,445	9,996	10/15/2040
59334P-JT-5	MIAMI-DADE CNTY FLA TRAN SYS SALES SURTA		05/04/2021	MERRILL LYNCH,PIERCE,FENNER & SMITH		475,710	500,000	495,000	495,046	0	59	0	59	0	495,106	0	(19,396)	(19,396)	8,775	07/01/2042
594615-HY-5	MICHIGAN ST BLDG AUTH REV		05/04/2021	NATIONAL FINANCIAL SERVICES CO		489,300	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(10,700)	(10,700)	7,551	10/15/2040
594654-EX-9	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		12/01/2021	Call @ 100.00		350,000	350,000	353,997	353,365	0	(260)	0	(260)	0	353,104	0	(3,104)	(3,104)	9,482	12/01/2044
594712-PP-0	MICHIGAN ST UNIV REVS		06/16/2021	KEYBANC CAPITAL MARKETS INC		1,912,430	1,490,000	1,828,970	1,735,515	0	(10,425)	0	(10,425)	0	1,725,090	0	187,340	187,340	77,415	02/15/2050
59524E-AB-8	MIDATL 2005 2 - RMBS		08/01/2021	Paydown		4,885	4,885	6,091	6,086	0	(1,201)	0	(1,201)	0	4,885	0	0	0	186	08/01/2050
59524E-AC-6	MIDATL 2005 3 - RMBS		08/01/2021	Paydown		37,518	37,518	36,515	35,952	0	1,566	0	1,566	0	37,518	0	0	0	1,460	08/01/2050
60416S-PZ-7	MINNESOTA ST HSG FIN AGY		12/01/2021	Call @ 100.00		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	4,153	07/01/2037
60637B-VC-1	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		12/01/2021	Call @ 100.00		245,000	245,000	245,000	245,000	0	0	0	0	0	245,000	0	0	0	4,916	11/01/2044
60637B-VD-9	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		12/01/2021	Call @ 100.00		95,000	95,000	95,865	95,745	0	(52)	0	(52)	0	95,693	0	(693)	(693)	2,004	11/01/2049
61212L-RB-7	MONTANA ST BRD REGENTS HIGHER ED REV		05/24/2021	DAVIDSON (D.A.) & CO. INC.		500,510	500,000	500,000	500,000	0	0	0	0	0	500,000	0	510	510	8,555	11/15/2049
641279-MS-0	NEVADA HSG DIV SINGLE FAMILY MTG REV		10/01/2021	Call @ 100.00		175,000	175,000	175,000	175,000	0	0	0	0	0	175,000	0	0	0	4,232	10/01/2044
641279-MU-5	NEVADA HSG DIV SINGLE FAMILY MTG REV		10/01/2021	Call @ 100.00		170,000	170,000	170,000	170,000	0	0	0	0	0	170,000	0	0	0	4,202	10/01/2049
641279-NV-2	NEVADA HSG DIV SINGLE FAMILY MTG REV		10/01/2021	Call @ 100.00		1,115,000	1,115,000	1,115,000	1,115,000	0	0	0	0	0	1,115,000	0	0	0	25,015	10/01/2049
647201-GZ-9	NEW MEXICO MTG FIN AUTH		10/01/2021	Call @ 100.00		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	837	07/01/2039
647201-HA-3	NEW MEXICO MTG FIN AUTH		10/01/2021	Call @ 100.00		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,649	07/01/2044
647201-HB-1	NEW MEXICO MTG FIN AUTH		10/01/2021	Call @ 100.00		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	2,635	07/01/2049
64972E-HJ-1	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		05/20/2021	CITIGROUP GLOBAL MARKETS INC.		2,102,180	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	102,180	102,180	33,833	11/01/2039
64989K-GQ-3	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML		11/15/2021	Call @ 100.00		10,000	10,000	13,250	13,232	0	(126)	0	(126)	0	13,106	0	(3,106)	(3,106)	591	11/15/2037
658909-VA-1	NORTH DAKOTA ST HSG FIN AGY		11/03/2021	Call @ 100.00		310,000	310,000	310,000	310,000	0	0	0	0	0	310,000	0	0	0	9,085	07/01/2042
660043-AG-5	NORTH HUDSON SEW AUTH N J GROSS REV LEAS		10/14/2021	Call @ 121.18		3,986,724	3,290,000	3,477,563	3,454,300	0	(8,726)	0	(8,726)	0	3,445,575	0	541,150	541,150	112,209	06/01/2032
677560-ZT-7	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		12/01/2021	Call @ 100.00		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	2,861	09/01/2039
677560-ZU-4	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		12/01/2021	Call @ 100.00		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	4,942	09/01/2044
678535-3G-8	OKLAHOMA CITY OKLA ARPT TRUST		02/24/2021	JP MORGAN SECURITIES INC.		4,601,400	4,000,000	4,492,680	4,270,419	0	(15,791)	0	(15,791)	0	4,254,628	0	346,772	346,772	178,360	07/01/2043
67886M-RY-7	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R		12/01/2021	Call @ 100.00		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	1,655	09/01/2039
679200-XR-4	OKLAHOMA ST WTR RES BRD ST LN PROGRAM RE		05/13/2021	HILLTOP SECURITIES INC		491,460	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(8,540)	(8,540)	7,612	10/01/2040
684906-HL-7	ORANGE CNTY FLA HSG FIN AUTH MULTIFAMILY		12/27/2021	Call @ 100.00		26,021	26,021	26,021	26,021	0	0	0	0	0	26,021	0	0	0	543	01/01/2035
686053-HD-4	OREGON SCH BRDS ASSN		06/30/2021	Call @ 100.00		113,144	113,144	105,224	108,953	0	221	0	221	0	109,174	0	3,970	3,970	3,178	06/30/2028
73358W-RQ-9	PORT AUTH N Y & N J		05/12/2021	KEYBANC CAPITAL MARKETS INC		563,810	500,000	553,390	528,672	0	(2,767)	0	(2,767)	0	525,905	0	37,905	37,905	20,871	08/01/2046

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
797398-EJ-9	SAN DIEGO CNTY CALIF PENSION OBLIG		08/15/2021	Call @ 100.00		70,000	70,000	67,515	68,897	0	104	0	104	0	69,000	0	1,000	1,000	4,220	08/15/2026
79742G-AF-8	SAN DIEGO CNTY CALIF REGL ARPT AUTH SPL		09/14/2021	RAYMOND JAMES/FI		24,003,695	21,465,000	23,461,245	22,729,564	0	(205,698)	0	(205,698)	0	22,523,867	0	1,479,828	1,479,828	1,323,878	07/01/2043
83712E-GZ-1	SOUTH CAROLINA ST HSG FIN & DEV AUTH MUL		09/03/2021	Call @ 101.00		25,250	25,000	25,000	25,000	0	0	0	0	0	25,000	0	250	250	592	03/01/2038
875518-EL-2	TANGIPAHOA PARISH LA HOSP SVC DIST NO 1		10/21/2021	Call @ 100.00		880,000	880,000	897,589	879,335	0	11	0	11	0	879,346	0	654	654	77,440	02/01/2042
882117-5V-2	TEXAS A & M UNIV PERM UNIV FD		02/16/2021	PIPER SANDLER & CO.		8,339,625	7,500,000	7,501,710	7,499,779	0	(79)	0	(79)	0	7,499,700	0	839,925	839,925	173,088	07/01/2047
88213A-NZ-4	TEXAS A & M UNIV REVS		05/12/2021	HILLTOP SECURITIES INC		1,714,425	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	214,425	214,425	30,408	05/15/2039
882750-PH-9	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE		12/01/2021	Call @ 100.00		340,000	340,000	340,000	340,000	0	0	0	0	0	340,000	0	0	0	11,583	07/01/2039
882750-PJ-5	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE		12/01/2021	Call @ 100.00		345,000	345,000	345,000	345,000	0	0	0	0	0	345,000	0	0	0	11,894	07/01/2044
882750-PL-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE		12/01/2021	Call @ 100.00		515,000	515,000	515,000	515,000	0	0	0	0	0	515,000	0	0	0	18,084	01/01/2050
88275L-AA-4	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		11/26/2021	Various		450	450	485	483	0	(1)	0	(1)	0	481	0	(32)	(32)	13	08/01/2036
882854-2R-2	TEXAS WTR DEV BRD REV		05/12/2021	MERRILL LYNCH,PIERCE,FENNER & SMITH		510,610	500,000	500,000	500,000	0	0	0	0	0	500,000	0	10,610	10,610	9,202	10/15/2049
89546R-RM-8	TRI-CNTY MET TRANSN DIST ORE REV		05/05/2021	KEYBANC CAPITAL MARKETS INC		522,230	500,000	500,000	500,000	0	0	0	0	0	500,000	0	22,230	22,230	10,339	09/01/2040
914072-5W-9	UNIVERSITY ARK UNIV REV		05/24/2021	KEYBANC CAPITAL MARKETS INC		530,865	500,000	502,970	502,653	0	(105)	0	(105)	0	502,548	0	28,317	28,317	12,705	09/01/2040
917567-EX-3	UTAH TRAN AUTH SALES TAX REV		05/24/2021	First Tennessee Bank		522,320	500,000	500,000	500,000	0	0	0	0	0	500,000	0	22,320	22,320	7,699	12/15/2042
928075-JL-5	VIRGINIA PORT AUTH COMWLTH PORT FD REV		05/05/2021	US Bank		478,855	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(21,145)	(21,145)	9,286	07/01/2040
97689Q-KT-2	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		03/01/2021	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	26,250	09/01/2035
3199999. Subtotal - Bonds - U.S. Special Revenues						451,678,424	422,433,104	418,428,773	420,066,903	0	424,839	0	424,839	0	420,492,014	0	31,186,410	31,186,410	8,798,641	XXX
000000-00-0	Flat Rock Opportunity Fund 6.90% Revolvi		01/12/2021	Not Available		1,041,667	1,041,667	1,041,667	1,041,667	0	0	0	0	0	1,041,667	0	0	0	0	09/18/2024
000000-00-0	Flat Rock Opportunity Fund 6.90% Senior		10/01/2021	Unknown		1,927,084	1,927,084	1,878,907	1,881,923	0	8,100	0	8,100	0	1,890,023	0	37,061	37,061	99,071	09/18/2024
00037U-AA-8	AASET 2018-3 A - ABS	D	12/15/2021	Paydown		3,411,366	3,411,365	3,411,365	3,411,365	0	0	0	0	0	3,411,365	0	0	0	114,210	12/15/2038
00038R-AA-4	AASET 2019-2 A - ABS		12/16/2021	Paydown		22,140	22,140	20,109	20,199	0	1,941	0	1,941	0	22,140	0	0	0	298	10/16/2039
00038R-AB-2	AASET 2019-2 B - ABS		03/16/2021	Paydown		249,954	249,954	249,951	251,578	0	(1,625)	0	(1,625)	0	249,954	0	0	0	1,915	10/16/2039
00083Y-AA-3	ACC GROUP HSG LLC		07/15/2021	Paydown		12,863	12,863	15,549	15,318	0	(2,456)	0	(2,456)	0	12,863	0	0	0	412	07/15/2054
00085C-AA-9	ABPCI V A1 - CDO	C	06/14/2021	Paydown		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	9,388	04/21/2031
00100V-AG-5	ACIS 2014-4 C - CDO		06/24/2021	Paydown		250,000	250,000	237,625	240,289	0	9,711	0	9,711	0	250,000	0	0	0	4,472	05/01/2026
0010EP-AN-8	AEP TEXAS INC		02/04/2021	CROSS TRADE		278,515	250,000	247,553	248,735	0	27	0	27	0	248,762	0	29,753	29,753	3,449	10/01/2025
00119M-AG-4	AGL 3 C - CDO	C	01/06/2021	Merril Lynch Pierce Fenner Smith		1,825,000	1,825,000	1,752,000	1,754,896	0	137	0	137	0	1,755,033	0	69,967	69,967	10,285	01/18/2033
00119M-AJ-8	AGL 3 D - CDO	C	01/07/2021	Merril Lynch Pierce Fenner Smith		1,200,360	1,200,000	1,141,554	1,143,398	0	135	0	135	0	1,143,533	0	56,827	56,827	10,375	01/18/2033
00130H-CC-7	AES CORP		03/12/2021	RBC CAPITAL MARKETS, LLC		6,422,520	6,000,000	5,975,820	5,977,466	0	444	0	444	0	5,977,910	0	444,610	444,610	190,258	07/15/2030
001406-AA-5	DCAL 2015 A1 - ABS	D	01/14/2021	Various		666,586	897,389	696,058	696,058	0	5,996	0	5,996	0	702,054	0	(35,468)	(35,468)	3,570	02/15/2040
00140Q-AA-1	AIGIM 2018-1 E - CDO	C	05/10/2021	Paydown		1,700,000	1,700,000	1,672,375	1,665,351	0	34,649	0	34,649	0	1,700,000	0	0	0	63,604	01/20/2032
00177T-AE-3	AMMC 20 C - CDO	C	01/15/2021	DEUTSCHE BANK ALEX BROWN		1,125,000	1,125,000	1,099,688	1,101,351	0	221	0	221	0	1,101,572	0	23,428	23,428	7,463	04/17/2029
00206R-DE-9	AT&T INC		05/24/2021	GOLDMAN SACHS & CO		11,089,552	8,445,000	9,276,757	9,227,933	0	(9,243)	0	(9,243)	0	9,218,689	0	1,870,862	1,870,862	373,891	03/15/2040
00206R-JC-7	AT&T INC		04/06/2021	RBC CAPITAL MARKETS, LLC		11,042,350	8,500,000	10,499,115	10,376,085	0	(21,536)	0	(21,536)	0	10,354,549	0	687,801	687,801	219,465	11/15/2036
00206R-JE-3	AT&T INC		04/19/2021	KEYBANC CAPITAL MARKETS INC		11,276,100	9,000,000	10,457,280	10,392,881	0	(12,828)	0	(12,828)	0	10,380,053	0	896,047	896,047	419,375	07/15/2040
00206R-JG-8	AT&T INC		04/12/2021	Morgan Stanley		3,474,570	3,000,000	3,215,940	3,207,309	0	(1,460)	0	(1,460)	0	3,205,849	0	268,721	268,721	80,177	10/15/2041
00221@-AA-9	CTL - ARKANSAS STATE UNIVERSITY		12/20/2021	Paydown		34,456	34,456	34,800	34,775	0	(320)	0	(320)	0	34,456	0	0	0	878	08/20/2043
00255U-AA-3	AASET 2020-1 A - ABS		12/15/2021	Paydown		90,018	90,019	88,359	82,253	0	267	0	267	0	90,019	0	0	0	2,266	01/17/2040
00287Y-AQ-2	ABBVIE INC		05/03/2021	US Bank		1,094,110	1,000,000	998,250	999,185	0	59	0	59	0	999,244	0	94,866	94,866	17,100	05/14/2025
00289L-AA-3	ATLANTICA TRANSMISION SUR SA	C	10/31/2021	Paydown		77,216	77,216	85,555	84,955	0	(7,739)	0	(7,739)	0	77,216	0	0	0	4,096	04/30/2043
004375-AQ-4	ACCR 2003-2 A3 - RMBS		09/27/2021	Paydown		73,993	73,993	60,571	60,571	0	13,422	0	13,422	0	73,993	0	0	0	427	10/25/2033
00442E-AF-2	ACE 2006-NC3 A2B - RMBS		12/27/2021	Paydown		31,833	31,833	7,737	7,739	0	24,094	0	24,094	0	31,833	0	0	0	186	12/25/2036
006346-AS-9	ADMSO 181 A - ABS		12/15/2021	Paydown		242,033	242,033	242,025	242,183	0	(150)	0	(150)	0	242,033	0	0	0	6,466	11/16/2048
00791A-AA-8	AECORN LLC - ABS		06/19/2021	Redemption @ 100.00		32,330	32,330	32,330	32,330	0	0	0	0	0	32,330	0	0	0	138	12/19/2065
00802#-AA-4	AEROSTAR HOLDINGS LLC		09/22/2021	Paydown		189,704	189,704	160,595	163,341	0	26,363	0	26,363	0	189,704	0	0	0	8,234	03/22/2035
00900C-AE-4	AIMCO 2017-A C - CDO		04/20/2021	Paydown		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	8,103	07/20/2029
00900P-AG-0	AIMCO 2018-B C - CDO		04/28/2021	Various		3,875,000	3,875,000	3,875,000	3,875,000	0	0	0	0	0	3,875,000	0	0	0	51,117	01/15/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
00901A-AE-7	AIMCO 10 C - CDO	C	08/20/2021	Paydown		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	10,974	07/22/2032
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED		12/10/2021	Paydown		138,589	138,572	138,572	138,572	0	0	0	0	0	138,572	0	17	17	3,462	11/10/2039
00909D-AA-1	AIR CANADA PASS THROUGH TRUST 2020-2A -		10/01/2021	Paydown		251,406	251,406	251,406	251,406	0	0	0	0	0	251,406	0	0	0	10,192	10/01/2030
00910G-A*-4	CTL - AMZN S BERNARDINO A-1		12/10/2021	Paydown		392,563	405,068	407,167	391,831	0	(2,099)	0	(2,099)	0	405,068	0	(12,505)	(12,505)	6,885	03/10/2041
009349-AX-9	ALS 2016-1 AR - ABS	D	12/15/2021	Paydown		971,210	981,737	976,676	978,687	0	3,049	0	3,049	0	981,737	0	(10,527)	(10,527)	24,129	05/15/2034
010392-EE-4	ALABAMA POWER CO		05/24/2021	US Bank		3,813,510	3,000,000	3,720,671	3,495,700	0	(12,745)	0	(12,745)	0	3,482,955	0	330,555	330,555	117,133	03/15/2033
013822-AE-1	ALCOA NEDERLAND HOLDING BV	C	04/19/2021	CROSS TRADE		2,602,500	2,400,000	2,400,000	2,400,000	0	0	0	0	0	2,400,000	0	202,500	202,500	46,200	12/15/2027
01750F-AE-6	ALLEG 10 C - CDO		04/20/2021	Paydown		3,250,000	3,250,000	3,259,750	3,208,524	0	41,476	0	41,476	0	3,250,000	0	0	0	48,818	04/20/2032
01877K-AD-5	ALLIANCE PIPELINE LP		12/10/2021	Various		35,054	31,676	31,801	31,787	0	(21)	0	(21)	0	31,766	0	(90)	(90)	4,735	12/31/2025
020002-AS-0	ALLSTATE CORP		04/26/2021	BAIRD, ROBERT W., & COMPANY IN		4,776,625	3,500,000	4,194,918	4,089,110	0	(9,893)	0	(9,893)	0	4,079,217	0	697,408	697,408	91,190	05/09/2035
02149C-AD-3	CWALT 2006-41CB 1A4 - CMO/RMBS		12/01/2021	Paydown		342,385	349,363	289,483	289,483	0	59,881	0	59,881	0	349,363	0	(6,978)	(6,978)	11,312	01/25/2037
023761-AA-7	AMERICAN AIRLINES 2017-1 CLASS AA PASS T		08/15/2021	Paydown		2,375	2,375	2,423	0	0	(48)	0	(48)	0	2,375	0	0	0	43	08/15/2030
023765-AA-8	AMERICAN AIRLINES 2016-2 PASS THROUGH TR		04/06/2021	Various		1,221,839	1,214,250	1,141,395	1,143,688	0	1,847	0	1,847	0	1,145,535	0	76,304	76,304	12,304	12/15/2029
023767-AA-4	AMERICAN AIRLINES 2011-1 PASS THROUGH TR		01/31/2021	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/31/2022
02376U-AA-3	AMERICAN AIRLINES 2016-1 PASS THROUGH TR		07/15/2021	Paydown		2,375	2,375	2,393	0	0	(18)	0	(18)	0	2,375	0	0	0	42	07/15/2029
02376X-AA-7	AMERICAN AIRLINES PASS THROUGH TRUST SER		10/01/2021	Paydown		37,777	37,777	37,777	37,777	0	0	0	0	0	37,777	0	0	0	1,233	04/01/2024
023771-R9-1	AMERICAN AIRLINES INC PASS THROUGH CERTI		10/15/2021	Paydown		75,039	75,039	75,039	75,039	0	0	0	0	0	75,039	0	0	0	1,684	04/15/2030
02378A-AA-5	AMERICAN AIRLINES 2017-1 PASS THROUGH TR		08/15/2021	Paydown		71,250	71,250	71,250	71,250	0	0	0	0	0	71,250	0	0	0	2,138	08/15/2030
03328W-AN-8	ANCHC 9R CR - CDO		08/24/2021	Various		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	132,961	07/15/2032
035229-CG-6	ANHEUSER-BUSCH COMPANIES LLC		04/06/2021	KEYBANC CAPITAL MARKETS INC		3,546,990	2,700,000	3,256,789	3,176,458	0	(9,988)	0	(9,988)	0	3,166,470	0	380,520	380,520	134,130	01/15/2031
035240-AE-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC		12/13/2021	Various		25,670,829	18,850,000	22,907,142	22,454,305	0	(140,519)	0	(140,519)	0	22,313,786	0	3,357,042	3,357,042	1,289,961	08/15/2033
03761U-AG-1	APOLLO INVESTMENT CORP		12/28/2021	Various		1,293,000	1,244,000	1,202,015	1,203,071	0	7,369	0	7,369	0	1,210,440	0	82,560	82,560	75,464	03/03/2025
03766#-AA-2	AASET 2014-1 AR - ABS		12/15/2021	Paydown		203,904	203,904	203,904	203,904	0	0	0	0	0	203,904	0	0	0	3,297	01/15/2043
03789X-AD-0	DIN 2019-1 A21 - RMBS		09/05/2021	Paydown		7,500	7,500	7,298	7,308	0	192	0	192	0	7,500	0	0	0	157	06/07/2049
03789X-AE-8	DIN 2019-1 A22 - RMBS		09/05/2021	Paydown		92,250	92,250	92,209	91,450	0	40	0	40	0	92,250	0	0	0	2,178	06/07/2049
039483-AM-4	ARCHER-DANIELS-MIDLAND CO		05/27/2021	Various		1,654,368	1,250,000	1,623,998	1,499,415	0	(13,564)	0	(13,564)	0	1,485,851	0	168,517	168,517	63,333	03/15/2027
040104-PB-1	ARSI 2005-W3 A2D - RMBS		12/27/2021	Paydown		53,277	53,277	48,616	53,006	0	272	0	272	0	53,277	0	0	0	254	11/25/2035
04015K-AB-6	ARES FINANCE CO II LLC		03/22/2021	Citi Bank		253,938	250,000	254,268	254,072	0	(86)	0	(86)	0	253,986	0	(48)	(48)	2,257	06/15/2030
04016K-AA-7	ARES XLI E - CDO	C	03/24/2021	Redemption @ 100.00		5,260,000	5,260,000	5,047,608	4,983,255	0	5,522	0	5,522	0	4,988,776	0	271,224	271,224	169,226	01/16/2029
04017J-AJ-0	ARES XLIX D - CDO	C	04/07/2021	BANK OF NEW YORK		986,800	1,000,000	1,001,500	975,667	0	732	0	732	0	976,399	0	10,401	10,401	15,110	07/22/2030
040555-CT-9	ARIZONA PUBLIC SERVICE CO		05/10/2021	Morgan Stanley		1,163,150	1,000,000	998,660	998,850	0	9	0	9	0	998,860	0	164,290	164,290	21,388	11/15/2045
04248N-AA-1	ARMYHW 2005 1A - RMBS		12/15/2021	Paydown		21,220	21,220	22,747	22,685	0	(1,466)	0	(1,466)	0	21,220	0	0	0	883	06/15/2050
04250C-AB-8	ARMY HAWAII FMLY HSING TRST III-A		06/14/2021	Call @ 100.00		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	0	06/15/2050
04250G-AB-9	ARMYHW 153B 3B - RMBS		12/14/2021	Call @ 100.00		35,000	35,000	35,821	35,779	0	(19)	0	(19)	0	35,760	0	(760)	(760)	722	06/15/2050
04301Y-AA-1	ARTEMIS 2018-1 CN - ABS		12/17/2021	Paydown		15,138	17,631	15,775	17,631	0	1,856	1,856	0	0	17,631	0	(2,494)	(2,494)	143	12/17/2068
04365X-AA-6	ASCOT GROUP LTD	C	09/14/2021	Various		7,230,997	6,855,000	6,855,000	6,855,000	0	0	0	0	0	6,855,000	0	375,997	375,997	223,359	12/15/2030
04541G-MN-9	ABSHE 2004-HE8 M1 - RMBS		06/17/2021	Various		497,870	504,784	378,588	439,506	0	16,300	0	16,300	0	455,806	0	42,064	42,064	2,800	12/25/2034
04542B-MT-6	ABFC 2005-AQ1 A5 - RMBS		12/01/2021	Paydown		478,591	478,591	489,395	483,034	0	(4,443)	0	(4,443)	0	478,591	0	0	0	18,045	03/25/2035
04546K-AA-6	AASET 2018-2 A - ABS		12/16/2021	Paydown		3,288,792	3,288,792	3,289,592	3,280,346	0	8,446	0	8,446	0	3,288,792	0	0	0	78,207	11/18/2038
04650U-AA-6	AT FDG NT ISSUER LLC - ABS		12/23/2021	Paydown		581,661	581,661	581,913	581,838	0	(177)	0	(177)	0	581,661	0	0	0	19,197	09/23/2027
048677-AC-2	ATLANTIC MARINE CORPS CMNTYS LLC		12/01/2021	Paydown		4,944	4,944	5,513	5,463	0	(519)	0	(519)	0	4,944	0	0	0	202	12/01/2050
048677-AD-0	ATLANTIC MARINE CORPS CMNTYS LLC		12/01/2021	Paydown		26,776	26,786	26,605	26,610	0	175	0	175	0	26,786	0	(9)	(9)	1,117	12/01/2050
048677-AE-8	ATLANTIC MARINE CORPS CMNTYS LLC		12/01/2021	Paydown		11,449	11,449	9,954	10,143	0	1,306	0	1,306	0	11,449	0	0	0	482	12/01/2051
04964K-AS-0	ATRM IX CR - CDO	D	02/22/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	6,474	05/28/2030
04965F-AL-5	ATRM 15 D - CDO	C	04/07/2021	Various		3,785,040	3,800,000	3,762,809	3,765,396	0	760	0	760	0	3,766,156	0	18,884	18,884	50,782	01/23/2031
04965T-AA-9	ATRM XIII E - CDO	C	10/15/2021	Stifel, Nicolaus & Co., Inc.		568,891	575,000	575,719	561,461	0	(32)	0	(32)	0	561,429	0	7,462	7,462	35,850	11/21/2030
04966H-AG-1	ATRM XIII C - CDO	C	02/23/2021	Morgan Stanley		2,048,401	2,050,000	1,988,500	1,990,909	0	1,375	0	1,375	0	1,992,284	0	56,117	56,117	14,316	11/21/2030
05178T-AA-9	AURMIL 2011A I1 - RMBS		01/15/2021	Paydown		16,852	16,852	16,852	16,852	0	0	0	0	0	16,852	0	0	0	490	07/15/2034
05178T-AA-9	AURMIL 2011A I1 - RMBS		07/15/2021	Paydown		20,810	20,810	20,810	20,810	0	0	0	0	0	20,810	0	0	0	1,211	07/15/2034
05359A-AJ-2	AVMT 2018-AVM D - CMBS		02/10/2021	CREDIT SUISSE SECURITIES (USA)		9,856,250	10,000,000	9,802,950	9,508,648	0	(13,458)	0	(13,458)	0	9,495,190	0	361,060	361,060	81,104	07/09/2040
05400E-AB-0	AVOLON AEROSPACE FDG 10 LTD - ABS	C	04/01/2021	Redemption @ 100.00		2,287,963	2,287,963	2,287,963	2,287,963	0	0	0	0	0	2,287,963	0	0	0	28,981	03/31/2022
05463H-AB-7	AXIS SPECIALTY FINANCE LLC		02/04/2021	CROSS TRADE		464,182	415,000	412,356	412,712	0	25	0	25	0	412,737	0	51,444	51,444	9,216	07/15/2029
05492E-AG-8	BDS 2019-FL3 C - CDO		04/06/2021	Various		2,250,000	2,250,000	2,202,891	2,218,511	0	9,534	0	9,534	0	2,228,045	0	21,955	21,955	17,126	12/17/2035
05492G-AJ-7	BBCMS 19CLP C - CMBS		06/15/2021	Paydown		3,421,176	3,421,176	3,388,093	3,319,350	0	101,825	0	101,825	0	3,421,176	0	0	0	19,562	12/15/2031

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
054920-AG-1	BDS 2020-FL5 C - CDO	C	06/15/2021	NORTHERN TRUST COMPANY-TRUST		200,000	200,000	190,875	191,863	0	852	0	852	0	192,715	0	7,285	7,285	2,230	02/18/2037
05526D-BT-1	BAT CAPITAL CORP		09/15/2021	CITIGROUP GLOBAL MARKETS INC.		2,095,831	2,090,000	2,096,082	2,096,025	0	(154)	0	(154)	0	2,095,871	0	(40)	(40)	76,306	09/25/2040
05545M-AA-0	SIGNATURE AVIATION US HOLDINGS INC		06/07/2021	Call @ 102.69		256,719	250,000	250,000	250,000	0	0	0	0	0	250,000	0	6,719	6,719	8,063	05/01/2026
05580N-AA-4	BRAD 2014-1 A - ABS		04/15/2021	Paydown		358,681	358,681	358,681	358,681	0	0	0	0	0	358,681	0	0	0	1,574	03/12/2026
05587T-AG-1	BSPRT 2019-FL5 C - CDO		04/07/2021	WELLS FARGO SECURITIES		1,486,875	1,500,000	1,451,250	1,456,824	0	3,393	0	3,393	0	1,460,217	0	26,658	26,658	10,188	05/15/2029
05604F-AC-9	BWAY 2013-1515 A2 - CMBS		05/12/2021	CITIGROUP GLOBAL MARKETS INC.		2,043,242	1,900,000	1,947,487	1,916,282	0	(1,474)	0	(1,474)	0	1,914,808	0	128,434	128,434	29,717	03/10/2033
056054-AJ-8	BX 19XL F - CMBS		10/15/2021	Paydown		1,390,169	1,390,169	1,348,899	1,354,314	0	35,856	0	35,856	0	1,390,169	0	0	0	18,505	10/15/2036
056059-AN-8	BX 18IND E - CMBS		12/15/2021	Paydown		9,779,055	9,779,055	9,777,972	9,765,865	0	13,189	0	13,189	0	9,779,055	0	0	0	166,375	11/15/2035
05607M-AA-5	HEATHROW FUNDING LTD	C	01/27/2021	RBC CAPITAL MARKETS, LLC		3,260,416	3,200,000	3,394,976	3,216,121	0	(2,280)	0	(2,280)	0	3,213,842	0	46,574	46,574	84,067	07/15/2023
05683H-AG-0	BCC 2017-2 CR - CDO		07/23/2021	Paydown		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	12,075	07/25/2030
05683V-AL-8	BCC 191 C - CDO	C	04/19/2021	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	75,089	04/18/2032
05684B-A*-8	BAIN CAPITAL SPECIALTY FINANCE, INC.		07/28/2021	Not Available		15,932,708	15,000,000	14,854,650	14,879,060	0	26,100	0	26,100	0	14,905,159	0	1,027,549	1,027,549	637,500	06/10/2023
05946X-S6-1	BAFC 2005-7 3A1 - CMO/RMBS		12/01/2021	Paydown		408,741	408,741	429,074	427,484	0	(18,743)	0	(18,743)	0	408,741	0	0	0	15,688	11/25/2035
05946X-XQ-1	BAFC 2005-E 4A1 - CMO/RMBS		08/20/2021	Paydown		3,213	3,213	3,152	3,208	0	6	0	6	0	3,213	0	0	0	44	03/20/2035
05946X-Z3-0	BAFC 2005-8 3A3 - CMO/RMBS		12/01/2021	Paydown		15,150	15,150	15,742	14,892	0	258	0	258	0	15,150	0	0	0	478	01/25/2036
05949T-AX-7	BAFC 2006-1 123 - CMO/RMBS		12/01/2021	Paydown		97,160	97,160	91,634	91,403	0	5,756	0	5,756	0	97,160	0	0	0	2,424	01/25/2036
05952H-CD-9	BOAMS 2007-1 217 - CMO/RMBS		12/01/2021	Paydown		39,497	41,635	38,453	33,947	0	7,688	0	7,688	0	41,635	0	(2,138)	(2,138)	1,589	01/25/2037
06054M-AJ-2	BACM 2016-UBS10 B - CMBS		04/06/2021	GOLDMAN, SACHS & CO.		1,328,076	1,250,000	1,287,411	1,270,955	0	(1,046)	0	(1,046)	0	1,269,908	0	58,168	58,168	16,713	07/16/2049
064058-AH-3	BANK OF NEW YORK MELLON CORP		12/01/2021	Reclassification		1,000,000	0	1,000,000	0	0	0	0	0	0	1,000,000	0	0	0	0	
06760M-AA-6	BMM 171 RSS - CDO		12/07/2021	Various		25,680,870	24,698,543	24,461,536	24,533,875	0	37,793	0	37,793	0	24,571,668	0	1,109,202	1,109,202	131,016	01/15/2030
06761N-AB-1	BMM 181 SUB - CDO	C	01/01/2021			0	0	0	(5,751)	0	5,751	0	5,751	0	0	0	0	0	0	01/15/2031
070101-D*-8	BASIN ELECTRIC POWER COOPERATIVE I		12/17/2021	Redemption @ 100.00		1,224,444	1,224,444	1,518,834	1,500,935	0	(8,429)	0	(8,429)	0	1,492,506	0	(268,062)	(268,062)	100,404	12/17/2038
07132E-AQ-8	BATLN 9R DR - CDO	C	03/03/2021	Merril Lynch Pierce Fenner Smith		2,447,060	2,450,000	2,372,004	2,374,775	0	1,464	0	1,464	0	2,376,239	0	70,821	70,821	33,474	07/15/2031
07132K-AE-1	BATLN X DR - CDO		03/10/2021	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	128,732	01/24/2029
07133M-AE-6	BATLN XVI D - CDO	C	03/18/2021	JP MORGAN SECURITIES INC.		382,030	377,500	368,359	368,586	0	171	0	171	0	368,757	0	13,273	13,273	7,349	12/19/2032
07133N-AA-2	BATLN XVI E - CDO	C	12/20/2021	Paydown		1,250,000	1,250,000	1,217,565	1,214,197	0	35,803	0	35,803	0	1,250,000	0	0	0	116,596	12/20/2032
072732-AC-4	BAYER CORP		06/24/2021	GOLDMAN SACHS & CO		7,545,060	6,000,000	6,913,428	6,728,013	0	(42,828)	0	(42,828)	0	6,685,185	0	859,875	859,875	346,908	02/15/2028
07359B-AA-5	BEACN 211 A - RMBS		12/20/2021	Paydown		16,667	16,667	16,659	0	0	7	0	7	0	16,667	0	0	0	48	10/22/2046
08161H-AK-6	BMARK 2018-B4 C - CMBS		04/27/2021	CITIGROUP GLOBAL MARKETS INC.		3,062,391	2,800,000	2,836,820	2,825,396	0	(730)	0	(730)	0	2,824,666	0	237,725	237,725	52,799	07/17/2051
08162Q-AQ-2	BMARK 20IG3 C - CMBS		11/04/2021	GOLDMAN SACHS & CO.		1,564,438	1,600,000	1,392,080	1,398,528	0	13,108	0	13,108	0	1,411,637	0	152,801	152,801	49,924	09/17/2048
08182B-AG-3	BSP XVII C - CDO		08/12/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	22,113	07/15/2032
084423-60-7	W R BERKLEY CORP		06/01/2021	Call @ 25.00		1,046,875	1,046,875	1,025,305	1,015,973	0	(627)	0	(627)	0	1,015,346	0	31,529	31,529	30,098	06/01/2056
09609N-AJ-4	BLUEM 24 D - CDO		05/11/2021	Paydown		975,000	975,000	968,078	968,269	0	6,731	0	6,731	0	975,000	0	0	0	22,085	04/21/2031
09626U-AQ-1	BLUEM 2013-1 BR - CDO	C	11/29/2021	Paydown		1,000,000	1,000,000	999,309	971,865	0	28,135	0	28,135	0	1,000,000	0	0	0	31,783	01/22/2029
09629E-AJ-0	BLUEM II C - CDO	C	04/07/2021	471		2,444,225	2,500,000	2,501,250	2,437,066	0	2,141	0	2,141	0	2,439,207	0	5,018	5,018	38,249	10/21/2030
09629L-AJ-4	BLUEM 23 D - CDO	C	02/02/2021	CITIGROUP GLOBAL MARKETS INC.		990,000	1,000,000	963,150	962,079	0	(700)	0	(700)	0	961,379	0	28,621	28,621	9,271	10/20/2031
096630-AE-8	BOARDWALK PIPELINES LP		09/24/2021	SUMRIDGE PARTNERS LLC		3,517,380	3,000,000	3,167,628	3,123,190	0	(15,687)	0	(15,687)	0	3,107,503	0	409,877	409,877	146,767	06/01/2026
103557-AA-2	BOYNE USA INC		05/15/2021	Call @ 103.62		203,105	196,000	196,000	196,000	0	0	0	0	0	196,000	0	7,105	7,105	7,658	05/01/2025
10922N-AF-0	BRIGHTHOUSE FINANCIAL INC		11/23/2021	TENDER/PURCHASE OFFER		239,300	208,000	165,547	166,606	0	577	0	577	0	167,183	0	72,117	72,117	9,070	06/22/2047
11044M-AA-4	BRITISH AIRWAYS PASS THROUGH CERTIFICATE		11/15/2021	Paydown		3,636,335	3,636,335	3,653,111	3,385,200	0	(16,776)	0	(16,776)	0	3,636,335	0	0	0	47,131	11/15/2032
11271L-AA-0	BROOKFIELD FINANCE INC	C	04/06/2021	Morgan Stanley & Co. LLC		562,885	500,000	495,180	497,146	0	126	0	126	0	497,272	0	65,613	65,613	7,438	06/02/2026
114259-AQ-7	BROOKLYN UNION GAS CO		05/11/2021	US Bank		4,703,858	4,250,000	4,250,000	4,250,000	0	0	0	0	0	4,250,000	0	453,858	453,858	120,059	03/15/2048
115637-AT-7	BROWN-FORMAN CORP		06/14/2021	US BANCORP INVESTMENTS INC.		2,616,053	2,250,000	2,224,238	2,226,875	0	422	0	422	0	2,227,297	0	388,755	388,755	60,000	04/15/2038
12328M-AN-1	BLX 2005-A A - ABS		12/27/2021	Paydown		26,464	26,464	17,903	21,328	0	5,136	0	5,136	0	26,464	0	0	0	61	09/25/2038
12464Y-AA-7	CBASS 2007-CB5 A1 - RMBS		12/27/2021	Paydown		17,388	17,388	10,484	10,770	0	6,618	0	6,618	0	17,388	0	0	0	16	04/25/2037
12479M-AH-1	CBCI 2016-1 A - ABS		10/15/2021	Paydown		111,585	111,585	111,585	111,585	0	0	0	0	0	111,585	0	0	0	1,969	07/15/2046
12479R-AB-3	CAUTO 2014-1 A - ABS		08/16/2021	Paydown		461,821	461,821	461,543	461,786	0	35	0	35	0	461,821	0	0	0	11,254	10/17/2044
12479R-AD-9	CAUTO 2017-1 A1 - ABS		12/15/2021	Various		243,335	242,779	242,701	242,757	0	10	0	10	0	242,766	0	569	569	4,755	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
12479R-AE-7	CAUTO 2017-1 A2 - ABS		12/15/2021	Paydown		14,927	14,930	14,928	14,929	0	1	0	1	0	14,930	0	(3)	(3)	385	04/15/2047
12479R-AF-4	CAUTO 2017-1 A3 - ABS		12/15/2021	Various		4,401,639	4,297,181	4,297,181	4,297,181	0	0	0	0	0	4,297,181	0	104,458	104,458	96,595	04/15/2047
12482N-AJ-0	CBAM 1910 C - CDO	C	04/20/2021	Redemption @ 100.00		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	67,594	04/20/2032
12502Y-AP-8	CCRIN 2012 C - ABS	C	12/10/2021	Paydown		161,429	161,429	161,429	161,429	0	0	0	0	0	161,429	0	0	0	4,153	07/11/2022
12505#-AA-9	CCHM PROPERTY HOLDINGS LP		12/31/2021	Paydown		392,368	633,296	691,262	649,138	0	(15,842)	0	(15,842)	0	633,296	0	(240,927)	(240,927)	7,410	09/30/2031
12510H-AF-7	CAUTO 2020-1 A6 - ABS		12/15/2021	Paydown		5,322	5,323	5,319	5,321	0	2	0	2	0	5,323	0	0	0	103	02/15/2050
12515H-BB-0	CD 2017-CD5 AS - CMBS		04/06/2021	WELLS FARGO SECURITIES LLC		1,089,063	1,000,000	1,029,953	1,019,444	0	(1,258)	0	(1,258)	0	1,018,186	0	70,876	70,876	12,996	08/17/2050
125282-AL-7	CGDBB 2017-BIOC D - CMBS		01/20/2021	J.P. MORGAN SECURITIES INC.		4,319,526	4,310,098	3,663,583	4,029,942	0	29,133	0	29,133	0	4,059,076	0	260,451	260,451	7,975	07/15/2032
12528H-AA-8	CFIP 2017-1 E - CDO		09/16/2021	Redemption @ 100.00		3,100,000	3,100,000	3,096,125	3,011,116	0	1,386	0	1,386	0	3,012,502	0	87,498	87,498	182,329	01/18/2030
12530M-AA-3	SORT 2020-1 A1 - ABS		12/15/2021	Various		2,007,749	1,976,508	1,976,235	1,976,237	0	39	0	39	0	1,976,275	0	31,474	31,474	14,323	07/15/2060
12530M-AE-5	SORT 2021-1 A1 - ABS		12/15/2021	Paydown		35,495	35,495	35,488	0	0	7	0	7	0	35,495	0	0	0	324	03/15/2061
12543P-AC-7	CWHL 2006-21 A3 - CMO/RMBS		12/01/2021	Paydown		396,343	395,887	308,515	308,515	0	87,372	0	87,372	0	395,887	0	456	456	12,137	02/25/2037
12544D-AX-7	CWHL 2007-14 A22 - CMO/RMBS		12/01/2021	Paydown		310,332	315,586	245,104	250,386	0	70,483	5,282	65,200	0	315,586	0	(5,254)	(5,254)	9,313	09/25/2037
12550G-AG-8	CIFC 185 C - CDO	C	04/07/2021	Various		2,845,475	2,850,000	2,805,375	2,807,683	0	230	0	230	0	2,807,912	0	37,563	37,563	42,608	01/15/2032
12550N-AJ-7	CIFC 155R DR - CDO	D	01/15/2021	J.P. MORGAN SECURITIES INC.		3,368,063	3,450,000	3,450,000	3,450,000	0	0	0	0	0	3,450,000	0	(81,938)	(81,938)	47,511	10/25/2027
12550Y-AG-9	CIFC 2017-II C - CDO		06/10/2021	Paydown		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	9,957	04/20/2030
12553D-AE-7	CIFC 191 C - CDO	C	04/21/2021	Paydown		3,150,000	3,150,000	3,150,000	3,150,000	0	0	0	0	0	3,150,000	0	0	0	46,519	04/20/2032
12553X-AD-5	CIM 2018-INV1 A4 - CMO/RMBS		12/01/2021	Various		6,411,764	6,358,119	6,319,904	6,325,565	0	17,861	0	17,861	0	6,343,426	0	68,339	68,339	110,159	08/25/2048
12554X-AG-7	CIFC 195 C - CDO	C	01/07/2021	DEUTSCHE BANK SECURITIES INC.		704,270	700,000	634,375	637,077	0	172	0	172	0	637,249	0	67,021	67,021	6,908	10/15/2032
12555X-AJ-0	CIFC 2019-VI D - CDO	C	05/19/2021	RBC CAPITAL MARKETS		1,387,733	1,375,000	1,370,483	1,367,446	0	2,094	0	2,094	0	1,369,541	0	18,192	18,192	34,561	01/18/2033
12563L-AL-1	CLIF 191 A - RMBS		06/18/2021	Various		354,894	354,447	354,444	354,691	0	(23)	0	(23)	0	354,668	0	227	227	6,131	05/18/2044
12567A-AG-2	CMALT 2007-A3 1A7 - CMO/RMBS		12/01/2021	Paydown		509,536	574,865	550,764	552,327	0	22,538	0	22,538	0	574,865	0	(65,329)	(65,329)	17,334	03/25/2037
12574Q-20-2	INVESTCORP CREDIT MANAGEMENT BDC INC		04/23/2021	Various		637,858	637,750	587,491	586,879	0	5,741	0	5,741	0	592,620	0	45,238	45,238	21,953	07/01/2023
12592T-AL-9	COMM 2015-3BP D - CMBS		04/20/2021	BOFA SECURITIES INC.		4,550,168	4,350,000	4,076,766	4,173,534	0	12,187	0	12,187	0	4,185,721	0	364,447	364,447	55,566	02/12/2035
12625F-AU-0	COMM 2013-CCRE7 B - CMBS		06/14/2021	GOLDMAN, SACHS & CO.		1,257,119	1,207,000	1,225,034	1,211,074	0	(820)	0	(820)	0	1,210,254	0	46,865	46,865	23,500	03/12/2046
12627H-AK-6	CSAB 2006-2 A6A - RMBS		12/01/2021	Paydown		444,506	444,506	228,206	261,414	0	214,192	31,101	183,091	0	444,506	0	0	0	6,908	09/25/2036
12635X-AA-3	CSCN 1 A - CDO		12/21/2021	Various		1,139,157	1,030,043	961,367	948,509	0	49,233	0	49,233	0	997,742	0	32,301	32,301	123,593	04/01/2056
12635X-AB-1	CSCN 1 B - CDO		12/21/2021	Various		774,390	591,513	591,513	591,513	0	0	0	0	0	591,513	0	0	0	192,235	04/01/2056
12637B-AE-8	CSMC 2007-1 A2A - CMO/RMBS		12/01/2021	Paydown		452,712	452,712	175,925	209,153	0	276,787	33,228	243,559	0	452,712	0	0	0	4,824	02/25/2037
12654P-AA-6	CSMC 2018-RPL9 A1 - CMO/RMBS		12/01/2021	Paydown		337,322	337,322	337,796	338,249	0	(927)	0	(927)	0	337,322	0	0	0	6,814	09/25/2057
126650-BS-8	CVSPAS 2009-B CFT - ABS		12/10/2021	Paydown		292,871	292,871	342,776	332,965	0	(40,094)	0	(40,094)	0	292,871	0	0	0	12,045	01/10/2032
126650-CM-0	CVS HEALTH CORP		04/08/2021	US Bank		1,202,660	1,000,000	1,196,410	1,160,302	0	(2,419)	0	(2,419)	0	1,157,883	0	44,777	44,777	35,073	07/20/2035
126650-CX-6	CVS HEALTH CORP		06/07/2021	CROSS TRADE		240,767	210,000	207,047	207,763	0	116	0	116	0	207,880	0	32,888	32,888	6,396	03/25/2028
126673-3F-7	CWL 2005-BC3 M4 - RMBS		12/27/2021	Paydown		152,896	152,896	153,746	0	0	(851)	0	(851)	0	152,896	0	0	0	1,509	04/25/2035
126673-QR-6	CWHEL 2004-S A - RMBS		12/15/2021	Paydown		66,651	66,651	40,491	58,024	0	8,627	0	8,627	0	66,651	0	0	0	118	02/15/2030
126673-QY-1	CWL 2004-13 MF1 - RMBS		12/01/2021	Paydown		3,311,376	3,311,376	3,331,504	3,311,222	0	154	0	154	0	3,311,376	0	0	0	114,486	04/25/2035
126673-Y8-9	CWL 2005-7 AF5 - RMBS		12/01/2021	Paydown		2,472,698	2,472,698	2,454,192	2,476,412	0	(3,714)	0	(3,714)	0	2,472,698	0	0	0	65,113	10/25/2035
126673-ZU-9	CWL 2005-3 AF6 - RMBS		12/01/2021	Paydown		15,316	15,316	15,325	15,324	0	(8)	0	(8)	0	15,316	0	0	0	263	07/25/2035
12667G-JJ-3	CWALT 2005-11CB 2A6 - CMO/RMBS		12/01/2021	Paydown		631,372	618,455	620,012	569,671	0	48,784	0	48,784	0	618,455	0	12,918	12,918	14,140	06/25/2025
126685-AD-8	CWHEL 2005-C 2A - RMBS		12/15/2021	Paydown		19,617	19,617	15,526	17,695	0	1,922	0	1,922	0	19,617	0	0	0	33	07/15/2035
126685-AF-3	CWHEL 2005-D 2A - RMBS		12/15/2021	Paydown		13,233	13,233	10,586	11,837	0	1,395	0	1,395	0	13,233	0	0	0	23	11/15/2035
12668A-2M-6	CWALT 2005-70CB A3 - CMO/RMBS		12/01/2021	Paydown		578,290	579,582	500,643	500,643	0	78,939	0	78,939	0	579,582	0	(1,292)	(1,292)	16,763	12/25/2035
12668A-Z3-2	CWALT 2005-65CB 2A3 - CMO/RMBS		12/01/2021	Paydown		368,097	387,998	358,566	368,087	0	28,659	8,748	19,911	0	387,998	0	(19,901)	(19,901)	10,385	12/25/2035
126694-TX-6	CWHL 2005-30 A8 - CMO/RMBS		12/01/2021	Paydown		33,458	33,734	32,005	26,927	0	6,807	0	6,807	0	33,734	0	(276)	(276)	813	01/25/2036
126698-AC-3	CWL 2007-13 2A1 - RMBS		12/27/2021	Paydown		61,558	61,558	51,459	56,011	0	5,547	0	5,547	0	61,558	0	0	0	356	02/25/2036
12702*-AA-4	CTL - CVS LEASE PASS THROUGH TRUST		12/10/2021	Paydown		340,441	340,441	340,441	340,441	0	0	0	0	0	340,441	0	0	0	7,503	10/10/2039
12717@-AA-5	CTL - CVS PASS-THROUGH TRUST		12/10/2021	Paydown		122,780	122,780	122,780	122,780	0	0	0	0	0	122,780	0	0	0	2,703	11/10/2041
134011-AG-0	CAMP PENDLETON & QUANTICO HSG LLC		10/01/2021	Call @ 100.00		20,000	20,000	15,984	16,331	0	35	0	35	0	16,366	0	3,634	3,634	1,071	10/01/2048
140501-20-6	CAPITAL SOUTHWEST CORP		12/16/2020	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(5,653)	12/15/2022
140501-AB-3	CAPITAL SOUTHWEST CORP		09/28/2021	Various		4,748,628	4,531,800	4,627,421	0	0	(3,186)	0	(3,186)	0	4,624,235	0	124,393	124,393	71,074	01/31/2026
14066A-AA-7	CPMRK 2006-RILY A1 - CMBS		07/01/2021	Paydown		50,909	50,909	59,523	59,352	0	(8,443)	0	(8,443)	0	50,909	0	0	0	2,362	07/10/2051
14069B-AA-2	CPMRK 2007A A1 - CMBS/RMBS		12/10/2021	Paydown		9,934	9,934	9,517	9,535	0	398	0	398	0	9,934	0	0	0	268	02/10/2052
14070A-AA-1	CPMRK 2007-AET2 A - CMBS		11/10/2021	Paydown		16,764	16,764	16,539	16,558	0	206	0	206	0	16,764	0	0	0	448	10/10/2052
14070A-AA-1	CPMRK 2007A NT - RMBS		12/10/2021	Paydown		1,572	1,572	1,551	1,553	0	19	0	19	0	1,572	0	0	0	89	10/10/2052

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
14070E-AA-3	CAPMARK MILITARY HSG TR XXXIX - CMBS		11/10/2021	Various		16,603	16,603	21,247	20,906	0	(4,303)	0	(4,303)	0	16,603	0	0	0	735	07/10/2055
14070E-AA-3	CPMRK 2008A-1A A1A - RMBS		12/10/2021	Paydown		1,564	1,564	2,001	1,967	0	(404)	0	(404)	0	1,564	0	0	0	99	07/10/2055
14070E-AC-9	CPMRK 2009-AMCW A1A - CMBS		11/10/2021	Paydown		1,646	1,646	1,897	1,867	0	(221)	0	(221)	0	1,646	0	0	0	66	07/10/2055
14070E-AC-9	CPMRK 2009A-1A A1A - RMBS		12/10/2021	Paydown		156	156	179	177	0	(21)	0	(21)	0	156	0	0	0	12	07/10/2055
14314F-AG-3	CGMS 2017-3 B - CDO	C	03/12/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	9,996	07/20/2029
14316E-AJ-8	CGMS 192 C - CDO		05/19/2021	Merril Lynch Pierce Fenner Smith		1,254,163	1,250,000	1,200,750	1,202,208	0	1,574	0	1,574	0	1,203,782	0	50,381	50,381	29,747	07/15/2032
144539-AB-9	CARR 2006-NC5 A2 - RMBS		08/25/2021	Paydown		147,886	147,886	99,956	99,956	0	47,930	0	47,930	0	147,886	0	0	0	124	03/25/2036
144539-AC-7	CARR 2006-NC5 A3 - RMBS		12/27/2021	Paydown		1,604,606	1,604,606	1,255,678	1,278,837	0	325,768	0	325,768	0	1,604,606	0	0	0	3,383	10/27/2036
14686A-AG-4	CARVL 2 D - CDO		03/12/2021	Paydown		625,000	625,000	619,719	619,361	0	5,639	0	5,639	0	625,000	0	0	0	10,850	04/20/2032
14686C-AA-3	CARVL 2 E - CDO		03/12/2021	Paydown		900,000	900,000	887,220	887,064	0	12,936	0	12,936	0	900,000	0	0	0	24,919	04/20/2032
14855J-AB-1	CLAST 161 A - ABS		12/15/2021	Paydown		683,628	683,628	652,201	646,100	0	31,505	0	31,505	0	683,628	0	0	0	8,479	08/15/2041
14855J-AC-9	CLAST 161 B - ABS		11/15/2021	Paydown		138,849	138,849	138,753	138,735	0	113	0	113	0	138,849	0	0	0	2,710	08/15/2041
14855J-AD-7	CLAST 161 C - ABS		02/18/2021	Paydown		31,453	31,453	31,238	30,907	0	546	0	546	0	31,453	0	0	0	418	08/15/2041
14855L-AB-6	CLAST 171 A - ABS		08/15/2021	Paydown		2,740,583	2,740,583	2,740,464	2,740,479	0	104	0	104	0	2,740,583	0	0	0	63,854	07/15/2042
14855M-AA-6	CLAST 2019-1 A - ABS		12/15/2021	Paydown		27,468	27,468	27,468	27,468	0	0	0	0	0	27,468	0	0	0	649	04/15/2039
14856C-AA-7	CLAST 2018-1 A - ABS		12/15/2021	Paydown		1,253,861	1,253,861	1,240,796	1,240,124	0	13,737	0	13,737	0	1,253,861	0	0	0	30,768	06/15/2043
14856E-AA-3	CLAST 151R A - ABS		12/15/2021	Paydown		7,390,858	7,390,858	7,357,452	7,360,477	0	30,381	0	30,381	0	7,390,858	0	0	0	215,767	03/15/2034
14856G-AA-8	CLAST 2021-1 A - ABS		12/15/2021	Paydown		297,836	297,836	297,828	0	0	8	0	8	0	297,836	0	0	0	4,851	01/15/2046
14856G-AB-6	CLAST 2021-1 B - ABS		12/15/2021	Paydown		245,824	245,824	245,817	0	0	7	0	7	0	245,824	0	0	0	7,649	01/15/2046
15135U-AR-0	CENOVUS ENERGY INC	C	04/22/2021	BARCLAYS CAPITAL INC FIXED INC		9,137,760	8,000,000	7,881,336	7,886,165	0	616	0	616	0	7,886,782	0	1,250,978	1,250,978	157,200	06/15/2047
155431-AA-7	CENTRAL STORAGE SAFETY PROJECT TRUST		11/01/2021	Paydown		1,004,640	1,004,640	1,042,729	1,038,688	0	(34,048)	0	(34,048)	0	1,004,640	0	0	0	36,340	02/01/2038
15673Y-AA-7	CERB XXVI A1T - CDO	C	06/15/2021	Paydown		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	3,333	04/15/2031
161546-FV-3	CFAB 2003-4 1A5 - RMBS		12/01/2021	Paydown		261,671	261,671	264,883	264,512	0	(2,841)	0	(2,841)	0	261,671	0	0	0	7,321	07/25/2036
16163Y-AE-4	CHASE 16A M4 - CMO/RMBS		12/01/2021	Paydown		213,005	213,248	204,171	204,951	0	8,297	0	8,297	0	213,248	0	(244)	(244)	7,570	03/26/2046
166430-AA-6	CHEST 1412 N - RMBS		09/24/2021	Various		1,214,775	1,192,500	1,192,500	1,192,500	0	0	0	0	0	1,192,500	0	22,275	22,275	37,299	12/15/2034
170255-AN-3	CWHL 2007-1 A4 - CMO/RMBS		12/01/2021	Paydown		723,609	708,261	530,715	544,936	0	177,546	14,221	163,325	0	708,261	0	15,347	15,347	21,060	03/25/2037
172967-HV-6	CITIGROUP INC		03/15/2021	NO BROKER		679,049	620,000	618,686	619,466	0	29	0	29	0	619,495	0	59,554	59,554	15,293	08/05/2024
17309A-AA-7	CMALT 2006-A1 1A1 - CMO/RMBS		12/01/2021	Paydown		58,740	60,696	52,653	50,531	0	10,165	0	10,165	0	60,696	0	(1,955)	(1,955)	1,771	04/25/2036
17309A-AD-1	CMALT 2006-A1 1A4 - CMO/RMBS		12/01/2021	Paydown		515,669	532,833	520,291	521,122	0	11,711	0	11,711	0	532,833	0	(17,164)	(17,164)	15,544	04/25/2036
174610-AQ-8	CITIZENS FINANCIAL GROUP INC		12/01/2021	Reclassification		820,000	0	820,000	0	0	0	0	0	0	820,000	0	0	0	0	
174610-AU-9	CITIZENS FINANCIAL GROUP INC		12/01/2021	Reclassification		340,000	0	340,000	0	0	0	0	0	0	340,000	0	0	0	0	
185401-AG-1	CLEAVER-BROOKS INC		06/17/2021	CROSS TRADE		453,938	450,000	450,000	450,000	0	0	0	0	0	450,000	0	3,938	3,938	28,842	03/01/2023
19075Q-80-5	COBANK ACB		12/01/2021	Reclassification		1,645,650	0	1,645,650	0	0	0	0	0	0	1,645,650	0	0	0	0	
19075Q-86-2	COBANK ACB		12/01/2021	Reclassification		3,850,800	0	3,850,800	0	0	0	0	0	0	3,850,800	0	0	0	0	
19075Q-87-0	COBANK ACB		12/01/2021	Reclassification		1,063,710	0	1,063,710	0	0	0	0	0	0	1,063,710	0	0	0	0	
190897-AA-6	BOKF MERGER CORPORATION NUMBER SIXTEEN		09/09/2021	STIFEL NICOLAUS & COMPANY INC.		5,465,850	5,000,000	5,185,535	5,130,269	0	(18,481)	0	(18,481)	0	5,111,788	0	354,062	354,062	201,563	06/25/2030
19423D-AD-2	CASL 2018-A C - ABS		12/25/2021	Paydown		879,146	879,146	878,949	879,016	0	130	0	130	0	879,146	0	0	0	30,050	12/26/2047
200339-AJ-8	COMERICA BANK		09/24/2021	BAIRD, ROBERT W., & COMPANY IN		1,274,050	1,000,000	1,211,761	1,159,226	0	(18,229)	0	(18,229)	0	1,140,997	0	133,053	133,053	81,375	09/15/2026
200340-AU-1	COMERICA INC		12/01/2021	Reclassification		512,108	0	512,108	0	0	0	0	0	0	512,108	0	0	0	0	
20268J-AD-5	COMMONSPIRIT HEALTH		05/10/2021	RBC CAPITAL MARKETS, LLC		533,985	500,000	490,315	490,576	0	64	0	64	0	490,640	0	43,345	43,345	11,716	10/01/2049
205363-AN-4	COMPUTER SCIENCES CORP		04/15/2021	Call @ 105.49		84,394	80,000	80,410	80,084	0	(14)	0	(14)	0	80,070	0	4,324	4,324	2,077	09/15/2022
21036P-AT-5	CONSTELLATION BRANDS INC		09/22/2021	U.S. Bank		2,480,160	2,000,000	1,856,202	1,861,793	0	1,952	0	1,952	0	1,863,745	0	616,415	616,415	78,750	05/09/2047
21036P-BG-2	CONSTELLATION BRANDS INC		08/04/2021	CITIGROUP GLOBAL MARKETS INC.		5,976,653	5,250,000	5,273,653	5,273,400	0	(282)	0	(282)	0	5,273,118	0	703,534	703,534	149,844	05/01/2050
210795-QB-9	UNITED AIRLINES 2012-2 PASS THROUGH TRUS		10/29/2021	Paydown		14,739	14,739	14,739	14,739	0	0	0	0	0	14,739	0	0	0	440	04/29/2026
21079N-AA-9	UAL 2007-1 A - ABS		10/19/2021	Paydown		377,785	377,785	415,563	386,830	0	(9,045)	0	(9,045)	0	377,785	0	0	0	17,700	04/19/2022
21079R-AA-0	UAL 2007-1 B - ABS		10/19/2021	Paydown		250,104	250,104	261,046	255,931	0	(5,826)	0	(5,826)	0	250,104	0	0	0	12,674	04/19/2022
221018-AA-8	CORVIAS MGMT FEE BORROWER LLC		07/01/2021	Paydown		112,700	112,700	112,700	112,700	0	0	0	0	0	112,700	0	0	0	5,309	01/01/2044
225458-5R-5	CSFB 2005-9 2A1 - CMO/RMBS		12/01/2021	Paydown		189,792	189,793	140,712	140,712	0	49,080	0	49,080	0	189,793	0	0	0	2,848	10/25/2035
225458-F7-8	CSFB 2005-7 2A4 - CMO/RMBS		12/01/2021	Paydown		417,615	431,563	309,941	317,430	0	121,621	7,489	114,133	0	431,563	0	(13,948)	(13,948)	14,333	08/25/2035
23204G-AC-4	CUSTOMERS BANCORP INC		03/11/2021	Various		93,788	91,000	90,795	90,935	0	4	0	4	0	90,939	0	2,849	2,849	356	06/30/2022
233046-AF-8	DNKN 2017-1 A II - RMBS		11/20/2021	Various		19,792,054	18,589,750	18,589,750	18,589,750	0	0	0	0	0	18,589,750	0	1,202,304	1,202,304	427,259	11/20/2047
233046-AL-5	DNKN 2019-1 A23 - RMBS		11/20/2021	Paydown		22,410	22,410	22,256	22,265	0	145	0	145	0	22,410	0	0	0	549	05/20/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
23305Y-AJ-8	DBUBS 2011-LC3 AM - CMBS		04/12/2021	Paydown		1,550,000	1,550,000	1,740,042	1,561,514	0	(11,514)	0	(11,514)	0	1,550,000	0	0	0	27,188	08/12/2044
23306G-AE-7	DBGS 2018-BIOD C - CMBS		04/30/2021	J.P. MORGAN SECURITIES INC.		2,879,029	2,877,231	2,647,052	2,677,329	0	14,937	0	14,937	0	2,692,266	0	186,763	186,763	12,026	05/15/2035
23306P-AG-2	DBWF 2018-AMXP D - CMBS		01/25/2021	WELLS FARGO SECURITIES LLC		6,504,063	6,500,000	6,347,907	6,422,119	0	2,357	0	2,357	0	6,424,476	0	79,587	79,587	38,326	05/07/2035
244199-BF-1	DEERE & CO		08/04/2021	Various		31,987,058	25,700,000	26,765,265	26,665,408	0	(18,332)	0	(18,332)	0	26,647,076	0	5,339,982	5,339,982	652,555	06/09/2042
24703N-AD-1	DEFT 2020-1 B - ABS		08/12/2021	RBC CAPITAL MARKETS		2,809,381	2,737,000	2,736,780	2,736,837	0	54	0	54	0	2,736,891	0	72,490	72,490	53,016	04/24/2023
24703N-AE-9	DEFT 2020-1 C - ABS		08/12/2021	RBC CAPITAL MARKETS		2,752,570	2,647,000	2,646,758	2,646,815	0	56	0	56	0	2,646,871	0	105,698	105,698	73,295	06/22/2023
250847-DU-1	DTE ELECTRIC CO		06/07/2021	KEYBANC CAPITAL MARKETS INC		1,346,690	1,000,000	1,221,018	1,193,609	0	(5,576)	0	(5,576)	0	1,188,033	0	158,657	158,657	41,275	10/15/2032
251799-AA-0	DEVON ENERGY CORP		06/16/2021	CHASE SECURITIES		1,887,184	1,343,000	1,690,681	1,648,203	0	(9,217)	0	(9,217)	0	1,638,985	0	248,198	248,198	71,772	04/15/2032
25179S-AD-2	DEVON FINANCING COMPANY LLC		07/19/2021	CHASE SECURITIES		11,358,720	8,000,000	9,965,672	9,711,037	0	(65,782)	0	(65,782)	0	9,645,255	0	1,713,465	1,713,465	505,750	09/30/2031
25256L-AC-5	DIMND 181 B - CDO	C	04/06/2021	BANK OF NEW YORK		1,249,063	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	(938)	(938)	11,846	07/22/2030
25257A-AA-2	DIMND 191 A1 - CDO	C	03/26/2021	Paydown		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	1,768	04/25/2029
25257A-AE-4	DIMND 191 B - CDO	C	03/26/2021	Paydown		1,750,000	1,750,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	0	0	19,936	04/25/2029
25257A-AG-9	DIMND 191 C - CDO	C	03/26/2021	Paydown		250,000	250,000	244,688	245,160	0	4,840	0	4,840	0	250,000	0	0	0	4,001	04/25/2029
25267T-AB-7	SHINE 2017-1 B - ABS		11/23/2021	Paydown		850,000	850,000	850,000	850,000	0	0	0	0	0	850,000	0	0	0	102,179	12/20/2047
25267T-AC-5	SHINE 2017-1 C - ABS		11/23/2021	Paydown		1,950,000	1,950,000	1,950,000	1,950,000	0	0	0	0	0	1,950,000	0	0	0	305,442	12/20/2047
25267T-AJ-0	SHINE 2020-1A B - ABS		11/23/2021	Paydown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	23,598	07/20/2050
25267T-AL-5	SHINE 2020-1A C - ABS		11/23/2021	Paydown		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	54,251	07/20/2050
254687-DP-8	WALT DISNEY CO		06/10/2021	MARKETAXESS		282,349	210,000	267,629	250,983	0	(2,174)	0	(2,174)	0	248,810	0	33,540	33,540	9,539	04/30/2028
25470D-AK-5	DISCOVERY COMMUNICATIONS LLC		04/08/2021	JP MORGAN SECURITIES LLC		2,583,216	2,400,000	2,397,960	2,399,155	0	51	0	51	0	2,399,206	0	184,010	184,010	46,920	03/15/2025
25470D-BF-5	DISCOVERY COMMUNICATIONS LLC		02/04/2021	JANE STREET EXECUTION SERVICES LLC		341,401	295,000	294,499	294,576	0	4	0	4	0	294,580	0	46,820	46,820	2,806	05/15/2029
25654#-AB-8	DODGER TICKETS LLC		03/31/2021	Paydown		432,548	432,548	480,758	474,817	0	(42,270)	0	(42,270)	0	432,548	0	0	0	26,256	03/31/2032
25755T-AE-0	DPABS 2015-1 A2 - RMBS		10/25/2021	Paydown		20,625	20,625	20,624	20,625	0	0	0	0	0	20,625	0	0	0	692	10/25/2045
25755T-AH-3	DPABS 2017-1 A23 - RMBS		10/25/2021	Various		1,454,780	1,359,925	1,367,820	1,366,369	0	(252)	0	(252)	0	1,366,117	0	88,663	88,663	25,653	07/25/2047
25755T-AK-6	DPABS 2018-1 A22 - RMBS		10/25/2021	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	122	07/27/2048
25755T-AL-4	DPABS 2019-1 A2 - RMBS		10/25/2021	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	103	10/25/2049
260543-DD-2	DOW CHEMICAL CO		07/29/2021	J.P. Morgan Securities LLC		6,101,370	5,500,000	5,459,183	5,459,715	0	720	0	720	0	5,460,435	0	640,935	640,935	184,800	11/15/2050
26078J-AF-7	DUPONT DE NEMOURS INC		05/10/2021	Morgan Stanley		1,648,188	1,250,000	1,355,088	1,351,963	0	(653)	0	(653)	0	1,351,310	0	296,878	296,878	33,304	11/15/2048
26249Y-AG-6	DRSLF 37 CN - CDO		10/05/2021	CROSS TRADE		430,050	500,000	487,142	515,222	0	(13,619)	0	(13,619)	0	501,603	0	(71,553)	(71,553)	35,015	04/15/2027
264399-DK-9	DUKE ENERGY CAROLINAS LLC		06/24/2021	FUJI SECURITIES INC.		2,869,515	2,250,000	2,628,162	2,556,765	0	(16,296)	0	(16,296)	0	2,540,469	0	329,046	329,046	77,625	12/01/2028
26441C-BG-9	DUKE ENERGY CORP		12/01/2021	Reclassification		900,000	0	900,000	0	0	0	0	0	0	900,000	0	0	0	0	
26943B-40-7	FIRST EAGLE ALTERNATIVE CAPITAL BDC INC		12/31/2021	Various		4,639,482	4,395,775	4,395,775	0	0	0	0	0	0	4,395,775	0	243,707	243,707	52,646	05/25/2026
27830B-BE-3	EATON 2013-1 BRR - CDO		02/10/2021	Redemption @ 100.00		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	59,744	01/18/2028
281020-AS-6	EDISON INTERNATIONAL		12/01/2021	Reclassification		1,030,000	0	1,030,000	0	0	0	0	0	0	1,030,000	0	0	0	0	
28176E-AD-0	EDWARDS LIFESCIENCES CORP		04/19/2021	CROSS TRADE		478,090	420,000	419,021	419,239	0	28	0	28	0	419,267	0	58,824	58,824	6,572	06/15/2028
28416L-AA-0	EHGVT 21A A - RMBS		12/21/2021	Paydown		28,030	28,030	28,024	0	0	6	0	6	0	28,030	0	0	0	49	08/27/2035
28932M-AD-7	ELM ROAD GENERATING STATION SUPERCRITICA		09/23/2021	IMPERIAL CAPITAL LLC		11,138,825	8,500,000	9,344,645	9,269,956	0	(25,669)	0	(25,669)	0	9,244,287	0	1,894,538	1,894,538	583,794	02/11/2040
290408-AB-9	ELWOOD ENERGY LLC		07/05/2021	Paydown		32,559	32,559	36,466	34,822	0	(2,263)	0	(2,263)	0	32,559	0	0	0	1,363	07/05/2026
292505-AD-6	OVINTIV INC		06/16/2021	MILLENNIUM ADVISORS, LLC		2,657,880	2,000,000	2,311,880	2,281,200	0	(6,698)	0	(6,698)	0	2,274,502	0	383,378	383,378	109,056	08/15/2034
29250N-AF-2	ENBRIDGE INC	C	07/02/2021	JP MORGAN SECURITIES LLC		480,848	450,000	445,505	448,597	0	249	0	249	0	448,845	0	32,002	32,002	13,750	10/01/2023
292554-A#-9	ENCORE CAPITAL GROUP INC.		11/11/2021	Paydown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	7,008	08/11/2024
29359U-AA-7	ENSTAR GROUP LTD	C	04/19/2021	CROSS TRADE		468,177	455,000	455,000	455,000	0	0	0	0	0	455,000	0	13,177	13,177	12,854	03/10/2022
29359U-AB-5	ENSTAR GROUP LTD	C	08/31/2021	BROADCOURT CAPITAL		344,985	300,000	298,290	298,510	0	97	0	97	0	298,607	0	46,378	46,378	11,179	06/01/2029
293791-AF-6	ENTERPRISE PRODUCTS OPERATING LLC		06/24/2021	CITIGROUP GLOBAL MARKETS INC.		2,128,095	1,500,000	1,858,173	1,816,290	0	(9,582)	0	(9,582)	0	1,806,708	0	321,387	321,387	85,078	03/01/2033
29379V-AY-9	ENTERPRISE PRODUCTS OPERATING LLC		03/15/2021	U.S. Bank		664,999	607,000	554,658	561,290	0	232	0	232	0	561,522	0	103,477	103,477	15,907	02/15/2043
29444G-AJ-6	EQUITABLE HOLDINGS INC		06/28/2021	CROSS TRADE		6,431,650	5,000,000	6,249,270	5,884,483	0	(52,054)	0	(52,054)	0	5,832,430	0	599,220	599,220	262,500	04/01/2028
29736R-AG-5	ESTEE LAUDER COMPANIES INC		05/03/2021	US Bank		1,207,240	1,000,000	979,990	982,114	0	139	0	139	0	982,253	0	224,987	224,987	17,014	06/15/2045
29980B-AH-8	EVEREST REINSURANCE HOLDINGS INC	C	07/29/2021	JEFFERIES LLC		2,187,800	2,000,000	1,976,880	1,976,990	0	265	0	265	0	1,977,254	0	210,546	210,546	57,361	10/15/2050
30227K-AE-9	EXTERRAN ENERGY SOLUTIONS LP		08/24/2021	Various		882,879	1,000,000	853,750	859,802	0	(6,052)	0	(6,052)	0	853,750	0	29,129	29,129	55,866	05/01/2025
30256W-AC-1	FDF 1 C - CDO	C	02/18/2021	Call @ 100.00		400,000	400,000	397,000	398,485	0	46	0	46	0	398,530	0	1,470	1,470	7,333	11/12/2030

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
30258B-AE-1	FDF 2 C - CDO	C	06/10/2021	Paydown		500,000	500,000	500,500	500,347	0	(347)	0	(347)	0	500,000	0	0	0	18,157	05/12/2031
30291W-AN-4	FREMF 2014-K36 B - CMBS		06/08/2021	SG AMERICAS SECURITIES, LLC		270,205	250,000	270,488	256,876	0	(1,113)	0	(1,113)	0	255,763	0	14,442	14,442	5,788	12/26/2046
30306V-A#-6	FLNG LIQUEFACTION 3 LLC		12/31/2021	Paydown		63,300	93,900	93,900	0	0	0	0	0	0	93,900	0	(30,600)	(30,600)	1,149	06/30/2039
30313R-AA-7	FS KKR CAPITAL CORP		07/06/2021	OPPENHEIMER & CO. INC.		4,174,545	3,954,000	3,771,128	3,775,981	0	19,927	0	19,927	0	3,795,908	0	378,637	378,637	149,250	02/14/2025
30605Y-AB-7	FLCON 171 A - ABS		08/15/2021	Paydown		400,771	400,771	402,178	402,420	0	(1,649)	0	(1,649)	0	400,771	0	0	0	6,045	02/15/2042
30605Y-AD-3	FLCON 171 B - ABS		08/15/2021	Various		66,246	66,246	66,153	66,109	0	137	0	137	0	66,246	0	0	0	1,716	02/15/2042
30610G-AA-1	FLCON 2019-1 A - ABS	D	09/15/2021	Paydown		194,066	194,066	191,337	117,544	0	3,139	0	3,139	0	194,066	0	0	0	2,553	09/15/2039
31428X-BB-1	FEDEX CORP		05/11/2021	US BANCORP INVESTMENTS INC.		2,155,520	2,000,000	1,988,640	1,990,081	0	89	0	89	0	1,990,170	0	165,350	165,350	64,233	02/01/2045
31572L-AC-0	EFMT 212 A3 - CMO/RMBS		12/25/2021	Paydown		100,019	100,019	100,018	0	0	1	0	1	0	100,019	0	0	0	498	06/25/2066
31574X-AC-2	EFMT 2021-1 A3 - CMO/RMBS		12/01/2021	Paydown		106,861	106,861	106,936	0	0	(75)	0	(75)	0	106,861	0	0	0	584	02/25/2066
31620R-AF-2	FIDELITY NATIONAL FINANCIAL INC		06/24/2021	CROSS TRADE		10,181,233	9,650,000	10,190,796	9,829,765	0	(52,165)	0	(52,165)	0	9,777,600	0	403,633	403,633	442,292	09/01/2022
31620R-AJ-4	FIDELITY NATIONAL FINANCIAL INC		03/17/2021	BNY/SUNTRUST CAPTIAL MARKETS		262,293	250,000	253,640	253,467	0	(67)	0	(67)	0	253,400	0	8,893	8,893	2,219	06/15/2030
316500-30-5	FIDUS INVESTMENT CORP		11/02/2021	Call @ 25.00		367,500	367,500	359,978	356,377	0	494	0	494	0	356,872	0	10,628	10,628	6,128	02/15/2024
316500-40-4	FIDUS INVESTMENT CORP		11/01/2021	Call @ 25.00		20,700	20,700	19,892	19,767	0	184	0	184	0	19,951	0	749	749	1,116	11/01/2024
316500-AC-1	FIDUS INVESTMENT CORP		10/14/2021	RAYMOND JAMES/FI		1,019,014	1,013,000	1,012,959	0	0	1	0	1	0	1,012,960	0	6,053	6,053	492	11/15/2026
31846L-BW-5	FAMLT 1998-2 2F - RMBS		06/21/2021	Paydown		22,003	22,003	21,758	21,906	0	97	0	97	0	22,003	0	0	0	646	09/20/2029
31847R-AG-7	FIRST AMERICAN FINANCIAL CORP		04/26/2021	Various		3,295,410	3,000,000	2,987,760	2,988,396	0	334	0	334	0	2,988,730	0	306,680	306,680	54,667	05/15/2030
32028P-AF-2	FFML 2006-FF11 2A4 - RMBS		12/27/2021	Paydown		5,113,392	5,113,392	4,370,904	4,119,726	0	993,666	0	993,666	0	5,113,392	0	0	0	14,070	08/25/2036
33767J-AA-0	FKH 2020-SFR2 A - RMBS		07/02/2021	Various		497,525	500,000	499,996	499,986	0	(27)	0	(27)	0	499,959	0	(2,434)	(2,434)	3,776	10/19/2037
33882G-AC-2	FLAT 17 C - CDO		02/16/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	6,443	05/15/2030
341081-EP-8	FLORIDA POWER & LIGHT CO		04/26/2021	J.P. Morgan Securities LLC		8,628,035	6,500,000	7,789,717	7,555,528	0	(21,920)	0	(21,920)	0	7,533,608	0	1,094,427	1,094,427	282,019	02/01/2033
343498-AA-9	FLOWERS FOODS INC		04/08/2021	Call @ 103.86		675,071	650,000	651,533	650,062	0	(42)	0	(42)	0	650,020	0	25,050	25,050	14,772	04/01/2022
34417M-AB-3	FOCUS 2017-1 A22 - RMBS		10/30/2021	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	717	04/30/2047
34490B-AC-8	NFL TRUST 20-XI		03/23/2021	STONECASTLE SECURITIES, LLC, NEW YORK		1,029,040	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	29,040	29,040	15,180	10/05/2027
34490B-AD-6	FOOTBALL CLUB SER 2020-XI-D TR CTF		03/23/2021	CROSS TRADE		8,084,720	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	84,720	84,720	131,720	10/05/2032
34490B-AE-4	FOOTBALL CLUB SER 2020-XI-E TR CTF		09/15/2021	CROSS TRADE		7,894,018	7,250,000	7,250,000	7,250,000	0	0	0	0	0	7,250,000	0	644,018	644,018	250,238	10/05/2035
34490B-AK-0	FOOTBALL CLUB SER 2020-XI-J TR CTF		03/23/2021	CROSS TRADE		2,333,570	2,355,000	2,355,000	2,355,000	0	0	0	0	0	2,355,000	0	(21,431)	(21,431)	45,082	10/05/2040
346845-AK-6	FORT BENNING FAMILY CMNTYS LLC		07/15/2021	Paydown		23,146	23,146	30,154	29,900	0	(6,754)	0	(6,754)	0	23,146	0	0	0	976	01/15/2051
347469-AA-6	FORT JACKSON HSG LLC - ABS		11/15/2021	Paydown		6,800	6,800	6,800	6,800	0	0	0	0	0	6,800	0	0	0	361	11/15/2055
347508-AA-1	FORT KNOX MILITARY HOUSING PRIVATIZATION		12/15/2021	Paydown		14,079	14,079	12,774	12,947	0	1,132	0	1,132	0	14,079	0	0	0	404	02/15/2052
347508-AC-7	FORT KNOX MILITARY HOUSING PRIVATIZATION		12/15/2021	Paydown		10,535	10,535	9,766	9,868	0	667	0	667	0	10,535	0	0	0	293	02/15/2052
34961J-AJ-3	FCO IX C - CDO		04/21/2021	Various		6,729,750	6,750,000	6,755,875	6,688,056	0	4,558	0	4,558	0	6,692,614	0	37,136	37,136	84,716	11/15/2029
34961J-AS-3	FCO IX FR2 - CDO		10/12/2021	Paydown		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,291	11/15/2029
360271-AJ-9	FULTON FINANCIAL CORP		03/30/2021	Not Provided		58,534	52,000	51,707	51,870	0	7	0	7	0	51,878	0	6,656	6,656	456	11/15/2024
361448-60-8	GATX CORP		05/28/2021	Call @ 25.00		4,000,000	4,000,000	4,025,760	4,003,933	0	(3,933)	0	(3,933)	0	4,000,000	0	0	0	113,125	05/30/2066
361448-BA-0	GATX CORP		03/17/2021	BANK OF NEW YORK		216,422	200,000	205,580	205,237	0	(150)	0	(150)	0	205,087	0	11,335	11,335	3,675	03/15/2028
36173M-AA-4	GPIM 1 A - CDO		10/15/2021	Paydown		1,461,362	1,918,038	1,918,038	1,918,038	0	0	0	0	0	1,918,038	0	(456,676)	(456,676)	26,457	12/15/2060
36186E-AA-7	GMACN 2003A CTF - RMBS		12/10/2021	Paydown		59,317	59,317	69,016	67,776	0	(8,459)	0	(8,459)	0	59,317	0	0	0	1,836	10/10/2041
36186Y-AF-2	GMACN 2007A CTF - CMBS/RMBS		12/10/2021	Paydown		4,919	4,919	5,420	5,420	0	(501)	0	(501)	0	4,919	0	0	0	164	08/10/2052
36188A-AA-3	GMACN 2008-LEWS A - CMBS		11/10/2021	Paydown		9,364	9,364	9,359	9,360	0	4	0	4	0	9,364	0	0	0	292	04/10/2047
36188A-AA-3	GMACN 2008A CTF - RMBS		12/10/2021	Paydown		883	883	882	882	0	0	0	0	0	883	0	0	0	59	04/10/2047
36190C-AA-5	GNL QUINTERO SA	C	07/31/2021	Paydown		123,480	123,480	121,628	122,188	0	1,292	0	1,292	0	123,480	0	0	0	5,722	07/31/2029
36191Y-AE-8	GSMS 2011-GC5 AS - CMBS		12/01/2021	Paydown		458,631	458,631	508,063	461,927	0	(3,296)	0	(3,296)	0	458,631	0	0	0	13,628	08/12/2044
3622E8-AC-9	GSAA 2006-15 F3A - CMO/RMBS		12/01/2021	Paydown		440,398	440,398	251,468	184,309	0	256,090	0	256,090	0	440,398	0	0	0	3,749	09/25/2036
362341-ST-7	GSAA 2005-12 AF5 - RMBS		12/01/2021	Paydown		1,935,796	1,935,796	1,627,510	1,757,578	0	300,388	122,171	178,218	0	1,935,796	0	0	0	40,643	09/25/2035
36244*-AA-8	CTL - BOND BUILDING (DC)		12/10/2021	Paydown		178,810	178,810	178,810	178,810	0	0	0	0	0	178,810	0	0	0	3,261	09/10/2029
36248F-AL-6	GSMS 2011-GC3 B - CMBS		03/12/2021	Paydown		594,822	594,822	648,659	594,822	0	0	0	0	0	594,822	0	0	0	2,794	03/10/2044
36249B-AD-2	GSAA 2007-7 A4 - RMBS		12/27/2021	Paydown		98,648	98,647	85,348	93,530	0	5,117	0	5,117	0	98,647	0	0	0	352	07/25/2037
36254X-AE-4	GSMS 2017-FARM B - CMBS		01/01/2021	Adjustment		246	0	0	0	0	0	0	0	0	0	0	246	246	0	01/12/2043
36259B-AE-7	GPMT 2019-FL2 B - CDO		06/08/2021	CROSS TRADE		249,844	250,000	246,016	247,173	0	1,345	0	1,345	0	248,518	0	1,325	1,325	2,469	02/22/2036
36259B-AG-2	GPMT 2019-FL2 C - CDO		04/06/2021	CROSS TRADE		1,040,813	1,050,000	1,023,534	1,030,197	0	5,459	0	5,459	0	1,035,656	0	5,157	5,157	7,879	02/22/2036
36361U-AE-0	GALL 2017-1 C - CDO		12/28/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	23,287	07/15/2027
36962G-3P-7	GENERAL ELECTRIC CO		11/24/2021	TENDER/PURCHASE OFFER		5,284,315	3,735,000	3,540,669	3,552,672	0	5,656	0	5,656	0	3,558,328	0	1,725,988	1,725,988	302,937	01/14/2038

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
36962G-4B-7	GENERAL ELECTRIC CO		11/24/2021	TENDER/PURCHASE OFFER		710,824	455,000	487,942	486,157	0	(891)	0	(891)	0	485,266	0	225,557	225,557	43,533	01/10/2039
37045X-DB-9	GENERAL MOTORS FINANCIAL COMPANY INC		12/01/2021	Various		1,401,308	0	700,654	0	0	0	0	0	0	1,401,308	0	0	0	0	
37149#-AA-8	GENERATIONAL PC LLC		12/01/2021	Paydown		585,810	585,810	585,393	585,401	0	409	0	409	0	585,810	0	0	0	23,211	12/01/2057
373298-CF-3	GEORGIA-PACIFIC LLC		09/24/2021	CITIGROUP GLOBAL MARKETS INC.		3,498,450	3,000,000	3,587,835	3,351,619	0	(81,914)	0	(81,914)	0	3,269,705	0	228,745	228,745	288,000	01/15/2024
373628-AA-0	GEORGIA TRANSMISSION CORP		12/30/2021	Paydown		580,000	580,000	629,908	622,281	0	(42,281)	0	(42,281)	0	580,000	0	0	0	19,984	06/30/2030
376535-AC-4	GLADSTONE CAPITAL CORP		11/02/2021	Various		1,185,610	1,118,000	1,158,684	0	0	(4,349)	0	(4,349)	0	1,154,335	0	31,274	31,274	45,771	01/31/2026
376546-80-0	GLADSTONE INVESTMENT CORP		11/03/2021	Various		1,398,678	1,351,325	1,351,325	0	0	0	0	0	0	1,351,325	0	47,353	47,353	7,246	05/01/2026
376546-88-3	GLADSTONE INVESTMENT CORP		12/31/2021	Various		1,020,804	983,350	982,945	0	0	17	0	17	0	982,963	0	37,841	37,841	2,095	11/01/2028
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC		03/15/2021	U.S. Bank		841,628	575,000	722,388	695,540	0	(948)	0	(948)	0	694,592	0	147,036	147,036	12,422	05/15/2038
378750-AA-4	GLENN POOL OIL & GAS TRUST II		05/18/2021	Paydown		7,809	7,809	7,830	7,809	0	1	0	1	0	7,809	0	0	0	120	08/02/2021
38011W-AA-4	GMACN 2002A CTF - RMBS		12/01/2021	Paydown		154,691	154,691	186,760	183,604	0	(28,913)	0	(28,913)	0	154,691	0	0	0	5,799	05/10/2037
38011X-AA-2	GMACN 2003A CTF - CMBS/RMBS		12/10/2021	Paydown		27,804	27,804	30,464	29,951	0	(2,146)	0	(2,146)	0	27,804	0	0	0	822	09/10/2036
38012D-AB-3	GMAC COMMERICAL MILIARTY HSG TR XIX - CM		12/10/2021	Paydown		14,883	14,883	15,921	15,820	0	(937)	0	(937)	0	14,883	0	0	0	382	05/10/2050
38013A-AB-8	GMACN 2011-DRUM A - CMBS		12/10/2021	Paydown		10,834	10,834	10,834	10,834	0	1	0	1	0	10,834	0	0	0	290	05/10/2050
38137P-AY-6	GLD10 10R DR - CDO	D	01/14/2021	MORGAN STANLEY & CO. LLC		449,460	450,000	388,125	391,524	0	330	0	330	0	391,853	0	57,607	57,607	3,718	07/21/2031
38137Y-AJ-0	GLM 4 C - CDO	C	05/14/2021	Paydown		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	145,630	04/24/2031
38138D-AJ-5	GLM 5 C - CDO	C	10/20/2021	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	146,560	10/20/2032
38138L-AG-3	GLM 7 D - CDO	C	01/21/2021	WELLS FARGO SECURITIES LLC		2,278,708	2,275,000	2,141,274	2,152,517	0	1,392	0	1,392	0	2,153,909	0	124,799	124,799	19,607	04/21/2031
38141G-ES-9	GOLDMAN SACHS GROUP INC		09/14/2021	GOLDMAN, SACHS & CO.		4,864,800	4,000,000	4,374,004	4,285,821	0	(29,679)	0	(29,679)	0	4,256,142	0	608,658	608,658	278,328	01/15/2027
38141G-WV-2	GOLDMAN SACHS GROUP INC		01/06/2021	SUMRIDGE PARTNERS LLC		286,613	250,000	250,000	250,000	0	0	0	0	0	250,000	0	36,613	36,613	1,986	04/23/2029
38172X-AN-9	GOCAP 16 CR - CDO	C	04/06/2021	BANK OF NEW YORK		999,500	1,000,000	1,015,550	981,583	0	1,105	0	1,105	0	982,688	0	16,812	16,812	14,740	07/25/2029
38174T-AC-0	GOCAP 33R AR - CDO		06/25/2021	Various		26,226,792	26,250,000	26,250,000	26,250,000	0	0	0	0	0	26,250,000	0	(23,208)	(23,208)	254,080	11/21/2028
38175B-AE-4	GOCAP 36 C - CDO	C	04/06/2021	Various		2,684,688	2,750,000	2,750,000	2,750,000	0	0	0	0	0	2,750,000	0	(65,313)	(65,313)	27,335	02/05/2031
38522H-AC-5	GACM 2020-FL2 AS - CMBS	C	10/19/2021	Paydown		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,594	03/16/2035
390638-AD-2	GREAT LAKES GAS		10/30/2021	Maturity @ 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	90,900	10/30/2021
39121J-AG-5	GREAT RIVER ENERGY		04/22/2021	The Seaport Group		6,868,468	5,376,491	6,491,210	6,346,608	0	(16,458)	0	(16,458)	0	6,330,150	0	538,318	538,318	318,667	07/01/2038
39729R-AE-8	GRNPK 1 D - CDO		05/25/2021	Morgan Stanley		667,238	675,000	624,240	626,269	0	2,225	0	2,225	0	628,494	0	38,743	38,743	11,460	04/15/2031
40168P-AA-6	GPDFNI-2 2 A1 - CDO		07/27/2021	Paydown		4,177,570	4,177,570	4,177,570	4,177,570	0	0	0	0	0	4,177,570	0	0	0	77,645	04/15/2027
40168P-AB-4	GPDFNI-2 2 A2 - CDO		07/15/2021	Paydown		2,130,841	2,130,841	2,130,841	2,130,841	0	0	0	0	0	2,130,841	0	0	0	39,604	04/15/2027
40168P-AC-2	GPDFNI-2 2 A3 - CDO		07/27/2021	Paydown		1,822,430	1,822,430	1,822,430	1,822,430	0	0	0	0	0	1,822,430	0	0	0	33,872	04/15/2027
40168P-AD-0	GPDFNI-2 2 A4 - CDO		07/27/2021	Paydown		1,682,243	1,682,243	1,682,243	1,682,243	0	0	0	0	0	1,682,243	0	0	0	31,267	04/15/2027
40168P-AE-8	GPDFNI-2 2 A5 - CDO		07/27/2021	Paydown		2,101,810	2,101,810	2,101,810	2,101,810	0	0	0	0	0	2,101,810	0	0	0	39,065	04/15/2027
40168P-AH-1	GPDFNI-2 2 B1 - CDO		10/15/2021	Paydown		910,416	910,416	910,416	910,416	0	0	0	0	0	910,416	0	0	0	28,467	04/15/2027
40168P-AJ-7	GPDFNI-2 2 B2 - CDO		10/15/2021	Paydown		455,208	455,208	455,208	455,208	0	0	0	0	0	455,208	0	0	0	14,234	04/15/2027
40168P-AK-4	GPDFNI-2 2 B3 - CDO		10/15/2021	Paydown		455,207	455,207	455,207	455,207	0	0	0	0	0	455,207	0	0	0	14,234	04/15/2027
40168P-AL-2	GPDFNI-2 2 B4 - CDO		10/15/2021	Paydown		455,208	455,208	455,208	455,208	0	0	0	0	0	455,208	0	0	0	14,234	04/15/2027
40168P-AM-0	GPDFNI-2 2 B5 - CDO		10/15/2021	Paydown		631,196	631,196	631,196	631,196	0	0	0	0	0	631,196	0	0	0	19,737	04/15/2027
40168P-AQ-1	GPDFNI-2 2 C1 - CDO		10/15/2021	Paydown		117,819	117,819	126,843	114,901	0	2,917	0	2,917	0	117,819	0	0	0	2,231	04/15/2027
40168P-AR-9	GPDFNI-2 2 C2 - CDO		10/15/2021	Redemption @ 100.00		55,467	55,467	55,467	66,860	0	1,343	0	1,343	0	68,203	0	(12,736)	(12,736)	1,049	04/15/2027
40168P-AS-7	GPDFNI-2 2 C3 - CDO		10/15/2021	Redemption @ 100.00		43,581	43,581	43,581	52,533	0	1,055	0	1,055	0	53,588	0	(10,007)	(10,007)	824	04/15/2027
40168P-AT-5	GPDFNI-2 2 C4 - CDO		10/15/2021	Paydown		20,339	20,339	21,897	19,835	0	504	0	504	0	20,339	0	0	0	385	04/15/2027
40168P-AU-2	GPDFNI-2 2 C5 - CDO		10/15/2021	Paydown		48,983	48,983	52,735	47,769	0	1,214	0	1,214	0	48,983	0	0	0	927	04/15/2027
40168P-AX-6	GPDFNI-2 2 D1 - CDO		10/15/2021	Paydown		67,297	67,297	72,279	65,002	0	2,294	0	2,294	0	67,297	0	0	0	1,271	04/15/2027
40168P-AY-4	GPDFNI-2 2 D2 - CDO		10/15/2021	Redemption @ 100.00		32,816	32,816	32,816	40,667	0	1,087	0	1,087	0	41,755	0	(8,939)	(8,939)	620	04/15/2027
40168P-AZ-1	GPDFNI-2 2 D3 - CDO		10/15/2021	Paydown		27,144	27,144	29,153	26,219	0	925	0	925	0	27,144	0	0	0	513	04/15/2027
40168P-BA-5	GPDFNI-2 2 D4 - CDO		10/15/2021	Paydown		26,824	26,824	28,809	25,909	0	914	0	914	0	26,824	0	0	0	507	04/15/2027
40168P-BB-3	GPDFNI-2 2 D5 - CDO		10/15/2021	Paydown		28,005	28,005	30,079	27,051	0	955	0	955	0	28,005	0	0	0	529	04/15/2027
40170F-AA-4	GPIM 2018-1 A1 - CDO	C	09/24/2021	Bank of New York Mellon		2,498,750	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(1,250)	(1,250)	41,998	01/15/2031
404119-BX-6	HCA INC		06/07/2021	CROSS TRADE		252,146	225,000	223,868	224,019	0	43	0	43	0	224,062	0	28,084	28,084	4,512	06/15/2029
41154X-AN-5	HARB 1 D - CDO		04/27/2021	BARCLAYS CAPITAL INC FIXED INC		675,338	675,000	632,813	634,329	0	1,366	0	1,366	0	635,695	0	39,642	39,642	11,172	01/20/2031
42086P-AG-8	HAYFN VIII C - CDO	C	02/23/2021	Morgan Stanley		1,468,436	1,475,000	1,409,363	1,412,432	0	1,270	0	1,270	0	1,413,702	0	54,735	54,735	11,118	04/20/2031
42329G-AA-8	SNVA 171 A - ABS		06/17/2021	Paydown		422,473	422,473	422,274	422,362	0	111	0	111	0	422,473	0	0	0	38,040	09/20/2049
423452-AC-5	HELMERICH AND PAYNE INC		10/27/2021	Call @ 111.58		167,373	150,000	149,138	149,595	0	73	0	73	0	149,668	0	17,705	17,705	7,789	03/15/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
42806D-BQ-1	HERTZ 2018-1 A - ABS		06/30/2021	Paydown		430,040	525,094	511,639	514,360	0	(9,211)	0	(9,211)	0	523,571	0	(93,531)	(93,531)	101,635	02/25/2024
42806D-CD-9	HERTZ 191 A - ABS		06/30/2021	Paydown		34,308	34,308	33,279	33,598	0	(711)	0	(711)	0	34,308	0	0	0	486	03/25/2023
42806D-CN-7	HERTZ 193 A - ABS		06/30/2021	Paydown		301,320	301,320	293,006	299,445	0	(1,875)	0	(1,875)	0	301,320	0	0	0	3,033	10/27/2025
43474T-AB-9	HOLCIM US FINANCE SARL & CIE SCS	C	08/16/2021	The Seaport Group		9,909,925	6,750,000	7,721,966	7,663,406	0	(17,489)	0	(17,489)	0	7,645,918	0	2,264,008	2,264,008	410,543	09/29/2039
440405-AE-8	HORZN 181 A - ABS		09/15/2021	Paydown		1,683,472	1,683,472	1,685,172	1,684,925	0	(1,453)	0	(1,453)	0	1,683,472	0	0	0	42,339	12/15/2038
44040J-AA-6	HORZN 2019-2 A - ABS	C	07/15/2021	Paydown		65,326	65,326	65,325	65,319	0	7	0	7	0	65,326	0	0	0	950	11/15/2039
44045A-40-9	HORIZON TECHNOLOGY FINANCE CORP		12/31/2021	Various		1,096,720	1,062,625	1,062,625	0	0	0	0	0	0	1,062,625	0	34,095	34,095	9,552	03/30/2026
44328B-AD-0	HASC 2006-HE2 2A2 - RMBS		12/27/2021	Paydown		33,847	33,847	10,083	10,083	0	23,764	0	23,764	0	33,847	0	0	0	152	12/25/2036
444838-AN-6	HULLS 1R CR - CDO		06/15/2021	CROSS TRADE		250,063	250,000	250,000	250,000	0	0	0	0	0	250,000	0	63	63	4,957	10/19/2026
448579-AJ-1	HYATT HOTELS CORP		04/06/2021	BROWN BROTHERS HARRIMAN & CO		4,635,666	3,900,000	4,375,000	4,357,079	0	(9,060)	0	(9,060)	0	4,348,018	0	287,648	287,648	89,269	04/23/2030
45073D-AA-6	IXIS 2007-HE1 A1 - RMBS		12/27/2021	Paydown		16,379	16,379	4,856	4,856	0	11,523	0	11,523	0	16,379	0	0	0	83	05/25/2037
45254N-JW-8	IMM 2004-6 2A - RMBS		12/01/2021	Paydown		667,174	667,175	704,510	683,739	0	(16,564)	0	(16,564)	0	667,175	0	0	0	12,595	10/25/2034
45256V-AA-5	IMSA 2006-2 A11 - RMBS		12/27/2021	Paydown		906,905	867,085	745,586	735,190	0	131,894	0	131,894	0	867,085	0	39,820	39,820	2,545	08/25/2036
455434-BH-2	INDIANAPOLIS POWER & LIGHT CO		06/16/2021	U.S. Bank		4,033,620	3,000,000	3,532,248	3,486,702	0	(9,797)	0	(9,797)	0	3,476,905	0	556,715	556,715	129,571	10/01/2036
455434-BL-3	INDIANAPOLIS POWER & LIGHT CO		06/16/2021	U.S. Bank		3,472,700	2,500,000	3,125,280	3,074,770	0	(10,871)	0	(10,871)	0	3,063,900	0	408,800	408,800	90,292	06/01/2037
456866-AL-6	TRANE TECHNOLOGIES CO LLC		05/28/2021	Call @ 100.00		52,000	52,000	58,307	55,634	0	(301)	0	(301)	0	55,332	0	(3,332)	(3,332)	0	06/01/2025
45687A-AG-7	TRANE TECHNOLOGIES GLOBAL HOLDING COMPAN		06/24/2021	CITIGROUP GLOBAL MARKETS INC.		4,311,570	3,000,000	3,446,748	3,424,034	0	(5,283)	0	(5,283)	0	3,418,751	0	892,819	892,819	92,479	06/15/2043
45780K-AG-1	INTOW 2018-1 A - ABS		01/15/2021	Paydown		16,369,267	14,750,000	14,750,000	14,750,000	0	0	0	0	0	14,750,000	0	1,619,267	1,619,267	50,433	12/15/2048
45780K-AJ-5	INTOW 2018-1 B - ABS		01/15/2021	Paydown		3,982,716	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	482,716	482,716	14,128	12/15/2048
461070-AR-5	INTERSTATE POWER AND LIGHT CO		05/03/2021	KEYBANC CAPITAL MARKETS INC		781,253	750,000	747,510	747,573	0	17	0	17	0	747,590	0	33,662	33,662	15,677	09/30/2049
46284V-AL-5	IRON MOUNTAIN INC		09/22/2021	CROSS TRADE		1,903,125	1,750,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	153,125	153,125	124,961	07/15/2032
464338-AA-6	CLOUD HO 2019-1 A2 - ABS		12/01/2021	Paydown		330,831	342,320	342,320	342,320	0	0	0	0	0	342,320	0	(11,488)	(11,488)	6,349	07/15/2040
46590U-AA-0	HENDR 182 A - RMBS		12/15/2021	Paydown		1,047,022	1,047,022	1,045,407	1,045,556	0	1,466	0	1,466	0	1,047,022	0	0	0	21,943	10/15/2075
46616P-AB-9	HENDR 2011-1 B - RMBS		12/15/2021	Paydown		34,969	34,969	38,850	38,720	0	(3,751)	0	(3,751)	0	34,969	0	0	0	1,450	10/15/2058
46616Q-AA-9	HENDR 2011-2 A - RMBS		12/15/2021	Paydown		13,314	13,314	13,307	13,313	0	1	0	1	0	13,314	0	0	0	354	09/15/2056
46616V-AA-8	HENDR 2012-1 A - RMBS		12/15/2021	Paydown		851,846	851,846	858,771	866,454	0	(14,609)	0	(14,609)	0	851,846	0	0	0	17,204	02/16/2065
46616Y-AA-2	HENDR 2012-2 A - RMBS		12/15/2021	Paydown		142,819	142,819	141,904	142,170	0	650	0	650	0	142,819	0	0	0	2,907	10/15/2059
46617J-AA-4	HENDR 2013-2 A - RMBS		12/15/2021	Paydown		28,387	28,387	28,380	28,396	0	(9)	0	(9)	0	28,387	0	0	0	607	03/15/2062
46617L-AA-9	HENDR 133 A - RMBS		12/15/2021	Paydown		6,291	6,291	6,286	6,286	0	4	0	4	0	6,291	0	0	0	122	01/17/2073
46620D-AA-2	HENDR 161 A - RMBS		06/08/2021	Various		409,312	377,494	377,443	377,642	0	(7)	0	(7)	0	377,634	0	31,677	31,677	6,338	06/15/2067
46627M-AU-1	JPALT 2005-S1 2A9 - CMO/RMBS		12/01/2021	Paydown		608,057	566,333	512,192	512,675	0	53,659	0	53,659	0	566,333	0	41,724	41,724	19,741	12/25/2035
46643D-AE-7	JPMMT 2014-OAK4 A4 - CMO/RMBS		11/26/2021	Paydown		114,277	114,277	115,777	115,629	0	(1,351)	0	(1,351)	0	114,277	0	0	0	2,059	09/25/2044
46651N-AA-2	JOLAR 2019-1 A - ABS	C	12/15/2021	Paydown		37,405	37,405	37,461	12,346	0	(56)	0	(56)	0	37,405	0	0	0	723	04/15/2044
46651T-AA-9	HENDR 181 A - RMBS		12/15/2021	Paydown		163,919	163,919	159,482	159,889	0	4,031	0	4,031	0	163,919	0	0	0	3,452	10/17/2072
470170-AB-7	NCBJ 2015-1 NTS - ABS	C	10/05/2021	Paydown		107,198	107,198	108,671	107,543	0	(345)	0	(345)	0	107,198	0	0	0	3,965	07/08/2022
470170-AD-3	NCBJ 2016-1 A - ABS	C	10/05/2021	Redemption @ 100.00		90,296	90,296	90,296	90,296	0	0	0	0	0	90,296	0	0	0	3,103	01/08/2027
47206W-AE-2	JPARK 1R DR - CDO		08/09/2021	CROSS POINT CAPITAL LLC		2,674,350	2,700,000	2,700,000	2,700,000	0	0	0	0	0	2,700,000	0	(25,650)	(25,650)	119,575	10/20/2027
47232X-AA-6	JMHT 2010-A A - RMBS		12/10/2021	Paydown		9,260	9,260	9,062	9,092	0	168	0	168	0	9,260	0	0	0	341	06/10/2055
477164-AA-5	JETBLUE AIRWAYS CORPORATION 2020-1 PASS		11/15/2021	Paydown		233,610	233,610	233,610	233,610	0	0	0	0	0	233,610	0	0	0	7,008	05/15/2034
481216-AA-9	JRD HOLDINGS LLC		04/30/2021	Paydown		714,286	714,286	730,352	718,772	0	(4,486)	0	(4,486)	0	714,286	0	0	0	14,429	04/30/2022
48203R-AJ-3	JUNIPER NETWORKS INC		01/09/2021	Call @ 115.75		289,385	250,000	249,708	249,850	0	1	0	1	0	249,851	0	39,534	39,534	725	06/15/2025
48244X-AA-0	KDAC 2017-1 A - ABS	C	12/15/2021	Paydown		887,377	887,377	885,355	865,258	0	(2,107)	0	(2,107)	0	887,377	0	0	0	24,839	12/15/2042
48251F-AC-5	KKR 17 C - CDO	C	03/30/2021	Paydown		4,000,000	4,000,000	3,960,000	3,889,228	0	110,772	0	110,772	0	4,000,000	0	0	0	44,521	04/16/2029
48251J-AG-8	KKR 18 C - CDO	C	10/18/2021	Paydown		700,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	0	0	17,986	07/18/2030
48252U-AE-7	KKR 25 C - CDO	C	06/22/2021	Paydown		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	121,472	04/15/2032
48253P-AA-5	KKR 26 E - CDO	C	08/23/2021	Paydown		1,850,000	1,850,000	1,591,000	1,598,217	0	251,783	0	251,783	0	1,850,000	0	0	0	113,750	07/15/2032
48255K-AA-4	KKR CORE SR SECURED NOTES - ABS	C	12/22/2021	Paydown		38,348	38,348	38,348	0	0	0	0	0	0	38,348	0	0	0	0	08/12/2031
482598-AL-3	KNDL 2019-KNSQ D - CMBS		01/20/2021	CHASE SECURITIES INC		3,505,469	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	5,469	5,469	5,553	05/15/2036
48275P-AG-6	KREF 2018-FL1 C - CDO		04/06/2021	J.P. Morgan Securities LLC		3,791,184	3,790,000	3,790,000	3,790,000	0	0	0	0	0	3,790,000	0	1,184	1,184	25,057	06/17/2036
48275P-AJ-0	KREF 2018-FL1 D - CDO		08/17/2021	Paydown		3,020,000	3,020,000	3,020,000	3,020,000	0	0	0	0	0	3,020,000	0	0	0	54,236	06/17/2036
485260-BJ-1	EVERGY KANSAS SOUTH INC		09/24/2021	DAIWA CAPITAL MARKETS AMERICA		20,036,500	13,750,000	17,212,443	16,943,383	0	(93,837)	0	(93,837)	0	16,849,546	0	3,186,954	3,186,954	705,830	12/15/2037
487312-AA-8	KEENAN FT DETRICK ENERGY LLC		11/15/2021	Paydown		8,479	8,479	7,395	7,789	0	690	0	690	0	8,479	0	0	0	389	05/15/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
487312-AB-6	KEENAN FT DETRICK ENERGY LLC		11/15/2021	Paydown		34,329	34,329	34,329	34,329	0	0	0	0	0	34,329	0	0	0	2,008	05/15/2033
491674-BG-1	KENTUCKY UTILITIES CO		05/11/2021	US Bank		1,261,610	1,000,000	1,231,520	1,184,389	0	(2,379)	0	(2,379)	0	1,182,009	0	79,601	79,601	27,333	11/01/2040
49456B-AS-0	KINDER MORGAN INC		02/26/2021	JP MORGAN SECURITIES LLC		893,440	1,000,000	985,650	985,762	0	46	0	46	0	985,808	0	(92,368)	(92,368)	18,688	08/01/2050
50076Q-AE-6	KRAFT HEINZ FOODS CO		06/30/2021	GOLDMAN SACHS & CO		9,638,000	7,900,000	7,546,293	7,564,925	0	4,251	0	4,251	0	7,569,176	0	2,068,824	2,068,824	227,125	06/04/2042
50184K-AW-8	LCM 13R CR - CDO	D	12/23/2021	Paydown		1,000,000	1,000,000	996,000	969,328	0	30,672	0	30,672	0	1,000,000	0	0	0	34,410	07/19/2027
50184K-BA-5	LCM 13R ER - CDO	D	01/21/2021	RBC CAPITAL MARKETS, LLC		483,368	525,000	378,971	383,796	0	928	0	928	0	384,724	0	98,644	98,644	10,745	07/19/2027
50209L-AA-5	LMRK 2018-1 C - RMBS		12/15/2021	Paydown		15,000	15,000	14,857	14,925	0	75	0	75	0	15,000	0	0	0	310	06/15/2048
50219Q-AC-8	LNSTR 2016-4 A2 - CMBS		12/01/2021	Paydown		16,479	16,479	15,982	16,308	0	171	0	171	0	16,479	0	0	0	231	03/12/2049
510757-AE-7	LSHR 3 C - CDO		08/24/2021	Various		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	21,476	10/15/2029
52521G-AD-7	LBSBC 2007-1 2A3 - CMBS		12/01/2021	Paydown		200,558	200,558	198,544	198,977	0	1,580	0	1,580	0	200,558	0	0	0	7,203	03/25/2037
53688T-AA-2	LITIGATION FEE RESIDUAL FDG 2015-1 LLC -		10/30/2021	Paydown		285,683	285,683	285,683	285,683	0	0	0	0	0	285,683	0	0	0	7,177	04/29/2022
538034-AV-1	LIVE NATION ENTERTAINMENT INC		06/22/2021	Various		3,310,637	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	310,637	310,637	112,670	05/15/2027
53946J-AE-4	LNCR 2019-CRE2 B - CDO	C	01/27/2021	WELLS FARGO SECURITIES LLC		750,000	750,000	731,797	733,958	0	384	0	384	0	734,341	0	15,659	15,659	1,733	05/15/2036
53947D-AE-6	LNCR 19CRE3 B - CDO/CMBS	C	02/16/2021	Paydown		20,153	20,153	19,523	19,563	0	590	0	590	0	20,153	0	0	0	60	04/17/2034
53947D-AE-6	LNCR 19CRE3 B - CDO	C	06/08/2021	Various		447,750	450,000	435,937	436,833	0	1,338	0	1,338	0	438,171	0	9,579	9,579	3,913	04/17/2034
539830-BB-4	LOCKHEED MARTIN CORP		05/10/2021	JP MORGAN SECURITIES LLC		1,169,300	1,000,000	1,029,540	1,027,162	0	(286)	0	(286)	0	1,026,876	0	142,424	142,424	16,619	12/15/2042
546268-AG-8	LOUISIANA LAND AND EXPLORATION COMPANY L		03/15/2021	STIFEL NICOLAUS & COMPANY INC.		644,296	546,000	727,790	601,310	0	(3,717)	0	(3,717)	0	597,594	0	46,703	46,703	12,299	12/01/2023
55037L-AA-2	LUNRR 2020-1 A - ABS	C	12/15/2021	Paydown		55,079	55,079	55,078	55,078	0	0	0	0	0	55,079	0	0	0	982	02/15/2045
552747-AC-1	MFRA 2021-INV1 A3 - RMBS		12/01/2021	Paydown		85,807	85,807	85,906	0	0	(99)	0	(99)	0	85,807	0	0	0	632	01/25/2056
55275R-AD-4	MABS 2006-NC3 A4 - RMBS		12/27/2021	Paydown		1,047,353	1,047,353	678,977	685,317	0	362,036	0	362,036	0	1,047,353	0	0	0	1,608	10/25/2036
55283L-AA-3	MAPSL 191 A - ABS	C	12/15/2021	Paydown		4,055,233	4,009,211	4,008,077	4,008,102	0	1,073	0	1,073	0	4,009,175	0	46,058	46,058	140,207	03/15/2044
55316L-AA-4	MMCLO 192 A1 - CDO		09/01/2021	Paydown		146,816	146,816	146,816	146,816	0	0	0	0	0	146,816	0	0	0	1,175	04/15/2029
55316L-AC-0	MMCLO 192 A2 - CDO		04/06/2021	CROSS TRADE		1,000,625	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	625	625	12,902	04/15/2029
553891-AA-0	MVWOT 2014-1 A - RMBS		06/21/2021	Paydown		238,910	238,910	238,843	239,080	0	(169)	0	(169)	0	238,910	0	0	0	2,394	09/22/2031
55446M-AA-5	MAACH 1 A - ABS	C	12/15/2021	Paydown		101,336	101,336	101,333	101,333	0	3	0	3	0	101,336	0	0	0	1,462	10/15/2039
55608J-AE-8	MACQUARIE GROUP LTD	C	01/14/2021	Maturity @ 100.00		147,000	147,000	146,232	146,996	0	4	0	4	0	147,000	0	0	0	4,594	01/14/2021
55616*-AA-8	CTL - MACYS (MOONACHIE NJ)		12/15/2021	Paydown		39,215	39,207	39,207	39,207	0	0	0	0	0	39,207	0	9	9	1,280	03/15/2037
55818X-BA-0	MDPK XVI BR - CDO	D	07/14/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	20,823	04/20/2026
55819D-AL-0	MDPK XXXI D - CDO		04/07/2021	WELLS FARGO BANK N.A		2,979,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(21,000)	(21,000)	44,981	01/23/2031
55821T-AE-7	MDPK 30 C - CDO	C	01/21/2021	DEUTSCHE BANK ALEX BROWN		2,153,489	2,175,000	2,098,875	2,104,147	0	931	0	931	0	2,105,078	0	48,411	48,411	11,939	04/15/2029
55953M-AW-2	MAGNE 15R DR - CDO	C	01/14/2021	CITIGROUP GLOBAL MARKETS INC.		446,711	450,000	387,000	390,607	0	336	0	336	0	390,942	0	55,768	55,768	3,150	07/25/2031
55953T-AQ-0	MAGNE XVIII DR - CDO	C	01/14/2021	CREDIT SUISSE SECURITIES		450,045	450,000	393,750	398,407	0	383	0	383	0	398,790	0	51,255	51,255	2,337	11/15/2028
56564R-AA-8	MAPSL 2018-1 A - ABS	C	09/24/2021	Various		1,681,256	1,669,290	1,653,591	1,654,072	0	7,102	0	7,102	0	1,661,174	0	20,082	20,082	52,426	05/15/2043
56844Y-AG-2	SPEAK 5 D - CDO	C	05/25/2021	Merril Lynch Pierce Fenner Smith		1,212,934	1,225,000	1,146,993	1,150,074	0	3,731	0	3,731	0	1,153,805	0	59,129	59,129	20,732	04/25/2031
570535-AW-4	MARKEL CORP		12/01/2021	Reclassification		5,100,000	0	5,100,000	0	0	0	0	0	0	5,100,000	0	0	0	0	
571748-AK-8	MARSH & MCLENNAN COMPANIES INC		03/22/2021	Various		22,032,644	16,375,000	18,910,865	18,624,139	0	(21,805)	0	(21,805)	0	18,602,335	0	3,430,309	3,430,309	565,693	08/01/2033
571903-BD-4	MARRIOTT INTERNATIONAL INC		09/23/2021	CORPORATE ACTION		2,008,353	1,788,000	1,838,610	1,832,186	0	(6,879)	0	(6,879)	0	1,825,307	0	183,046	183,046	145,598	05/01/2025
57643L-NW-2	MABS 2006-AB1 A3B - RMBS		12/01/2021	Paydown		435,758	435,758	358,792	395,605	0	75,308	35,155	40,153	0	435,758	0	0	0	7,803	02/25/2036
585055-BS-4	MEDTRONIC INC		07/02/2021	US Bank		172,364	157,000	155,496	156,319	0	77	0	77	0	156,396	0	15,968	15,968	4,442	03/15/2025
58571L-AA-8	MTEL 2019-1 A - ABS		06/25/2021	Paydown		247,756	247,756	247,756	247,756	0	0	0	0	0	247,756	0	0	0	18,513	04/15/2049
59020U-AB-1	MLMI 2004-A1 2A1 - CMO/RMBS		12/01/2021	Paydown		11,938	11,938	11,352	11,557	0	381	0	381	0	11,938	0	0	0	121	02/25/2034
59156R-AJ-7	METLIFE INC		12/28/2021	GOLDMAN SACHS & CO		24,565,426	17,682,000	21,300,391	20,924,113	0	(178,501)	0	(178,501)	0	20,745,612	0	3,819,814	3,819,814	1,174,195	06/15/2034
59156R-AP-3	METLIFE INC		06/29/2021	US Bank		384,840	300,000	313,500	312,923	0	(426)	0	(426)	0	312,497	0	72,343	72,343	10,453	12/15/2066
592838-AA-4	MEXICO GENERADORA DE ENERGIA S DE RL DE	C	12/06/2021	Paydown		107,019	107,019	106,618	106,676	0	343	0	343	0	107,019	0	0	0	4,415	12/06/2032
59567#-AA-5	MIDCAP SPV SR SEC TERM LOAN		11/22/2021	Call @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	143,653	10/08/2024
60040#-AB-8	MILLENNIUM PIPELINE COMPANY LLC		12/30/2021	Paydown		249,555	737,252	798,716	535,697	0	(36,579)	0	(36,579)	0	499,118	0	(249,563)	(249,563)	(62,034)	06/30/2032
610333-AW-6	MOCAP 2014-1 CR - CDO		10/22/2021	Paydown		1,779	1,779	1,783	1,749	0	30	0	30	0	1,779	0	0	0	47	10/22/2026
610335-20-0	MONROE CAPITAL CORP		02/18/2021	Call @ 25.00		401,625	401,625	399,425	398,607	0	(1,390)	0	(1,390)	0	397,217	0	4,408	4,408	6,928	10/31/2023
610335-AB-7	MONROE CAPITAL CORP		12/28/2021	Various		327,130	318,000	316,226	0	0	287	0	287	0	316,512	0	10,618	10,618	13,251	02/15/2026

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
61744C-MH-6	MSAC 2005-NC1 A2C - RMBS		12/27/2021	Paydown		46,997	46,997	32,428	45,199	0	1,798	0	1,798	0	46,997	0	0	0	214	01/25/2035
61747W-AL-3	MORGAN STANLEY		07/28/2021	Maturity @ 100.00		2,000,000	2,000,000	2,274,200	2,023,707	0	(23,707)	0	(23,707)	0	2,000,000	0	0	0	110,000	07/28/2021
61749H-AE-0	MSAC 2006-HE3 A2D - RMBS		12/27/2021	Paydown		1,424,251	1,424,251	1,328,084	1,299,648	0	124,603	0	124,603	0	1,424,251	0	0	0	4,486	04/25/2036
61766E-BD-6	MSBAM 2016-C29 A3 - CMBS		12/01/2021	Paydown		38,731	38,731	39,117	38,910	0	(180)	0	(180)	0	38,731	0	0	0	1,184	05/17/2049
61946G-AA-1	MSAIC 2017-2 A - ABS		12/20/2021	Paydown		35,884	35,884	35,879	35,858	0	26	0	26	0	35,884	0	0	0	736	06/22/2043
62942Q-CW-1	NRART 20T2 AT2 - MBS		05/12/2021	CREDIT SUISSE SECURITIES (USA)		1,002,422	1,000,000	999,998	999,998	0	0	0	0	0	999,999	0	2,423	2,423	6,107	09/15/2053
63172D-AA-9	CFOZ 2019-1 A - ABS		02/15/2021	Paydown		154,008	154,008	154,008	154,008	0	0	0	0	0	154,008	0	0	0	1,532	08/31/2034
63874T-AL-1	NCMS 19LVL D - CMBS		10/19/2021	U.S. Bank		5,416,406	5,000,000	5,149,965	5,125,404	0	(18,797)	0	(18,797)	0	5,106,606	0	309,800	309,800	197,280	08/15/2038
63942B-AA-2	NAVSL 2021-A A - ABS		12/15/2021	Paydown		92,126	92,126	92,112	0	0	13	0	13	0	92,126	0	0	0	373	05/15/2069
64032E-AJ-6	NSLT 2007-1 B2 - ABS		12/13/2021	Various		2,379,684	2,387,236	2,185,416	2,167,043	0	162,167	0	162,167	0	2,329,210	0	50,473	50,473	98,636	08/25/2037
643188-AA-9	NEW CARDINALS STADIUM LLC		06/30/2021	Paydown		581,201	581,250	633,811	627,063	0	(45,813)	0	(45,813)	0	581,250	0	(49)	(49)	35,921	06/30/2032
644188-BF-0	NEW ENGLAND POWER CO		05/06/2021	GOLDMAN, SACHS & CO.		806,453	750,000	744,945	745,266	0	36	0	36	0	745,302	0	61,151	61,151	12,271	12/05/2047
647551-20-9	NEW MOUNTAIN FINANCE CORP		03/05/2021	Various		2,648,380	2,641,850	2,602,904	2,592,066	0	2,842	0	2,842	0	2,594,909	0	53,471	53,471	62,895	10/01/2023
647551-AC-4	NEW MOUNTAIN FINANCE CORP		04/05/2021	RAYMOND JAMES/FI		1,144,373	1,086,000	1,056,135	1,060,252	0	2,389	0	2,389	0	1,062,642	0	81,731	81,731	40,242	08/15/2023
64952W-CH-4	NEW YORK LIFE GLOBAL FUNDING		03/15/2021	U.S. Bank		523,055	500,000	501,087	500,632	0	(22)	0	(22)	0	500,610	0	22,445	22,445	7,931	07/14/2026
649604-AG-0	NEW YORK MORTGAGE TRUST, INC.		09/27/2021	PERSHING LLC		1,873,358	1,785,000	1,785,000	0	0	0	0	0	0	1,785,000	0	88,358	88,358	43,336	04/30/2026
65023P-AG-5	NBCLO 2017-1 B - CDO	C	03/04/2021	Redemption @ 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	9,122	07/25/2030
65130P-AS-9	NEWFL 2016-1 CR - CDO	C	01/07/2021	WELLS FARGO SECURITIES LLC		1,867,725	1,875,000	1,746,750	1,760,109	0	731	0	731	0	1,760,839	0	106,886	106,886	9,590	04/20/2028
652526-70-8	NEWTEK BUSINESS SERVICES CORP		12/29/2021	Various		3,710,968	3,589,250	3,589,274	0	0	(6)	0	(6)	0	3,589,268	0	121,700	121,700	84,005	02/01/2026
65487@-AA-1	CTL - NOAA - ALPENA MI (GSA)		12/15/2021	Paydown		46,406	46,406	46,870	46,628	0	(222)	0	(222)	0	46,406	0	0	0	1,033	07/15/2025
656531-AC-4	EQUINOR ASA	C	09/24/2021	DEUTSCHE BANK ALEX BROWN		5,624,700	5,000,000	5,883,935	5,478,638	0	(139,617)	0	(139,617)	0	5,339,021	0	285,679	285,679	303,542	06/15/2023
667294-AW-2	NORTHWEST AIRLINES 2002-1 PASS THROUGH T		10/01/2021	Paydown		213,799	213,799	218,576	214,555	0	(755)	0	(755)	0	213,799	0	0	0	17,954	10/01/2023
667748-AF-4	NORTHWEST PIPELINE LLC		09/24/2021	FIRST TENNESSEE SECURITIES CORP		2,120,055	1,750,000	1,996,829	1,927,930	0	(24,151)	0	(24,151)	0	1,903,779	0	216,276	216,276	102,521	12/01/2025
67054K-AA-7	ALTICE FRANCE SA	C	10/07/2021	Call @ 103.69		2,229,292	2,150,000	2,214,500	2,192,936	0	(3,857)	0	(3,857)	0	2,189,079	0	40,213	40,213	162,721	05/01/2026
67087T-CD-1	OAK 2001-B A3 - ABS		03/16/2021	Paydown		15,895	15,895	16,052	15,895	0	0	0	0	0	15,895	0	0	0	154	03/16/2023
67092A-AA-3	OCP 2015-8 D - CDO	D	01/20/2021	Paydown		1,281,810	1,281,810	995,005	1,093,356	0	188,454	0	188,454	0	1,281,810	0	0	0	18,730	04/19/2027
67102Q-AP-3	OAKC VIIR CR - CDO		03/09/2021	Paydown		625,000	625,000	624,875	607,981	0	17,020	0	17,020	0	625,000	0	0	0	5,322	11/22/2027
67103B-30-8	OFS CAPITAL CORP		03/12/2021	Various		1,227,766	1,227,625	1,123,693	1,122,331	0	3,362	0	3,362	0	1,125,693	0	102,073	102,073	28,344	04/30/2025
67103B-40-7	OFS CAPITAL CORP		03/12/2021	Various		418,202	417,950	381,103	379,645	0	1,069	0	1,069	0	380,713	0	37,489	37,489	9,719	10/31/2025
67103B-50-6	OFS CAPITAL CORP		11/22/2021	Various		3,343,855	3,343,750	2,941,749	2,938,196	0	47,339	0	47,339	0	2,985,535	0	358,320	358,320	210,917	10/31/2026
67103B-60-5	OFS CAPITAL CORP		10/29/2021	Various		6,857,954	6,851,425	6,671,358	6,684,897	0	44,552	0	44,552	0	6,729,449	0	128,506	128,506	468,563	09/30/2023
67103B-70-4	OFS CAPITAL CORP		12/30/2021	Various		739,537	727,350	727,350	0	0	0	0	0	0	727,350	0	12,187	12,187	0	10/31/2028
67107F-BG-1	OZLM VIII BRR - CDO		02/01/2021	Merril Lynch Pierce Fenner Smith		1,865,623	1,875,000	1,843,219	1,844,609	0	462	0	462	0	1,845,071	0	20,553	20,553	13,480	10/17/2029
67108L-BA-0	OZLM VI B1S - CDO		02/10/2021	NOMURA SECURITIES INTL INC		1,115,213	1,125,000	1,065,938	1,068,769	0	815	0	815	0	1,069,584	0	45,629	45,629	8,406	04/17/2031
67110U-AS-8	OHALF 2016-1 DR - CDO		05/11/2021	JP MORGAN SECURITIES INC.		450,540	450,000	421,875	422,641	0	841	0	841	0	423,483	0	27,057	27,057	8,245	01/20/2033
67113L-AF-3	OCP 1917 C1 - CDO	C	07/20/2021	Paydown		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	83,726	07/20/2032
67389M-AE-1	OAKS 2015-1 A5 - CMO/RMBS		12/01/2021	Paydown		28,959	28,959	28,719	28,695	0	264	0	264	0	28,959	0	0	0	410	04/25/2046
674599-CC-7	OCCIDENTAL PETROLEUM CORP		12/10/2021	Call @ 100.00		2,610,000	2,610,000	2,401,200	2,473,937	0	113,409	0	113,409	0	2,587,347	0	22,653	22,653	107,617	02/15/2022
674599-DC-6	OCCIDENTAL PETROLEUM CORP		06/02/2021	MARKETAXESS CORPORATION		270,570	250,000	282,550	276,367	0	(2,095)	0	(2,095)	0	274,272	0	(3,702)	(3,702)	9,982	03/15/2026
674599-DD-4	OCCIDENTAL PETROLEUM CORP		02/25/2021	CITIGROUP GLOBAL MARKETS INC.		5,176,500	4,350,000	5,809,512	5,678,362	0	(17,122)	0	(17,122)	0	5,661,240	0	(484,740)	(484,740)	108,750	05/01/2031
674599-DF-9	OCCIDENTAL PETROLEUM CORP		02/26/2021	GOLDMAN, SACHS & CO.		684,000	600,000	745,230	737,589	0	(1,009)	0	(1,009)	0	736,579	0	(52,579)	(52,579)	17,953	09/15/2036
67515U-AR-1	OCTR 6R BR - CDO		04/06/2021	Paydown		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	2,389	07/15/2028
67591J-AS-1	OCT29 29 DR - CDO	C	01/14/2021	DEUTSCHE BANK SECURITIES INC.		1,189,356	1,191,143	1,063,753	1,068,683	0	520	0	520	0	1,069,202	0	120,154	120,154	9,322	01/24/2033
677071-AK-8	OHANA MILITARY COMMUNITIES LLC		10/01/2021	Paydown		33,703	33,703	31,208	31,513	0	2,189	0	2,189	0	33,703	0	0	0	1,499	10/01/2051
677071-AU-6	OHANA 2007A I - RMBS		10/01/2021	Paydown		33,695	33,695	28,443	29,105	0	4,590	0	4,590	0	33,695	0	0	0	1,524	10/01/2051
677071-AV-4	OHANA 2007A II - RMBS		10/01/2021	Paydown		7,875	7,875	7,492	7,546	0	329	0	329	0	7,875	0	0	0	365	10/01/2051
677071-AW-2	OHANA MILITARY CMNTYS LLC - RMBS		10/01/2021	Paydown		3,223	3,223	3,519	3,505	0	(283)	0	(283)	0	3,223	0	0	0	129	10/01/2051
67707C-AL-2	OAKC X-R C - CDO	C	04/20/2021	Paydown		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	85,682	12/12/2030

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
67707C-AN-8	OAKC X-R D - CDO	C	04/07/2021	J.P. Morgan Securities LLC		2,000,600	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	600	600	32,022	12/12/2030
677400-AG-1	OHIO NATIONAL FINANCIAL SERVICES INC		05/24/2021	RAYMOND JAMES/FI		2,294,740	2,000,000	2,258,428	2,223,517	0	(6,605)	0	(6,605)	0	2,216,912	0	77,828	77,828	75,451	05/01/2031
680223-AK-0	OLD REPUBLIC INTERNATIONAL CORP		06/10/2021	MARKETAXESS		449,096	400,000	392,676	394,885	0	366	0	366	0	395,251	0	53,845	53,845	12,400	08/26/2026
68233J-BP-8	ONCOR ELECTRIC DELIVERY COMPANY LLC		01/12/2021	US BANCORP INVESTMENTS INC.		598,695	500,000	581,640	580,037	0	(66)	0	(66)	0	579,971	0	18,724	18,724	2,269	06/01/2049
68235P-AF-5	ONE GAS INC		05/11/2021	US Bank		1,463,675	1,250,000	1,375,875	1,359,849	0	(1,094)	0	(1,094)	0	1,358,755	0	104,920	104,920	45,610	02/01/2044
68268L-AA-5	OMFIT 2015-3 A - ABS		12/20/2021	Paydown		1,016,975	1,016,975	1,016,799	1,016,957	0	19	0	19	0	1,016,975	0	0	0	17,534	11/18/2028
691205-AA-6	OWL ROCK TECHNOLOGY FINANCE CORP		11/12/2021	Various		5,702,740	5,000,000	4,925,000	4,932,302	0	10,665	0	10,665	0	4,942,966	0	759,774	759,774	273,375	06/30/2025
69122D-AA-7	OR 1 A - CDO	C	04/06/2021	Various		2,003,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	3,000	3,000	15,635	05/20/2031
691543-70-6	OXFORD LANE CAPITAL CORP		07/14/2021	Various		464,612	443,300	431,952	0	0	191	0	191	0	432,143	0	32,469	32,469	8,644	03/31/2031
69181V-50-3	OXFORD SQUARE CAPITAL CORP		11/04/2021	Various		434,234	422,475	414,363	0	0	134	0	134	0	414,498	0	19,736	19,736	4,527	07/31/2028
693627-AY-7	DUKE ENERGY INDIANA LLC		03/15/2021	MARKETAXESS CORPORATION		6,297,883	4,750,000	5,760,249	5,664,764	0	(9,140)	0	(9,140)	0	5,655,623	0	642,259	642,259	122,740	10/15/2035
69374J-AA-9	PSMC 183 A1 - CMO/RMBS		07/26/2021	Paydown		1,111,029	1,111,029	1,108,425	1,108,250	0	2,779	0	2,779	0	1,111,029	0	0	0	13,827	08/25/2048
69374J-AM-3	PSMC 183 A12 - CMO/RMBS		07/26/2021	Paydown		735,571	735,571	726,304	731,352	0	4,219	0	4,219	0	735,571	0	0	0	9,154	08/25/2048
69374K-AA-6	PSMC 2018-4 A1 - CMO/RMBS		07/26/2021	Paydown		1,579,933	1,579,933	1,561,419	1,568,554	0	11,379	0	11,379	0	1,579,933	0	0	0	19,119	11/25/2048
69403W-AE-7	PACBEA 2006 - A AE - RMBS		07/15/2021	Paydown		5,481	5,481	5,101	5,149	0	332	0	332	0	5,481	0	0	0	153	07/15/2051
69403W-AG-2	PACBEA 2006 - A AG - RMBS		07/15/2021	Paydown		13,293	13,293	11,083	10,925	0	2,367	0	2,367	0	13,293	0	0	0	565	07/15/2051
694669-AA-0	PACIFIC NORTHWEST COMMUNITIESLLC		12/15/2021	Call @ 100.00		20,000	20,000	23,260	23,193	0	(35)	0	(35)	0	23,158	0	(3,158)	(3,158)	887	06/15/2050
69701H-AC-3	PLMRS 2020-1 A2 - CDO	C	05/21/2021	Paydown		800,000	800,000	796,000	796,327	0	3,673	0	3,673	0	800,000	0	0	0	13,332	04/20/2029
70109H-AM-7	PARKER-HANNIFIN CORP		04/08/2021	BARCLAYS CAPITAL INC.		4,607,800	4,000,000	4,300,760	4,231,161	0	(3,652)	0	(3,652)	0	4,227,509	0	380,291	380,291	64,400	11/21/2034
70163Q-AC-2	PARLI II B - CDO	C	12/17/2021	Paydown		1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	57,601	08/12/2030
70338C-10-9	PATRONS LEGACY 2004-I A LILACS - ABS		12/04/2021	Paydown		4,255,736	4,255,736	3,596,097	4,106,940	0	148,796	0	148,796	0	4,255,736	0	0	0	234,250	05/04/2054
708062-AC-8	PENNANTPARK INVESTMENT CORP		06/30/2021	Various		3,864,973	3,835,000	3,813,639	0	0	340	0	340	0	3,813,979	0	50,994	50,994	15,142	05/01/2026
717081-CY-7	PFIZER INC		11/29/2021	GOLDMAN, SACHS & CO.		602,183	375,000	561,469	556,099	0	(6,587)	0	(6,587)	0	549,512	0	52,670	52,670	32,700	03/15/2039
72349C-AB-8	CCIPT 2009-1 A2 - RMBS		12/01/2021	Paydown		110,000	120,000	152,552	248,826	0	(128,826)	0	(128,826)	0	120,000	0	(10,000)	(10,000)	39,572	08/15/2030
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	12/15/2021	Paydown		115,114	115,114	115,114	115,114	0	0	0	0	0	115,114	0	0	0	2,070	06/15/2044
72703P-AC-7	PLNT 191 A2 - ABS		12/05/2021	Paydown		6,060	6,060	6,060	6,060	0	0	0	0	0	6,060	0	0	0	146	12/05/2049
74005P-BD-5	LINDE INC		04/08/2021	US Bank		2,194,260	2,000,000	1,926,780	1,936,762	0	509	0	509	0	1,937,271	0	256,989	256,989	29,978	11/07/2042
744448-BZ-3	PUBLIC SERVICE COMPANY OF COLORADO		05/03/2021	Various		5,336,083	3,725,000	5,154,321	4,817,287	0	(15,070)	0	(15,070)	0	4,802,217	0	533,866	533,866	151,719	09/01/2037
74456Q-BQ-8	PUBLIC SERVICE ELECTRIC AND GAS CO		05/10/2021	US Bank		846,165	750,000	746,670	746,985	0	26	0	26	0	747,011	0	99,154	99,154	19,871	03/01/2046
74456Q-CE-4	PUBLIC SERVICE ELECTRIC AND GAS CO		04/28/2021	BARCLAYS CAPITAL INC.		410,485	500,000	496,005	496,043	0	31	0	31	0	496,075	0	(85,590)	(85,590)	7,488	08/01/2050
74733L-AD-4	QOREDOO INTERNATIONAL FINANCE LTD	C	02/16/2021	Maturity @ 100.00		1,000,000	1,000,000	1,021,400	1,001,163	0	(1,163)	0	(1,163)	0	1,000,000	0	0	0	23,750	02/16/2021
747368-AB-0	QSPCF LP (QUANTUM PARTNERS)		01/23/2021	Maturity @ 100.00		3,250,000	3,250,000	3,250,000	3,250,000	0	0	0	0	0	3,250,000	0	0	0	89,050	01/23/2021
74840L-AB-8	QUICKEN LOANS INC		10/05/2021	CORPORATE ACTION		4,294,750	4,100,000	3,813,069	3,863,128	0	20,902	0	20,902	0	3,884,029	0	410,721	410,721	386,083	01/15/2028
74922L-AG-8	RALI 2006-QS16 A7 - CMO/RMBS		12/01/2021	Paydown		909,549	1,017,757	904,017	911,347	0	106,411	0	106,411	0	1,017,757	0	(108,209)	(108,209)	29,931	11/25/2036
74929C-CG-9	RBSSP 2010-2 132 - CMO/RMBS		12/01/2021	Paydown		301,823	311,905	308,847	308,996	0	2,909	0	2,909	0	311,905	0	(10,082)	(10,082)	8,159	04/26/2036
74929G-AF-4	RBSSP 2010-5 2A2 - CMO/RMBS		12/01/2021	Paydown		343,727	349,547	299,264	307,481	0	48,852	6,786	42,066	0	349,547	0	(5,820)	(5,820)	9,902	09/28/2037
74955D-AA-9	RGS (AEGCO) FUNDING CORP		12/07/2021	Paydown		102,688	102,688	111,488	107,885	0	(5,197)	0	(5,197)	0	102,688	0	0	0	8,606	12/07/2022
749580-AD-8	RFMSI 2007-S5 A4 - CMO/RMBS		12/01/2021	Paydown		357,291	381,899	362,945	364,131	0	17,768	0	17,768	0	381,899	0	(24,609)	(24,609)	10,210	05/25/2037
74958A-AJ-3	RFMSI 2006-S7 A9 - CMO/RMBS		12/01/2021	Paydown		375,431	439,299	422,444	423,498	0	15,802	0	15,802	0	439,299	0	(63,868)	(63,868)	14,948	08/25/2036
74979V-AJ-2	RRAM 5 C - CDO	C	02/18/2021	CITIGROUP GLOBAL MARKETS INC.		2,052,563	2,050,000	1,914,188	1,919,527	0	1,958	0	1,958	0	1,921,486	0	131,077	131,077	24,712	10/15/2031
75114T-AC-5	RALI 2006-QS5 A3 - CMO/RMBS		12/01/2021	Paydown		397,027	422,668	390,630	392,836	0	29,833	0	29,833	0	422,668	0	(25,642)	(25,642)	13,104	05/25/2036
75405U-AA-4	RAS LAFFAN LIQUEFIED NATURAL GAS COMPANY	C	09/30/2021	Paydown		225,216	225,216	242,670	236,863	0	(11,647)	0	(11,647)	0	225,216	0	0	0	10,060	09/30/2027
75513E-CC-3	RAYTHEON TECHNOLOGIES CORP		04/08/2021	US Bank		1,090,100	1,000,000	1,073,830	1,064,986	0	(469)	0	(469)	0	1,064,517	0	25,583	25,583	13,300	12/15/2044
75574U-20-0	READY CAPITAL CORP		04/14/2021	Various		150,009	141,900	144,341	0	0	(2,286)	0	(2,286)	0	142,055	0	7,955	7,955	0	08/15/2023
75574U-60-6	READY CAPITAL CORP		12/22/2021	Various		3,898	3,750	3,842	0	0	(43)	0	(43)	0	3,799	0	100	100	53	02/15/2026
758464-AA-9	RESPK 2011 E - CDO	C	11/23/2021	Paydown		8,250,000	8,250,000	8,095,320	8,095,055	0	154,945	0	154,945	0	8,250,000	0	0	0	504,985	10/15/2032
7591EP-AR-1	REGIONS FINANCIAL CORP		12/01/2021	Reclassification		340,000	0	340,000	0	0	0	0	0	0	340,000	0	0	0	0	
75970N-AG-2	RAMC 2005-2 AV3 - RMBS		12/27/2021	Paydown		23,961	23,961	20,374	21,575	0	2,385	0	2,385	0	23,961	0	0	0	64	08/25/2035
759950-CV-8	RAMC 2004-2 AF6 - RMBS		12/01/2021	Paydown		28,965	28,965	28,644	28,324	0	641	0	641	0	28,965	0	0	0	655	07/25/2034
761136-AJ-9	RAST 2007-A1 A9 - CMO/RMBS		12/01/2021	Various		344,376	609,735	445,479	286,950	0	6,234	0	6,234	0	293,184	0	51,192	51,192	19,819	03/25/2037
76125G-AA-2	REST LLC		01/04/2021	Paydown		485,036	485,036	485,036	485,036	0	0	0	0	0	485,036	0	0	0	12,261	01/05/2022
761713-BB-1	REYNOLDS AMERICAN INC		04/22/2021	CROSS TRADE		11,199,456	9,600,000	12,735,643	12,703,433	0	(25,495)	0	(25,495)	0	12,677,938	0	(1,478,482)	(1,478,482)	394,680	08/15/2045
762009-AR-9	RFMSI 2007-S6 116 - CMO/RMBS		12/01/2021	Paydown		546,994	613,756	579,576	581,706	0	32,050	0	32,050	0	613,756	0	(66,762)	(66,762)	16,093	06/25/2037
762028-AA-2	CTL - HOME DEPOT TREXLERTOWN PA		12/15/2021	Paydown		22,437	22,437	22,437	22,437	0	0	0	0	0	22,437	0	0	0	781	01/15/2039

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
767201-AS-5	RIO TINTO FINANCE (USA) LTD	C	12/03/2021	Call @ 109.33		1,639,903	1,500,000	1,490,355	1,495,249	0	917	0	917	0	1,496,166	0	143,737	143,737	54,375	06/15/2025
76761R-AS-8	RSRVA 1R CR - CDO		03/18/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	10,708	10/18/2028
77341D-AJ-6	ROCKT 2017-3 D - CDO	C	04/08/2021	BARCLAYS CAPITAL INC FIXED INC		914,132	925,000	869,263	871,517	0	1,952	0	1,952	0	873,469	0	40,663	40,663	12,836	10/21/2030
77342K-AG-5	ROCKT 182 D - CDO		01/15/2021	DEUTSCHE BANK ALEX BROWN		1,824,088	1,825,000	1,752,183	1,754,811	0	395	0	395	0	1,755,206	0	68,882	68,882	15,477	10/20/2031
77342N-AA-2	ROCKT 191 E - CDO	C	03/29/2021	Various		5,475,220	5,475,000	5,119,479	5,115,790	0	7,218	0	7,218	0	5,123,009	0	352,211	352,211	158,925	04/20/2032
775109-AL-5	ROGERS COMMUNICATIONS INC	C	11/09/2021	GOLDMAN SACHS & CO.		3,382,579	2,225,000	2,956,214	2,808,080	0	(18,693)	0	(18,693)	0	2,789,387	0	593,191	593,191	207,203	08/15/2038
78109Q-AJ-7	RRAM 2 C - CDO	C	04/07/2021	CREDIT SUISSE SECURITIES (USA)		998,000	1,000,000	1,000,750	975,785	0	861	0	861	0	976,646	0	21,354	21,354	15,835	10/15/2029
78432W-AJ-2	SFO 21555 E - CMBS		09/15/2021	Piper Jaffray		5,028,125	5,000,000	5,000,000	0	0	0	0	0	0	5,000,000	0	28,125	28,125	54,008	05/15/2038
78433X-AB-6	SALTT 211 A - ABS		12/15/2021	Paydown		53,344	53,344	53,344	0	0	0	0	0	0	53,344	0	0	0	79	02/28/2033
78442G-GG-5	SLMA 2003-4 A5D - ABS		12/15/2021	Paydown		46,149	46,149	45,778	44,795	0	1,354	0	1,354	0	46,149	0	0	0	280	03/15/2033
78520E-AA-4	SDCP 201 A2 - ABS		05/25/2021	Deutsche Bank		2,663,867	2,500,000	2,482,526	2,484,637	0	977	0	977	0	2,485,613	0	178,254	178,254	41,297	04/20/2045
78590A-40-6	SACHEM CAPITAL CORP		11/19/2021	Various		1,976,028	1,899,325	1,790,589	1,748,948	0	18,799	0	18,799	0	1,767,747	0	208,281	208,281	89,015	09/30/2025
78711D-AA-5	SAIL 4 VFN NT ISSUER LLC - ABS		07/10/2021	Paydown		96,254	96,269	96,269	96,269	0	0	0	0	0	96,269	0	(15)	(15)	1,456	10/31/2025
795830-AV-0	SALVATION ARMY		09/01/2021	Call @ 100.00		95,000	95,000	85,154	90,527	0	441	0	441	0	90,968	0	4,032	4,032	5,355	09/01/2026
80306A-AA-8	SAPA 2018-1 A - ABS	C	12/15/2021	Paydown		601,060	601,060	599,630	599,586	0	1,473	0	1,473	0	601,060	0	0	0	14,999	12/15/2040
80349A-50-5	SARATOGA INVESTMENT CORP		08/30/2021	Call @ 25.00		462,275	462,275	442,352	439,593	0	2,768	0	2,768	0	442,361	0	19,914	19,914	21,669	08/31/2025
80349B-AV-9	SARAT 2013-1 DR2 - CDO		02/26/2021	Paydown		1,375,000	1,375,000	1,305,081	1,308,393	0	66,607	0	66,607	0	1,375,000	0	0	0	19,560	01/22/2030
806605-AG-6	MERCK & CO INC		05/21/2021	Seaport Global Securities LLC		2,522,468	1,750,000	2,270,716	2,153,452	0	(12,317)	0	(12,317)	0	2,141,136	0	381,332	381,332	54,979	12/01/2033
806851-AH-4	SCHLUMBERGER HOLDINGS CORP		06/07/2021	J.P. Morgan Securities LLC		302,997	267,000	266,818	266,847	0	7	0	7	0	266,853	0	36,144	36,144	6,952	05/01/2029
808513-AZ-8	CHARLES SCHWAB CORP		03/12/2021	BANK OF AMERICA SECURITIES		5,394,290	4,750,000	4,730,858	4,733,652	0	349	0	349	0	4,734,002	0	660,288	660,288	118,750	02/01/2029
81377A-AD-4	SABR 2006-HE2 A2C - RMBS		12/27/2021	Paydown		1,197,959	1,197,960	674,709	688,683	0	509,277	0	509,277	0	1,197,960	0	0	0	2,682	07/25/2036
816851-BK-4	SEMPRA ENERGY		12/01/2021	Reclassification		920,000	0	920,000	0	0	0	0	0	0	920,000	0	0	0	0	
81746Q-AG-6	SEMT 182 A7 - CMO/RMBS		12/01/2021	Paydown		323,307	323,307	322,523	322,532	0	775	0	775	0	323,307	0	0	0	8,718	02/25/2048
81881Q-AW-6	SHACK 2013-III CR - CDO		02/23/2021	GOLDMAN SACHS & CO		820,050	825,000	767,085	770,968	0	1,424	0	1,424	0	772,392	0	47,658	47,658	6,670	07/15/2030
82323M-AA-7	SAIL 2018-1 CN - ABS		12/17/2021	Paydown		745	595	546	595	0	48	48	0	0	595	0	150	150	5	09/15/2065
82652W-AA-6	SRFC 2016-2 A - RMBS		03/22/2021	Paydown		107,994	107,994	107,972	107,946	0	48	0	48	0	107,994	0	0	0	607	07/20/2033
82652W-AB-4	SRFC 2016-2 B - RMBS		03/22/2021	Paydown		80,995	80,996	80,991	80,986	0	10	0	10	0	80,996	0	0	0	543	07/20/2033
827304-AA-4	SLVRR 2019-1 A - ABS	C	12/15/2021	Paydown		19,219	19,219	19,219	19,219	0	0	0	0	0	19,219	0	0	0	210	07/15/2044
83368J-KG-4	SOCIETE GENERALE SA	C	09/13/2021	Various		2,002,232	2,000,000	2,046,200	2,007,112	0	(11,454)	0	(11,454)	0	1,995,657	0	6,575	6,575	144,181	12/29/2049
83416W-AA-1	SOLAR STAR FUNDING LLC		12/30/2021	Paydown		319,024	319,024	325,293	324,624	0	(5,600)	0	(5,600)	0	319,024	0	0	0	15,683	06/30/2035
83546D-AF-5	SONIC 2018-1 A2 - RMBS		09/10/2021	Various		1,387,940	1,370,833	1,370,344	1,370,527	0	15	0	15	0	1,370,542	0	17,398	17,398	37,272	02/20/2048
83546D-AQ-1	SONIC 2021-1 A22 - RMBS		12/20/2021	Paydown		625	625	625	0	0	0	0	0	0	625	0	0	0	3	08/21/2051
83610K-AE-3	SNDPT 16 C - CDO	C	03/18/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	10,788	07/25/2030
83611X-AC-8	SVHE 2006-EQ2 A3 - RMBS		12/27/2021	Paydown		1,640,000	1,640,000	1,283,589	1,327,614	0	312,385	0	312,385	0	1,640,000	0	0	0	2,505	01/25/2037
84858W-AA-4	SPIRIT AIRLINES CLASS AA PASS THROUGH CE		08/15/2021	Paydown		5,685	5,685	5,699	0	0	(14)	0	(14)	0	5,685	0	0	0	144	08/15/2031
853254-BA-7	STANDARD CHARTERED PLC	C	08/12/2021	Morgan Stanley		832,880	800,000	820,150	807,713	0	(3,761)	0	(3,761)	0	803,952	0	28,928	28,928	52,333	12/29/2049
853254-BM-1	STANDARD CHARTERED PLC	C	09/14/2021	CROSS TRADE		9,113,220	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	113,220	113,220	446,997	01/20/2023
85572V-AA-8	STARR 2019-2 A - ABS	C	10/15/2021	Paydown		217,632	217,632	217,629	217,629	0	3	0	3	0	217,632	0	0	0	5,924	11/15/2044
85573L-AA-9	STARR 2019-1 A - ABS	C	12/15/2021	Paydown		79,273	79,273	79,269	79,270	0	3	0	3	0	79,273	0	0	0	1,744	03/15/2044
85771K-AF-0	SPST 20WL1 F - CMO/RMBS		04/08/2021	Redemption @ 100.00		800,000	800,000	800,000	0	0	1,754	0	1,754	0	801,725	0	(1,725)	(1,725)	7,583	06/26/2051
86190B-AB-0	STR 2021-1 A2 - ABS		12/20/2021	Paydown		625	625	625	0	0	0	0	0	0	625	0	0	0	5	06/20/2051
86212V-AD-6	STR 2018-1 A1 - ABS		12/20/2021	Paydown		12,500	12,500	12,497	12,498	0	2	0	2	0	12,500	0	0	0	268	10/20/2048
86212V-AE-4	STR 2018-1 A2 - ABS		12/20/2021	Paydown		162,500	162,500	162,870	162,807	0	(307)	0	(307)	0	162,500	0	0	0	3,776	10/20/2048
86212V-AF-1	STR 2018-1 A3 - ABS		12/20/2021	Paydown		66,192	71,300	72,366	72,373	0	(1,073)	0	(1,073)	0	71,300	0	(5,108)	(5,108)	1,725	10/20/2048
86212V-AG-9	STR 2018-1 A4 - ABS		12/20/2021	Paydown		81,200	81,200	84,024	84,043	0	(2,843)	0	(2,843)	0	81,200	0	0	0	2,085	10/20/2048
86212X-AB-6	STR 2019-1 A2 - ABS		12/20/2021	Paydown		19,284	19,284	19,284	19,292	0	(8)	0	(8)	0	19,284	0	0	0	360	11/22/2049
86213A-AB-5	STR 2013-3 A2 - ABS		11/22/2021	Paydown		114,107	114,107	114,042	114,084	0	23	0	23	0	114,107	0	0	0	5,396	11/20/2043
86358R-C2-1	SASC 2002-9 A2 - RMBS		01/25/2021	Paydown		3,869	3,869	3,572	3,863	0	5	0	5	0	3,869	0	0	0	1	10/25/2027
86359B-LE-9	SARM 2004-1 4A1 - CMO/RMBS		12/01/2021	Paydown		17,469	17,469	16,787	16,909	0	560	0	560	0	17,469	0	0	0	200	03/25/2034
86359B-UF-6	SASC 2004-11XS A5B - RMBS		12/01/2021	Paydown		132,942	132,942	132,975	132,279	0	663	0	663	0	132,942	0	0	0	3,928	06/25/2034
86359B-XK-2	SASC 2004-16XS A3B - RMBS		12/01/2021	Paydown		261,191	261,191	231,029	231,029	0	30,162	0	30,162	0	261,191	0	0	0	6,042	08/25/2034
863667-AN-1	STRYKER CORP		03/24/2021	MARKETAXESS		2,158,857	1,968,000	1,893,019	1,913,197	0	2,193	0	2,193	0	1,915,390	0	243,467	243,467	36,545	03/15/2026

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
863667-AQ-4	STRYKER CORP		04/26/2021	Deutsche Bank		1,116,960	1,000,000	960,620	968,632	0	1,213	0	1,213	0	969,845	0	147,115	147,115	23,421	03/07/2028
86668@-AA-8	SCA 2019-1 A		12/15/2021	Paydown		42,571	42,571	42,571	42,571	0	0	0	0	0	42,571	0	0	0	891	12/15/2027
86745J-AA-5	SNVA 181 A - ABS		07/22/2021	Paydown		513,560	513,560	513,450	513,424	0	135	0	135	0	513,560	0	0	0	18,414	07/20/2048
867914-AH-6	TRUIST FINANCIAL CORP		09/24/2021	BNY/SUNTRUST CAPTIAL MARKETS		11,791,904	9,920,000	10,870,534	10,611,894	0	(90,464)	0	(90,464)	0	10,521,429	0	1,270,475	1,270,475	664,640	02/15/2026
86887Q-20-8	SURO CAPITAL CORP		12/27/2021	Various		18,687	18,150	17,751	0	0	2	0	2	0	17,753	0	934	934	0	12/30/2026
869099-AH-4	TRUIST FINANCIAL CORP		03/15/2021	STIFEL NICOLAUS & COMPANY INC.		319,002	300,000	313,479	302,672	0	(326)	0	(326)	0	302,345	0	16,657	16,657	9,496	08/15/2022
869504-AC-4	SPSS 2011-1 B - ABS		12/15/2021	Paydown		97,853	97,853	97,851	97,854	0	(1)	0	(1)	0	97,853	0	0	0	4,494	11/15/2058
869507-AA-1	SPSS 2017-1 A - ABS		12/15/2021	Paydown		14,314	14,314	14,307	14,343	0	(29)	0	(29)	0	14,314	0	0	0	336	01/15/2071
869509-AA-7	SPSS-121-A - ABS		12/15/2021	Paydown		41,880	41,880	40,440	40,578	0	1,302	0	1,302	0	41,880	0	0	0	1,125	11/15/2052
871829-BN-6	SYSCO CORP		04/19/2021	RBC CAPITAL MARKETS, LLC		5,548,763	3,750,000	5,369,100	5,355,484	0	(8,896)	0	(8,896)	0	5,346,588	0	202,175	202,175	137,500	04/01/2050
87229W-AJ-0	TSYMP 161R CR - CDO		11/23/2021	Paydown		8,250,000	8,250,000	8,250,000	8,250,000	0	0	0	0	0	8,250,000	0	0	0	212,509	10/15/2029
87248K-AQ-7	TICP 161R DR - CDO	D	03/03/2021	CITIGROUP GLOBAL MARKETS INC.		901,359	900,000	872,893	873,467	0	481	0	481	0	873,948	0	27,411	27,411	11,541	07/17/2031
87249A-AE-5	TICP 9 C - CDO		02/05/2021	Various		2,874,178	2,875,000	2,812,109	2,815,046	0	814	0	814	0	2,815,860	0	58,317	58,317	17,587	01/20/2031
87249X-AA-3	LSHR II A1 - CDO		11/10/2021	Paydown		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	5,340	10/17/2031
87276V-AA-3	TRTX 19FL3 A - CDO		01/27/2021	CROSS TRADE		500,781	500,000	489,063	492,011	0	531	0	531	0	492,542	0	8,240	8,240	773	10/17/2034
87342R-AD-6	BELL 181 A21 - RMBS		08/19/2021	Various		17,891,094	17,885,000	17,388,971	17,481,962	0	403,038	0	403,038	0	17,885,000	0	6,094	6,094	561,414	11/25/2048
87342R-AE-4	BELL 181 A22 - RMBS		11/25/2021	Various		4,104,793	3,698,900	3,698,900	3,698,900	0	0	0	0	0	3,698,900	0	405,893	405,893	132,193	11/25/2048
87404L-AA-0	TLWND 2019-1 A - ABS	C	12/15/2021	Paydown		370,673	370,673	294,633	290,388	0	80,285	0	80,285	0	370,673	0	0	0	7,804	12/15/2044
875127-BG-6	TAMPA ELECTRIC CO		04/08/2021	GOLDMAN, SACHS & CO.		2,663,800	2,500,000	2,469,350	2,470,073	0	153	0	153	0	2,470,226	0	193,574	193,574	28,698	06/15/2050
87938W-AC-7	TELEFONICA EMISIONES SAU	C	01/28/2021	Stifel Nicolaus & Co.		3,691,025	2,500,000	3,015,585	2,973,214	0	(1,498)	0	(1,498)	0	2,971,717	0	719,308	719,308	18,591	06/20/2036
87974H-AU-5	TELOS 2013-4 BR - CDO		02/02/2021	RAYMOND JAMES/FI		1,371,700	1,375,000	1,294,219	1,301,583	0	1,593	0	1,593	0	1,303,176	0	68,524	68,524	8,327	01/17/2030
88104K-10-5	TERRA PROPERTY TRUST INC		12/30/2021	Various		1,051,744	1,030,700	1,010,086	0	0	836	0	836	0	1,010,922	0	40,822	40,822	692	06/30/2026
88315L-AC-2	TMCL 2019-1 A - ABS	C	04/20/2021	Paydown		3,818,533	3,818,533	3,733,066	3,739,400	0	79,134	0	79,134	0	3,818,533	0	0	0	49,823	04/20/2044
883203-CA-7	TEXTRON INC		01/28/2021	CROSS TRADE		311,941	275,000	274,755	274,791	0	2	0	2	0	274,793	0	37,148	37,148	3,992	09/17/2029
88432M-AE-4	WINDR 2017-1 C - CDO	C	01/15/2021	Merril Lynch Pierce Fenner Smith		1,125,000	1,125,000	1,105,594	1,106,590	0	188	0	188	0	1,106,778	0	18,222	18,222	7,317	04/18/2029
88432V-AE-4	WINDR 2018-1 B - CDO		06/11/2021	Morgan Stanley		999,230	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(770)	(770)	12,657	07/15/2030
88433R-AG-7	WINDR 2017-2 C1 - CDO	C	02/10/2021	Paydown		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	3,352	07/22/2030
88576V-AA-8	HENDR 2008-3 A1 - RMBS		12/15/2021	Paydown		204,639	204,639	227,204	230,238	0	(25,600)	0	(25,600)	0	204,639	0	0	0	9,178	06/15/2045
88576X-AA-4	HENDR 2010-1 A - RMBS		12/15/2021	Paydown		57,990	57,990	57,975	58,442	0	(451)	0	(451)	0	57,990	0	0	0	1,867	07/15/2059
88576X-AB-2	HENDR 2010-1 B - RMBS		12/15/2021	Paydown		67,733	67,733	67,700	67,732	0	1	0	1	0	67,733	0	0	0	3,652	07/15/2061
88579Y-AZ-4	3M CO		07/29/2021	J.P. Morgan Securities LLC		18,876,445	16,100,000	15,948,338	15,958,126	0	1,844	0	1,844	0	15,959,970	0	2,916,475	2,916,475	465,279	10/15/2047
886065-AA-9	TBOLT 2018 A - ABS	C	12/15/2021	Paydown		28,998	28,998	28,997	28,998	0	0	0	0	0	28,998	0	0	0	1,008	09/15/2038
886546-AB-6	TIFFANY & CO		04/06/2021	Morgan Stanley		4,352,120	4,000,000	4,126,040	4,051,819	0	(3,712)	0	(3,712)	0	4,048,107	0	304,013	304,013	84,956	10/01/2024
89176L-AB-0	TPMT 2018-6 A1B - RMBS		12/01/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/25/2058
89178B-AB-0	TPMT 2019-4 A2 - CMO/RMBS		04/06/2021	BARCLAYS CAPITAL INC.		2,650,000	2,500,000	2,539,814	2,535,186	0	(1,282)	0	(1,282)	0	2,533,904	0	116,096	116,096	28,663	10/27/2059
89352L-AC-4	TRANSCANADA PIPELINES LTD	C	04/08/2021	KEYBANC CAPITAL MARKETS INC		1,534,425	1,250,000	1,684,929	1,433,846	0	(9,486)	0	(9,486)	0	1,424,360	0	110,065	110,065	42,899	10/14/2025
89566E-A@-7	TRI-STATE GENERATION & TRANSMISSIO		04/08/2021	Maturity @ 100.00		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	6,310	04/08/2021
896442-AG-5	TRINITY CAPITAL INC		09/03/2021	Stifel Nicolaus & Co.		1,146,351	1,135,000	1,135,000	0	0	0	0	0	0	1,135,000	0	11,351	11,351	1,587	08/24/2026
89655Y-AA-4	TRL 2009-1 A - RMBS		12/16/2021	Paydown		115,612	115,612	126,884	124,373	0	(8,761)	0	(8,761)	0	115,612	0	0	0	5,646	11/16/2039
89656C-AA-1	TRL 2010-1 NTS - RMBS		12/16/2021	Paydown		165,668	165,668	171,764	170,496	0	(4,828)	0	(4,828)	0	165,668	0	0	0	4,510	10/16/2040
89690E-AC-1	TRMF 2011-1 A2 - ABS		06/16/2021	Paydown		5,015,404	4,992,472	5,203,888	5,035,153	0	(42,681)	0	(42,681)	0	4,992,472	0	22,933	22,933	150,373	07/15/2041
89690E-AG-2	TRMF 2017-1 A2 - ABS		06/16/2021	Paydown		250,000	250,000	249,988	249,994	0	6	0	6	0	250,000	0	0	0	5,290	08/15/2047
898320-AE-9	TRUIST FINANCIAL CORP		12/01/2021	Reclassification		1,115,081	0	1,115,081	0	0	0	0	0	0	1,115,081	0	0	0	0	
898320-AF-6	TRUIST FINANCIAL CORP		12/01/2021	Reclassification		1,050,861	0	1,050,861	0	0	0	0	0	0	1,050,861	0	0	0	0	
89989F-AA-2	TURBN 2013-1 A - ABS	C	05/28/2021	Various		151,669	164,689	131,752	131,752	0	1,372	0	1,372	0	133,124	0	18,545	18,545	3,858	12/13/2048
90139A-AA-0	CL-DAL 2020 A - ABS		11/22/2021	Paydown		50,713,116	46,614,547	46,614,547	46,614,547	0	0	0	0	0	46,614,547	0	(2,578)	(2,578)	8,233,432	12/15/2045
90139A-AB-8	CL-DAL 2020 B - ABS		11/16/2021	Various		5,185,059	4,871,523	4,871,523	4,871,523	0	0	0	0	0	4,871,523	0	313,536	313,536	415,157	12/15/2045
902133-AG-2	TYCO ELECTRONICS GROUP SA	C	01/28/2021	JP MORGAN SECURITIES INC.		3,740,622	2,482,000	3,292,589	3,228,239	0	(2,217)	0	(2,217)	0	3,226,022	0	514,600	514,600	57,474	10/01/2037
907818-CU-0	UNION PACIFIC CORP		04/06/2021	CITIGROUP GLOBAL MARKETS INC.		7,978,896	6,030,000	7,212,320	7,087,346	0	(15,298)	0	(15,298)	0	7,072,049	0	906,847	906,847	164,359	05/01/2034

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
907818-DZ-8	UNION PACIFIC CORP		06/16/2021	CITIGROUP GLOBAL MARKETS INC.		3,731,574	3,300,000	3,262,756	3,267,120	0	372	0	372	0	3,267,492	0	464,082	464,082	126,679	01/15/2045
90783S-AA-0	UNION PACIFIC RAILROAD CO 2003 1 PASS TH		01/02/2021	Paydown		8,987	8,987	9,526	9,260	0	(273)	0	(273)	0	8,987	0	0	0	211	01/02/2024
909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013		08/15/2021	Paydown		2,492	2,492	2,492	2,492	0	0	0	0	0	2,492	0	0	0	80	02/15/2027
90931C-AA-6	UAL AA - ABS		08/25/2021	Paydown		4,625	4,625	4,891	0	0	(266)	0	(266)	0	4,625	0	0	0	144	02/25/2033
90931M-AA-4	UNITED AIRLINES 2016-1 PASS THROUGH TRUS		07/07/2021	Paydown		26,383	26,383	26,383	26,383	0	0	0	0	0	26,383	0	0	0	683	01/07/2030
90932L-AB-3	UNITED AIRLINES 2015-1 PASS THROUGH TRUS		06/23/2021	BAIRD, ROBERT W., & COMPANY IN		103,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	3,000	3,000	2,097	06/01/2024
90932P-AA-6	UNITED AIRLINES 2014-1 PASS THROUGH TRUS		10/11/2021	Paydown		54,127	54,127	54,127	54,127	0	0	0	0	0	54,127	0	0	0	1,623	10/11/2027
90983V-AA-1	UNITED COMMUNITIES LLC		09/15/2021	Paydown		2,255	2,255	1,906	1,949	0	306	0	306	0	2,255	0	0	0	95	09/15/2051
911312-BQ-8	UNITED PARCEL SERVICE INC		05/11/2021	US Bank		3,566,100	3,000,000	3,080,895	3,078,562	0	(575)	0	(575)	0	3,077,987	0	488,113	488,113	84,292	03/15/2049
911684-70-2	UNITED STATES CELLULAR CORP		09/01/2021	Adjustment		580,434	0	580,528	580,479	0	(45)	0	(45)	0	580,434	0	0	0	0	09/01/2069
911684-80-1	UNITED STATES CELLULAR CORP		09/01/2021	Adjustment		970,000	0	970,000	970,000	0	0	0	0	0	970,000	0	0	0	0	03/01/2070
912909-AR-9	UNITED STATES STEEL CORP		03/10/2021	Various		14,350,765	12,250,000	11,596,463	11,655,034	0	18,448	0	18,448	0	11,673,482	0	2,677,283	2,677,283	395,818	06/01/2025
91324P-DQ-2	UNITEDHEALTH GROUP INC		03/15/2021	DEUTSCHE BANK SECURITIES, INC.		594,150	500,000	497,950	498,019	0	7	0	7	0	498,026	0	96,124	96,124	5,686	12/15/2048
91913Y-AE-0	VALERO ENERGY CORP		06/16/2021	FIRST TENNESSEE SECURITIES CORP		1,959,062	1,400,000	1,771,771	1,725,067	0	(10,074)	0	(10,074)	0	1,714,993	0	244,069	244,069	70,583	04/15/2032
92211M-AE-3	VDC 2018-2 A2 - ABS		12/15/2021	Paydown		5,000	5,000	4,805	4,842	0	158	0	158	0	5,000	0	0	0	114	11/16/2043
92212K-AA-4	VDC 2019-1 A2 - ABS		12/15/2021	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	130	07/15/2044
92240M-BF-4	VECTOR GROUP LTD		02/01/2021	Call @ 101.53		203,062	200,000	204,250	202,697	0	(49)	0	(49)	0	202,648	0	414	414	6,125	02/01/2025
92329X-AS-7	VENTR XVI BRR - CDO	C	05/27/2021	Paydown		250,000	250,000	240,025	238,992	0	11,008	0	11,008	0	250,000	0	0	0	2,300	01/18/2028
92334N-AC-7	VEOLIA ENVIRONNEMENT SA	C	10/29/2021	BARCLAYS CAPITAL INC FIXED INC		4,480,440	3,000,000	3,531,030	3,494,172	0	(14,815)	0	(14,815)	0	3,479,357	0	1,001,083	1,001,083	185,625	06/01/2038
92338B-AG-0	VERDE 2019-4 C - CDO		04/15/2021	Redemption @ 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	43,817	04/15/2032
92537K-AB-0	VERUS 194 A2 - CMO/RMBS		12/01/2021	Paydown		35,827	35,827	35,827	35,834	0	(7)	0	(7)	0	35,827	0	0	0	978	10/25/2059
92558G-AA-5	VIBR 6 E - CDO		09/23/2021	Various		2,513,250	2,700,000	2,677,590	2,611,183	0	2,984	0	2,984	0	2,614,167	0	(100,917)	(100,917)	112,429	06/20/2029
927804-FE-9	VIRGINIA ELECTRIC AND POWER CO		05/04/2021	BARCLAYS CAPITAL INC.		3,559,350	2,500,000	3,502,760	3,272,295	0	(11,299)	0	(11,299)	0	3,260,996	0	298,354	298,354	68,792	11/30/2037
927804-FG-4	VIRGINIA ELECTRIC AND POWER CO		05/13/2021	Morgan Stanley		3,443,300	2,000,000	3,414,875	3,123,613	0	(15,809)	0	(15,809)	0	3,107,804	0	335,496	335,496	986	11/15/2038
92915H-AS-2	VOYA 163R BR - CDO		02/02/2021	CREDIT SUISSE SECURITIES		669,398	675,000	642,938	644,411	0	344	0	344	0	644,755	0	24,642	24,642	4,898	10/18/2031
92916M-AC-5	VOYA 2017-1 B - CDO	C	05/18/2021	Paydown		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	11,061	04/17/2030
92917A-AG-1	VOYA 181 C - CDO	C	05/25/2021	Merril Lynch Pierce Fenner Smith		884,925	900,000	830,250	832,742	0	3,144	0	3,144	0	835,886	0	49,039	49,039	15,484	04/19/2031
92918K-AA-1	VOYA 2020-3 E - CDO	C	06/09/2021	PERSHING LLC		2,001,875	2,000,000	1,972,500	1,972,813	0	1,586	0	1,586	0	1,974,398	0	27,477	27,477	78,191	10/20/2031
930059-A@-9	WADDELL AND REED FINANCIAL INC.		01/13/2021	Maturity @ 100.00		3,500,000	3,500,000	3,488,175	3,499,644	0	134	0	134	0	3,499,779	0	221	221	100,625	01/31/2021
93042#-AA-9	CTL - WALGREENS (LAMBERTVILLE MI)		12/15/2021	Paydown		28,945	28,945	28,945	28,946	0	(1)	0	(1)	0	28,945	0	0	0	860	06/30/2033
931142-CB-7	WALMART INC		02/23/2021	BARCLAYS CAPITAL INC		45,183,565	32,814,000	38,753,465	37,859,261	0	(38,840)	0	(38,840)	0	37,820,422	0	7,363,144	7,363,144	832,655	09/01/2035
933637-AJ-9	WAMU 2006-AR18 3A3 - CMO/RMBS		12/01/2021	Paydown		79,352	79,084	37,960	49,225	0	29,859	0	29,859	0	79,084	0	268	268	1,266	01/25/2037
93934F-DF-6	WMALT 2005-8 3C1 - CMO/RMBS		12/01/2021	Paydown		42,296	55,221	43,023	31,213	0	24,008	0	24,008	0	55,221	0	(12,924)	(12,924)	1,557	10/25/2035
93935E-AC-8	WMALT 2006-8 A3A - RMBS		12/01/2021	Paydown		38,489	38,489	23,280	23,280	0	15,209	0	15,209	0	38,489	0	0	0	551	10/25/2036
93935H-AH-0	WMALT 2006-7 A5 - RMBS		12/01/2021	Various		525,763	1,162,762	678,329	387,193	0	30,759	0	30,759	0	417,952	0	107,811	107,811	13,279	09/25/2036
94353W-AA-3	WAAV 171 A - ABS		12/15/2021	Paydown		32,842	32,842	32,842	33,070	0	(227)	0	(227)	0	32,842	0	0	0	916	11/15/2042
94354K-AA-8	WAAV 2019-1 A - ABS		12/15/2021	Paydown		164,406	164,406	157,573	157,885	0	6,521	0	6,521	0	164,406	0	0	0	3,128	09/15/2044
94950G-AE-7	WELF 171 B - CDO	C	03/12/2021	Redemption @ 100.00		900,000	900,000	900,000	900,000	0	0	0	0	0	900,000	0	0	0	9,725	04/20/2029
94951D-AG-8	WELF 183 C - CDO		04/07/2021	Morgan Stanley		2,173,160	2,200,000	2,200,000	2,200,000	0	0	0	0	0	2,200,000	0	(26,840)	(26,840)	35,227	01/20/2032
95000A-AZ-0	WFCM 2015-P2 B - CMBS		06/15/2021	WELLS FARGO SECURITIES LLC		325,875	300,000	308,997	304,678	0	(441)	0	(441)	0	304,237	0	21,638	21,638	6,950	12/17/2048
95000M-BR-1	WFCM 2016-C36 AS - CMBS		06/15/2021	WELLS FARGO SECURITIES LLC		296,713	280,000	288,394	285,051	0	(399)	0	(399)	0	284,652	0	12,061	12,061	5,212	11/18/2059
95058X-AE-8	WEN 2018-1 A22 - RMBS		12/15/2021	Paydown		22,500	22,500	22,265	22,309	0	191	0	191	0	22,500	0	0	0	546	03/16/2048
95168Q-AJ-9	WSTC 131 C - CDO		02/08/2021	Paydown		1,925,000	1,925,000	1,888,906	1,900,846	0	24,154	0	24,154	0	1,925,000	0	0	0	18,797	11/07/2025
95829T-AA-3	WESTERN GROUP HSG LP		09/15/2021	Paydown		32,122	32,122	33,243	33,200	0	(1,078)	0	(1,078)	0	32,122	0	0	0	1,634	03/15/2057
96928*-CF-2	CTL - WALGREENS POOL II		12/15/2021	Paydown		22,253	22,253	21,550	21,729	0	524	0	524	0	22,253	0	0	0	814	06/15/2034
96928*-DD-6	CTL - WALGREENS (BETHEL PARK PA)		12/15/2021	Paydown		24,436	24,436	24,436	24,436	0	0	0	0	0	24,436	0	0	0	852	10/15/2034
96928*-EB-9	CTL - WALMART (ANAHEIM CA)		12/15/2021	Paydown		228,012	228,012	228,012	228,012	0	0	0	0	0	228,012	0	0	0	5,859	01/15/2023
96928*-EH-6	CTL - DELHAIZE (WILLIAMSBURG VA)		12/25/2021	Paydown		70,168	70,168	70,168	70,168	0	0	0	0	0	70,168	0	0	0	2,085	10/15/2031
97652Q-AC-3	WIN 142 A3 - CMO/RMBS		12/01/2021	Paydown		71,055	71,055	72,032	72,777	0	(1,722)	0	(1,722)	0	71,055	0	0	0	810	09/20/2044

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
97770*-AA-2	WOLFENT 2021-1 A - ABS		11/20/2021	Paydown		89,336	89,336	89,336	0	0	0	0	0	0	89,336	0	0	0	1,242	05/20/2045
983024-AG-5	WYETH LLC		06/10/2021	Various		7,882,395	5,500,000	7,090,309	6,824,472	0	(30,980)	0	(30,980)	0	6,793,493	0	1,088,902	1,088,902	293,674	02/01/2034
98420E-AC-9	XLIT LTD	C	06/07/2021	BANK OF AMERICA SECURITIES		281,998	250,000	249,083	249,575	0	40	0	40	0	249,615	0	32,383	32,383	7,695	03/31/2025
98462Y-AB-6	YAMANA GOLD INC	C	09/07/2021	Call @ 111.70		558,490	500,000	508,550	504,600	0	(896)	0	(896)	0	503,704	0	54,786	54,786	28,188	07/15/2024
98462Y-C#-5	YAMANA GOLD INC.	A	09/08/2021	Call @ 107.16		107,162	100,000	100,000	100,000	0	0	0	0	0	100,000	0	7,162	7,162	3,293	06/30/2023
98625P-AA-1	GNRT 6 E - CDO	C	12/22/2021	Paydown		1,625,000	1,625,000	1,602,656	1,596,317	0	28,683	0	28,683	0	1,625,000	0	0	0	139,239	07/22/2032
BGH4VU-Z5-8	EFLAND 2016-1 NOTE - ABS		03/15/2021	Paydown		1,464,584	1,464,584	1,464,584	1,464,584	0	0	0	0	0	1,464,584	0	0	0	24,610	05/15/2030
BGH58D-JL-2	CTL - ARKANSAS STATE UNIVERSITY		12/20/2021	Paydown		350	1,642	1,706	0	0	(64)	0	(64)	0	1,642	0	(1,293)	(1,293)	0	08/20/2043
BGH5TU-1X-4	CTL - AMAZON FORT WORTH FUNDED		12/10/2021	Paydown		829	3,974	4,585	0	0	(611)	0	(611)	0	3,974	0	(3,145)	(3,145)	0	11/10/2039
BGH5ZA-HX-4	VICOF 2 TERM LOAN FUNDED - ABS		12/20/2021	Paydown		6,888,160	6,820,677	6,820,677	5,683,962	0	(65)	0	(65)	0	6,820,677	0	67,482	67,482	419,425	08/16/2027
BGH6UA-2X-3	AV-DAL 2020 A - ABS		12/15/2021	Paydown		472,797	472,797	472,797	472,797	0	0	0	0	0	472,797	0	0	0	15,703	12/15/2045
BGH74T-8C-9	CEAMER FINANCE LLC - ABS		11/15/2021	Paydown		22,517	22,517	22,067	0	0	450	0	450	0	22,517	0	0	0	552	03/22/2031
BGH7BP-GB-2	GORES PIPE LLC SR SEC REV FUNDED - ABS		11/02/2021	Various		1,388,200	(1,392,067)	1,388,200	0	0	0	0	0	0	1,388,200	0	0	0	0	07/15/2024
G0685#-AA-9	AVOLON 2017-1 LOANS - ABS	D	09/20/2021	Redemption @ 100.00		2,088,430	2,088,430	2,088,430	2,088,430	0	0	0	0	0	2,088,430	0	0	0	48,671	12/31/2024
G0685*-AA-3	AVOLON 2017-2 LOANS - ABS	D	09/07/2021	Redemption @ 100.00		18,711,546	19,698,474	19,698,474	19,698,476	0	(13)	0	(13)	0	19,698,463	0	(986,917)	(986,917)	2,308,691	05/31/2025
G1981*-AA-2	CTL - CAYMAN UNIVERSE HOLDINGS LLC	C	12/31/2021	Paydown		1,955,857	1,955,857	1,937,861	1,937,857	0	18,000	0	18,000	0	1,955,857	0	0	0	41,689	09/30/2045
H42097-AA-5	UBS GROUP AG	D	06/18/2021	Various		604,408	600,000	601,620	600,765	0	(575)	0	(575)	0	600,190	0	4,218	4,218	36,338	12/29/2049
P00173-AA-5	ATLANTICA TRANSMISION SUR SA	D	10/31/2021	Paydown		32,957	32,957	36,516	36,256	0	(3,300)	0	(3,300)	0	32,957	0	0	0	1,748	04/30/2043
P4909L-AA-8	GNL QUINTERO SA	D	07/31/2021	Paydown		182,986	182,986	180,241	181,078	0	1,908	0	1,908	0	182,986	0	0	0	8,480	07/31/2029
Q3383#-AB-5	ECHO ENTERTAINMENT GROUP LTD	D	06/15/2021	Maturity @ 100.00		1,400,000	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	0	0	46,830	06/15/2021
T6827#-AA-1	GUGGENHEIM NSA NAPOLI-MIRABELLA TR	C	10/01/2021	Paydown		2,416,328	2,416,328	2,416,328	2,416,328	0	0	0	0	0	2,416,328	0	0	0	125,838	10/01/2045
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,483,180,352	1,319,262,206	1,392,222,951	1,323,481,332	0	5,801,716	266,083	5,535,633	0	1,388,314,721	0	90,469,114	90,469,114	48,778,958	XXX
008252-84-3	AFFILIATED MANAGERS GROUP INC		09/01/2021	Adjustment		590,000	0	590,000	590,000	0	0	0	0	0	590,000	0	0	0	0	09/30/2060
015857-70-9	ALGONQUIN POWER & UTILITIES CORP	C	09/01/2021	Adjustment		784,902	0	792,801	784,919	0	(17)	0	(17)	0	784,902	0	0	0	0	10/17/2078
015857-80-8	ALGONQUIN POWER & UTILITIES CORP	C	09/01/2021	Adjustment		843,912	0	845,151	844,219	0	(307)	0	(307)	0	843,912	0	0	0	0	07/01/2079
025932-87-2	AMERICAN FINANCIAL GROUP INC		09/01/2021	Adjustment		570,000	0	570,000	570,000	0	0	0	0	0	570,000	0	0	0	0	06/01/2060
03765H-AE-1	APOLLO MANAGEMENT HOLDINGS LP		09/28/2021	Various		5,298,450	5,090,000	5,091,947	5,091,577	0	(90)	0	(90)	0	5,091,488	0	206,962	206,962	186,989	01/14/2050
04621X-30-6	ASSURANT INC		09/01/2021	Adjustment		700,360	0	700,400	700,392	0	(33)	0	(33)	0	700,360	0	0	0	0	01/15/2061
05463H-AC-5	AXIS SPECIALTY FINANCE LLC		09/29/2021	UBS FINANCIAL SERVICES INC.		7,063,300	6,640,000	6,640,000	6,640,000	0	0	0	0	0	6,640,000	0	423,300	423,300	394,047	01/15/2040
05565A-AB-9	BNP PARIBAS SA	C	06/28/2021	DEUTSCHE BANK SECURITIES, INC.		213,000	200,000	210,000	208,788	0	(263)	0	(263)	0	208,525	0	4,475	4,475	7,395	12/29/2049
05565A-AQ-6	BNP PARIBAS SA	C	03/30/2021	Various		1,601,380	1,600,000	1,669,240	1,607,285	0	(6,888)	0	(6,888)	0	1,600,397	0	983	983	59,475	12/29/2049
05565Q-DV-7	BP CAPITAL MARKETS PLC	C	04/22/2021	Various		34,052,500	31,750,000	31,750,000	31,750,000	0	0	0	0	0	31,750,000	0	2,302,500	2,302,500	527,719	12/29/2049
11271L-10-2	BROOKFIELD FINANCE INC	C	09/01/2021	Adjustment		770,000	0	770,000	770,000	0	0	0	0	0	770,000	0	0	0	0	10/16/2080
125896-84-5	CMS ENERGY CORP		09/01/2021	Adjustment		999,955	0	999,954	999,955	0	0	0	0	0	999,955	0	0	0	0	03/01/2079
125896-85-2	CMS ENERGY CORP		09/01/2021	Adjustment		552,991	0	555,474	552,979	0	12	0	12	0	552,991	0	0	0	0	10/15/2078
125896-86-0	CMS ENERGY CORP		09/01/2021	Adjustment		496,706	0	500,173	496,682	0	23	0	23	0	496,706	0	0	0	0	03/15/2078
12621E-30-1	CNO FINANCIAL GROUP INC		09/01/2021	Adjustment		440,000	0	440,000	440,000	0	0	0	0	0	440,000	0	0	0	0	11/25/2060
233331-86-7	DTE ENERGY CO		09/01/2021	Adjustment		553,521	0	557,885	553,782	0	(261)	0	(261)	0	553,521	0	0	0	0	12/15/2076
26156F-AA-1	DRESDNER FUNDING TRUST I		03/30/2021	Various		1,202,445	850,000	1,060,474	1,025,735	0	(3,895)	0	(3,895)	0	1,021,840	0	180,605	180,605	16,404	06/30/2031
29250N-47-7	ENBRIDGE INC	C	09/01/2021	Adjustment		2,010,182	0	2,032,168	2,010,654	0	(471)	0	(471)	0	2,010,182	0	0	0	0	04/15/2078
29278N-AT-0	ENERGY TRANSFER OPERATING LP		04/05/2021	Unknown		880,000	880,000	880,000	880,000	0	0	0	0	0	880,000	0	0	0	24,383	12/29/2049
40427L-AB-0	HSBC CAPITAL FUNDING (DOLLAR1) LP	C	03/18/2021	CREDIT SUISSE SECURITIES (USA)		263,900	160,000	239,200	223,739	0	(1,471)	0	(1,471)	0	222,268	0	41,632	41,632	3,709	12/29/2049
404280-BC-2	HSBC HOLDINGS PLC	C	06/01/2021	Call @ 100.00		1,600,000	1,600,000	1,660,260	1,610,052	0	(10,052)	0	(10,052)	0	1,600,000	0	0	0	55,000	12/29/2049
46625H-HA-1	JPMORGAN CHASE & CO		01/06/2021	US Bank		1,448,977	1,459,000	1,652,318	1,459,000	0	0	0	0	0	1,459,000	0	(10,023)	(10,023)	10,452	12/29/2049
539473-AE-8	LLOYDS BANK PLC	C	01/22/2021	JP MORGAN SECURITIES LLC		807,940	700,000	860,790	802,173	0	(1,768)	0	(1,768)	0	800,405	0	7,535	7,535	9,333	12/16/2024
61761J-QK-8	MORGAN STANLEY		03/29/2021	UBS SECURITIES LLC		2,500,000	2,500,000	2,545,250	2,500,000	0	0	0	0	0	2,500,000	0	0	0	44,636	12/29/2049
637432-10-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN		09/01/2021	Adjustment		644,925	0	644,925	644,925	0	0	0	0	0	644,925	0	0	0	0	05/15/2064
637432-NK-7	NATIONAL RURAL UTILITIES COOPERATIVE FIN		09/24/2021	The Seaport Group		7,707,000	7,000,000	7,154,959	7,114,511	0	(14,204)	0	(14,204)	0	7,100,306	0	606,694	606,694	344,021	04/20/2046
65339K-86-0	NEXTERA ENERGY CAPITAL HOLDINGS INC		09/01/2021	Adjustment		999,949	0	999,999	999,960	0	(11)	0	(11)	0	999,949	0	0	0	0	03/01/2079
744320-80-5	PRUDENTIAL FINANCIAL INC		01/06/2021	J.P. MORGAN SECURITIES LLC		1,128,129	183,625	1,112,209	1,105,253	0	50	0	50	0	1,105,303	0	22,825	22,825	764	08/15/2058
759351-AE-9	REINSURANCE GROUP OF AMERICA INC		09/14/2021	Various		6,070,930	6,269,000	5,785,825	5,859,830	0	4,344	0	4,344	0	5,864,174	0	206,756	206,756	108,047	12/15/2065

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
780097-BB-6	NATWEST GROUP PLC	C	06/18/2021	Various		1,834,108	1,800,000	1,910,098	1,824,080	0	(13,033)	0	(13,033)	0	1,811,046	0	23,062	23,062	53,906	12/29/2049
808513-BD-6	CHARLES SCHWAB CORP		04/06/2021	UBS SECURITIES LLC		555,000	500,000	537,500	534,196	0	(1,916)	0	(1,916)	0	532,279	0	22,721	22,721	9,481	12/29/2049
816851-60-4	SEMPRA ENERGY		09/01/2021	Adjustment		1,061,915	0	1,068,657	1,063,223	0	(1,308)	0	(1,308)	0	1,061,915	0	0	0	0	07/01/2079
838518-20-7	SOUTH JERSEY INDUSTRIES INC		09/01/2021	Adjustment		1,188,211	0	1,203,110	1,189,844	0	(1,633)	0	(1,633)	0	1,188,211	0	0	0	0	09/16/2079
842587-30-5	SOUTHERN CO		10/18/2021	Call @ 25.00		7,000,000	7,000,000	6,650,000	6,568,141	0	918	0	918	0	6,569,059	0	430,941	430,941	384,854	10/01/2076
842587-80-0	SOUTHERN CO		09/01/2021	Adjustment		2,285,000	0	2,285,000	2,285,000	0	0	0	0	0	2,285,000	0	0	0	0	01/30/2080
857477-AQ-6	STATE STREET CORP		03/15/2021	Call @ 100.00		67,000	67,000	67,000	67,000	0	0	0	0	0	67,000	0	0	0	639	12/29/2049
902973-AY-2	U.S. BANCORP		04/15/2021	Call @ 100.00		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	5,241	12/29/2049
91529Y-60-1	UNUM GROUP		09/01/2021	Adjustment		1,093,337	0	1,102,127	1,092,814	0	523	0	523	0	1,093,337	0	0	0	0	06/15/2058
G16249-16-4	BROOKFIELD PROPERTY PARTNERS LP	C	09/01/2021	Adjustment		872,659	0	820,000	853,140	0	19,518	0	19,518	0	872,659	0	0	0	0	12/29/2049
H4209B-AE-8	UBS GROUP AG	D	03/22/2021	Call @ 100.00		1,000,000	1,000,000	1,025,740	1,002,436	0	(2,436)	0	(2,436)	0	1,000,000	0	0	0	68,750	12/29/2049
4899999. Subtotal - Bonds - Hybrid Securities						99,902,583	77,398,625	96,130,634	95,466,285	0	(34,669)	0	(34,669)	0	95,431,616	0	4,470,966	4,470,966	2,315,246	XXX
24736C-BM-5	DELTA AIR LINES INC TERM LOAN (EFF 4/27/		03/26/2021	Redemption @ 100.00		2,636,750	2,636,750	2,603,482	2,607,257	0	3,033	0	3,033	0	2,610,290	0	26,460	26,460	61,599	05/01/2023
47714F-AL-8	JETBLUE AIRWAYS CORPORATION T/L (6/20)		06/30/2021	Redemption @ 100.00		828,750	828,750	812,234	814,377	0	1,905	0	1,905	0	816,283	0	12,467	12,467	42,242	06/12/2024
49549*-AA-3	KJ FDG SEC TL		12/09/2021	Paydown		22,425,836	22,425,836	22,425,013	22,425,048	0	788	0	788	0	22,425,836	0	0	0	2,882,801	12/01/2049
81104B-AC-4	Term Loan B : HealthChannels Inc		09/30/2021	Redemption @ 100.00		36,076	36,076	31,007	31,464	0	724	0	724	0	32,188	0	3,888	3,888	1,058	04/03/2025
9TERM7-2L-7	BREAKWATER CREDIT 0.00001% 6/30/25		12/03/2021	Redemption @ 100.00		84,774	84,774	83,926	0	0	81	0	81	0	84,007	0	767	767	651	06/30/2025
BGH6MC-PS-4	US FOODS INC 1L TLB APRIL 2020 CL		03/10/2021	Redemption @ 100.00		16,527,261	16,443,750	15,292,688	15,450,343	0	30,694	0	30,694	0	15,475,204	0	1,052,057	1,052,057	82,436	04/24/2025
BGH6W2-6Y-3	SUTHERLAND GLOBAL INC 1L TL CTP		12/31/2021	Various		130,028	130,000	128,356	128,420	0	205	0	205	0	128,624	0	1,403	1,403	5,505	10/14/2025
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						42,669,474	42,585,936	41,376,706	41,456,910	0	37,429	0	37,429	0	41,572,432	0	1,097,042	1,097,042	3,076,292	XXX
8399997. Total - Bonds - Part 4						2,118,004,280	1,910,038,745	1,984,330,326	1,918,597,921	0	6,429,574	266,083	6,163,491	0	1,984,137,534	0	129,470,229	129,470,229	63,666,123	XXX
8399998. Total - Bonds - Part 5						398,949,097	614,834,233	358,297,727		0	2,474,910	0	2,474,910	0	360,772,638	0	38,176,460	38,176,460	2,126,152	XXX
8399999. Total - Bonds						2,516,953,377	2,524,872,979	2,342,628,053	1,918,597,921	0	8,904,485	266,083	8,638,401	0	2,344,910,171	0	167,646,689	167,646,689	65,792,274	XXX
008492-20-9	AGREE REALTY CORP		12/09/2021	Various	43,395.000	1,096,378	0.00	1,084,875	0	0	0	0	0	0	1,084,875	0	11,503	11,503	143	
025816-CH-0	AMERICAN EXPRESS CO		12/20/2021	UBS SECURITIES LLC	464,000.000	458,752	0.00	464,000	0	0	0	0	0	0	464,000	0	(5,248)	(5,248)	6,131	
02665T-80-1	AMERICAN HOMES 4 RENT		06/10/2021	Various	19,675.000	498,811	0.00	462,363	462,363	0	0	0	0	0	462,363	0	36,448	36,448	7,809	
03768E-30-3	APOLLO GLOBAL MANAGEMENT INC		04/05/2021	J.P. MORGAN SECURITIES LLC	8,500.000	220,569	0.00	212,902	212,902	0	0	0	0	0	212,902	0	7,668	7,668	3,387	
03768E-40-2	APOLLO GLOBAL MANAGEMENT INC		04/06/2021	Various	66,896.000	1,800,861	0.00	1,635,391	1,635,391	0	0	0	0	0	1,635,391	0	165,470	165,470	26,654	
038923-87-6	ARBOR REALTY TRUST INC		12/31/2021	Various	143,132.000	3,648,324	0.00	3,578,300	0	0	0	0	0	0	3,578,300	0	70,024	70,024	35,035	
03939A-20-6	ARCH CAPITAL GROUP LTD	C	09/09/2021	WELLS FARGO SECURITIES LLC	28,760.000	727,337	0.00	733,900	733,900	0	0	0	0	0	733,900	0	(6,563)	(6,563)	18,874	
03990B-20-0	ARES MANAGEMENT CORP		06/30/2021	Call @ 25.00	52,278.000	1,306,950	0.00	1,379,830	1,379,830	0	0	0	0	0	1,379,830	0	(72,880)	(72,880)	45,743	
060505-26-0	BANK OF AMERICA CORP		04/25/2021	Call @ 25.00	36,144.000	903,600	0.00	943,198	943,198	0	0	0	0	0	943,198	0	(39,598)	(39,598)	27,108	
060505-28-6	BANK OF AMERICA CORP		01/29/2021	Call @ 25.00	37,991.000	949,775	0.00	966,201	966,201	0	0	0	0	0	966,201	0	(16,426)	(16,426)	14,722	
064058-AH-3	BANK OF NEW YORK MELLON CORP		09/01/2021	Adjustment	0.000	1,000,000	0.00	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	0	
064058-AJ-9	BANK OF NEW YORK MELLON CORP		10/28/2021	UBS SECURITIES LLC	250,000.000	261,428	0.00	250,000	250,000	0	0	0	0	0	250,000	0	11,428	11,428	8,145	
172967-31-7	CITIGROUP INC		02/12/2021	Call @ 25.00	19,032.000	475,800	0.00	481,700	481,700	0	0	0	0	0	481,700	0	(5,900)	(5,900)	7,494	
174610-AQ-8	CITIZENS FINANCIAL GROUP INC		09/01/2021	Adjustment	0.000	820,000	0.00	820,000	820,000	0	0	0	0	0	820,000	0	0	0	0	
174610-AU-9	CITIZENS FINANCIAL GROUP INC		09/01/2021	Adjustment	0.000	340,000	0.00	340,000	340,000	0	0	0	0	0	340,000	0	0	0	0	
19075Q-80-5	COBANK ACB		09/01/2021	Adjustment	0.000	1,645,650	0.00	1,645,650	1,645,650	0	0	0	0	0	1,645,650	0	0	0	0	
19075Q-86-2	COBANK ACB		09/01/2021	Adjustment	0.000	3,850,800	0.00	3,850,800	3,850,800	0	0	0	0	0	3,850,800	0	0	0	0	
19075Q-87-0	COBANK ACB		09/01/2021	Adjustment	0.000	1,063,710	0.00	1,063,710	1,063,710	0	0	0	0	0	1,063,710	0	0	0	0	
200340-AU-1	COMERICA INC		09/01/2021	Adjustment	0.000	512,108	0.00	512,108	512,108	0	0	0	0	0	512,108	0	0	0	0	
25432G-20-8	DIME COMMUNITY BANCSHARES INC		02/01/2021	Unknown	35,300.000	812,316	0.00	812,316	812,316	0	0	0	0	0	812,316	0	0	0	0	
26441C-50-1	DUKE ENERGY CORP		03/31/2021	J.P. MORGAN SECURITIES LLC	16,000.000	443,469	0.00	400,000	400,000	0	0	0	0	0	400,000	0	43,469	43,469	5,750	
26441C-BG-9	DUKE ENERGY CORP		09/01/2021	Adjustment	0.000	900,000	0.00	900,000	900,000	0	0	0	0	0	900,000	0	0	0	0	
281020-AS-6	EDISON INTERNATIONAL		11/01/2021	Adjustment	0.000	1,030,000	0.00	1,030,000	0	0	0	0	0	0	1,030,000	0	0	0	0	
29452E-AA-9	EQUITABLE HOLDINGS INC		04/06/2021	UBS SECURITIES LLC	7,000,000.000	7,581,263	0.00	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	581,263	581,263	0	
33616C-72-0	FIRST REPUBLIC BANK		11/18/2021	Various	41,028.000	999,416	0.00	1,025,700	0	0	0	0	0	0	1,025,700	0	(26,284)	(26,284)	11,283	
37045X-DB-9	GENERAL MOTORS FINANCIAL COMPANY INC		08/01/2021	Adjustment	0.000	700,654	0.00	700,654	700,654	0	0	0	0	0	700,654	0	0	0	0	
404280-60-4	HSBC HOLDINGS PLC	C	01/13/2021	Call @ 25.00	33,000.000	825,000	0.00	809,668	809,668	0	0	0	0	0	809,668	0	15,332	15,332	4,120	
42226B-30-3	HEALTHCARE TRUST INC		11/24/2021	Various	27,506.000	695,550	0.00	678,510	0	0	0	0	0	0	678,510	0	17,040	17,040	0	
446150-70-8	HUNTINGTON BANCSHARES INC		06/18/2021	MLPFS INC FIXED INCOME	20,000.000	507,397	0.00	512,525	512,525	0	0	0	0	0	512,525	0	(5,127)	(5,127)	15,625	
48127V-82-7	JPMORGAN CHASE & CO		05/18/2021	CORPORATE ACTION	43,600.000	1,089,340	0.00	1,129,761	1,129,761	0	0	0	0	0	1,129,761	0	(40,421)	(40,421)	33,518	

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
48127X-54-2	JPMORGAN CHASE & CO		06/01/2021	Call @ 25.00	40,775.000	1,019,072	0.00	1,046,810	1,046,810	0	0	0	0	0	1,046,810	0	(27,737)	(27,737)	31,091	
48128B-52-3	JPMORGAN CHASE & CO		10/12/2021	Various	26,491.000	660,394	0.00	662,275	0	0	0	0	0	0	662,275	0	(1,881)	(1,881)	0	
48251K-20-9	KKR REAL ESTATE FINANCE TRUST INC		12/31/2021	Various	176,563.000	4,659,305	0.00	4,414,075	0	0	0	0	0	0	4,414,075	0	245,230	245,230	69,367	
48251W-20-3	KKR & CO INC		06/15/2021	Call @ 25.00	28,025.000	700,625	0.00	737,871	737,871	0	0	0	0	0	737,871	0	(37,246)	(37,246)	23,646	
48251W-30-2	KKR & CO INC		08/10/2021	Various	9,942.000	252,040	0.00	268,036	268,036	0	0	0	0	0	268,036	0	(15,996)	(15,996)	8,078	
55025L-20-7	LUMENT FINANCE TRUST INC		12/20/2021	Various	3,681.000	95,656	0.00	92,025	0	0	0	0	0	0	92,025	0	3,631	3,631	1,399	
570535-AW-4	MARKEL CORP		09/01/2021	Adjustment	0.000	5,100,000	0.00	5,100,000	5,100,000	0	0	0	0	0	5,100,000	0	0	0	0	
60784B-20-0	MODIV INC		12/29/2021	Various	23,605.000	615,844	0.00	579,503	0	0	0	0	0	0	579,503	0	36,342	36,342	0	
649604-86-5	NEW YORK MORTGAGE TRUST INC		06/30/2021	LADENBURG THALMANN	10,054.000	253,930	0.00	251,350	0	0	0	0	0	0	251,350	0	2,580	2,580	0	
693475-BC-8	PNC FINANCIAL SERVICES GROUP INC		11/12/2021	MITSUBISHI UFJ SECURITIES (USA), INC.	301,000.000	298,652	0.00	301,000	0	0	0	0	0	0	301,000	0	(2,348)	(2,348)	0	
74460W-62-8	PUBLIC STORAGE		07/28/2021	Various	47,793.000	1,310,925	0.00	1,194,825	1,194,825	0	0	0	0	0	1,194,825	0	116,100	116,100	29,124	
74460W-77-6	PUBLIC STORAGE		01/06/2021	WELLS FARGO SECURITIES LLC	10,506.000	263,327	0.00	238,635	238,635	0	0	0	0	0	238,635	0	24,692	24,692	0	
7591EP-AR-1	REGIONS FINANCIAL CORP		09/01/2021	Adjustment	0.000	340,000	0.00	340,000	340,000	0	0	0	0	0	340,000	0	0	0	0	
76169C-20-9	REXFORD INDUSTRIAL REALTY INC		08/10/2021	JP MORGAN SECURITIES LLC	18,000.000	452,968	0.00	462,240	462,240	0	0	0	0	0	462,240	0	(9,272)	(9,272)	13,219	
808513-40-2	CHARLES SCHWAB CORP		06/01/2021	Call @ 25.00	44,825.000	1,120,625	0.00	1,137,764	1,137,764	0	0	0	0	0	1,137,764	0	(17,139)	(17,139)	33,619	
816851-BK-4	SEMPRA ENERGY		09/01/2021	Adjustment	0.000	920,000	0.00	920,000	920,000	0	0	0	0	0	920,000	0	0	0	0	
82981J-80-2	SITE CENTERS CORP		03/29/2021	WELLS FARGO SECURITIES LLC	28,082.000	711,454	0.00	632,782	632,782	0	0	0	0	0	632,782	0	78,672	78,672	10,970	
87266M-20-6	TPG RE FINANCE TRUST INC		06/24/2021	Various	86,776.000	2,194,708	0.00	2,169,400	0	0	0	0	0	0	2,169,400	0	25,308	25,308	0	
89832Q-AE-9	TRUIST FINANCIAL CORP		09/01/2021	Adjustment	0.000	1,115,081	0.00	1,115,081	1,115,081	0	0	0	0	0	1,115,081	0	0	0	0	
89832Q-AF-6	TRUIST FINANCIAL CORP		09/01/2021	Adjustment	0.000	1,050,861	0.00	1,050,861	1,050,861	0	0	0	0	0	1,050,861	0	0	0	0	
902973-BC-9	US BANCORP		12/22/2021	BOFA SECURITIES, INC	244,000.000	244,482	0.00	244,000	0	0	0	0	0	0	244,000	0	482	482	0	
92339V-20-9	VEREIT INC		08/10/2021	Various	21,689.000	541,967	0.00	539,076	539,076	0	0	0	0	0	539,076	0	2,890	2,890	19,720	
929042-79-4	VORNADO REALTY TRUST		12/31/2021	Various	44,041.000	1,090,786	0.00	1,101,025	0	0	0	0	0	0	1,101,025	0	(10,239)	(10,239)	0	
938824-30-7	WASHINGTON FEDERAL INC		03/22/2021	J.P. MORGAN SECURITIES LLC	14,000.000	347,965	0.00	350,000	0	0	0	0	0	0	350,000	0	(2,035)	(2,035)	0	
G68603-13-6	PARTNERRE LTD	C	05/03/2021	Call @ 25.00	14,338.000	358,450	0.00	350,237	350,237	0	0	0	0	0	350,237	0	8,213	8,213	9,902	
G68603-14-4	PARTNERRE LTD	C	05/03/2021	Call @ 25.00	27,500.000	687,500	0.00	651,428	651,428	0	0	0	0	0	651,428	0	36,072	36,072	21,184	
G68603-15-1	PARTNERRE LTD	C	05/03/2021	Call @ 25.00	22,728.000	568,200	0.00	566,796	566,796	0	0	0	0	0	566,796	0	1,404	1,404	14,095	
G7293H-11-4	PRUDENTIAL PLC	C	05/21/2021	J.P. MORGAN SECURITIES LLC	22,000.000	608,581	0.00	534,877	534,877	0	0	0	0	0	534,877	0	73,704	73,704	9,281	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						64,748,656	XXX	63,476,035	45,449,998	0	0	0	0	0	63,476,035	0	1,272,621	1,272,621	566,233	XXX
233331-86-7	DTE ENERGY CO		12/15/2021	Call @ 25.00	22,131.000	553,275	0.00	557,885	0	0	(246)	0	(246)	0	553,275	0	0	0	33,197	
361860-20-8	GMAC CAPITAL TRUST I		08/17/2021	Various	109,958.000	2,759,701	0.00	2,873,441	2,873,441	0	0	0	0	0	2,873,441	0	(113,740)	(113,740)	94,196	
48128B-AN-1	JPMORGAN CHASE & CO		12/02/2021	Various	1,099,000.000	1,081,831	0.00	1,099,000	0	0	0	0	0	0	1,099,000	0	(17,169)	(17,169)	19,107	
69352P-20-2	PPL CAPITAL FUNDING INC		07/15/2021	Various	31,578.000	801,694	0.00	795,240	795,240	0	0	0	0	0	795,240	0	6,454	6,454	19,226	
744320-88-8	PRUDENTIAL FINANCIAL INC		01/22/2021	J.P. MORGAN SECURITIES LLC	23,762.000	607,190	0.00	594,050	594,050	0	0	0	0	0	594,050	0	13,140	13,140	0	
75574U-88-7	READY CAPITAL CORP		07/29/2021	Various	26,042.000	660,910	0.00	651,050	0	0	0	0	0	0	651,050	0	9,860	9,860	380	
896442-50-6	TRINITY CAPITAL INC		06/30/2021	Adjustment	0.000	0	0.00	0	0	0	0	0	0	0	0	0	0	0	267,200	
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						6,464,601	XXX	6,570,666	4,262,731	0	(246)	0	(246)	0	6,566,056	0	(101,455)	(101,455)	433,305	XXX
8999997. Total - Preferred Stocks - Part 4						71,213,257	XXX	70,046,701	49,712,728	0	(246)	0	(246)	0	70,042,091	0	1,171,166	1,171,166	999,539	XXX
8999998. Total - Preferred Stocks - Part 5						12,777,026	XXX	12,666,262		0	0	0	0	0	12,666,262	0	110,764	110,764	43,239	XXX
8999999. Total - Preferred Stocks						83,990,283	XXX	82,712,963	49,712,728	0	(246)	0	(246)	0	82,708,353	0	1,281,931	1,281,931	1,042,778	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5						1,290,185	XXX	1,519,381		0	0	0	0	0	1,519,381	0	(229,196)	(229,196)	0	XXX
9799999. Total - Common Stocks						1,290,185	XXX	1,519,381	0	0	0	0	0	0	1,519,381	0	(229,196)	(229,196)	0	XXX
9899999. Total - Preferred and Common Stocks						85,280,468	XXX	84,232,344	49,712,728	0	(246)	0	(246)	0	84,227,734	0	1,052,734	1,052,734	1,042,778	XXX
9999999 - Totals						2,602,233,845	XXX	2,426,860,397	1,968,310,650	0	8,904,238	266,083	8,638,155	0	2,429,137,905	0	168,699,423	168,699,423	66,835,052	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
912803-FV-0	UNITED STATES TREASURY		04/09/2021	CITIGROUP GLOBAL MARKETS INC.	09/14/2021	Various	506,375,000	249,996,791	290,088,751	252,534,764	0	2,537,972	0	2,537,972	0	0	37,553,988	37,553,988	0	0
0599999. Subtotal - Bonds - U.S. Governments							506,375,000	249,996,791	290,088,751	252,534,764	0	2,537,972	0	2,537,972	0	0	37,553,988	37,553,988	0	0
3130AK-XG-6	FEDERAL HOME LOAN BANKS		01/29/2021	TORONTO DOMINION BK	03/30/2021	PERSHING LLC	1,000,000	998,250	941,700	998,265	0	15	0	15	0	0	(56,565)	(56,565)	2,800	0
3130AL-K4-5	FEDERAL HOME LOAN BANKS		02/26/2021	FIRST HORIZON BANK	04/13/2021	STATE ST BOS/SPEC	350,000	350,000	348,429	350,000	0	0	0	0	0	0	(1,572)	(1,572)	1,034	0
3132D6-N5-5	FH SB8512 - RMBS		06/09/2021	SUNTRUST ROBINSON HUMPHREY INC	07/02/2021	Various	493,208	512,320	510,290	512,058	0	(262)	0	(262)	0	0	(1,767)	(1,767)	958	438
3133EM-JE-3	FEDERAL FARM CREDIT BANKS FUNDING CORP		01/13/2021	CANTOR FITZGERALD/CANTOR CLEAR	04/13/2021	FIRST HORIZON BANK	500,000	497,750	469,625	497,776	0	26	0	26	0	0	(28,151)	(28,151)	3,871	1,300
798170-AN-6	SUCCESSOR AGENCY TO THE REDEVELOPMENT AG		02/19/2021	STATE STREET BANK AND TRUST	06/09/2021	Northern Trust	250,000	269,648	269,760	268,794	0	(853)	0	(853)	0	0	966	966	3,047	516
3199999. Subtotal - Bonds - U.S. Special Revenues							2,593,208	2,627,967	2,539,804	2,626,893	0	(1,074)	0	(1,074)	0	0	(87,089)	(87,089)	11,710	2,254
000000-00-0	Flat Rock Opportunity Fund 6.90% Revolvi		05/20/2021	Not Available	05/28/2021	Not Available	3,520,835	3,520,835	3,520,835	3,520,835	0	0	0	0	0	0	0	0	0	0
000000-00-0	MEDALIST PART OP 9/1 5.750% 9/01/23 REV		08/20/2021	Not Available	10/05/2021	Adjustment	2,106,742	2,043,540	2,106,742	2,047,128	0	3,588	0	3,588	0	0	59,614	59,614	40,057	0
00108W-AN-0	AEP TEXAS INC		05/04/2021	SCOTIA CAPITAL (USA) INC.	06/07/2021	MILLENNIUM ADVISORS, LLC	500,000	498,510	499,890	498,513	0	3	0	3	0	0	1,377	1,377	1,581	0
02376A-AA-7	AMERICAN AIRLINES 2017-2 PASS THROUGH TR		02/16/2021	JEFFERIES & COMPANY, INC.	04/12/2021	Various	216,174	215,633	218,268	215,652	0	19	0	19	0	0	2,615	2,615	3,621	2,474
023771-R9-1	AMERICAN AIRLINES INC PASS THROUGH CERTI		03/01/2021	BAIRD, ROBERT W., & COMPANY IN	04/12/2021	Various	123,278	122,611	128,141	122,628	0	17	0	17	0	0	5,513	5,513	1,849	1,342
02377L-AA-2	AMERICAN AIRLINES 2019-1 PASS THROUGH TR		02/17/2021	BAIRD, ROBERT W., & COMPANY IN	04/12/2021	BANK OF NEW YORK	174,984	174,547	174,765	174,548	0	2	0	2	0	0	217	217	919	61
034863-BA-7	ANGLO AMERICAN CAPITAL PLC	C	03/15/2021	Merril Lynch Pierce Fenner Smith	03/17/2021	JEFFERIES & COMPANY, INC.	500,000	498,750	497,630	498,751	0	1	0	1	0	0	(1,121)	(1,121)	80	0
04015K-AB-6	ARES FINANCE CO II LLC		01/11/2021	JEFFERIES & COMPANY, INC.	03/22/2021	Various	250,000	265,243	253,938	264,953	0	(290)	0	(290)	0	0	(11,015)	(11,015)	2,257	632
04016N-AF-0	ARES XLIV C - CDO		03/16/2021	CREDIT SUISSE SECURITIES	04/29/2021	Paydown	3,050,000	3,011,875	3,050,000	3,050,000	0	38,125	0	38,125	0	0	0	0	32,456	19,389
05683U-AA-4	BCC 2019-3 E - CDO	C	03/19/2021	Various	12/02/2021	Various	4,400,000	4,399,320	4,412,320	4,312,785	0	(86,535)	0	(86,535)	0	0	99,535	99,535	282,868	49,669
05684B-AB-3	BAIN CAPITAL SPECIALTY FINANCE INC		03/03/2021	GOLDMAN SACHS & CO	03/04/2021	Morgan Stanley	1,563,000	1,550,433	1,551,278	1,550,433	0	0	0	0	0	0	844	844	0	0
064159-8N-9	BANK OF NOVA SCOTIA	C	09/29/2021	SCOTIA CAPITAL USA INC	12/10/2021	Jefferies LLC	600,000	600,000	579,750	600,000	0	0	0	0	0	0	(20,250)	(20,250)	4,048	0
06738E-BT-1	BARCLAYS PLC	C	08/04/2021	Various	11/05/2021	GOLDMAN SACHS & CO.	1,000,000	1,000,934	987,500	1,000,908	0	(26)	0	(26)	0	0	(13,408)	(13,408)	10,694	0
07131Y-AE-2	BATLN VII DRR - CDO		02/24/2021	BARCLAYS CAPITAL INC FIXED INC	10/22/2021	Redemption @ 100.00	3,500,000	3,487,050	3,500,000	3,488,622	0	1,572	0	1,572	0	0	11,378	11,378	174,184	24,137
07133D-AA-4	BATLN XIV E - CDO	C	07/20/2021	Morgan Stanley	11/30/2021	Paydown	940,000	941,419	940,000	940,000	0	(1,419)	0	(1,419)	0	0	0	0	23,807	356
10805Y-AG-6	BRDGS I C - CDO	C	01/01/2021	JP MORGAN SECURITIES INC.	05/25/2021	CITIGROUP GLOBAL MARKETS INC.	2,275,000	2,229,500	2,305,963	2,230,654	0	1,154	0	1,154	0	0	75,309	75,309	32,886	0
12062B-AE-5	BHLD 193 M1 - CMO/RMBS		05/20/2021	GOLDMAN, SACHS & CO.	06/11/2021	GOLDMAN, SACHS & CO.	1,250,000	1,281,250	1,279,834	1,281,230	0	(20)	0	(20)	0	0	(1,396)	(1,396)	4,994	2,611
12530M-AE-5	SORT 2021-1 A1 - ABS		03/10/2021	GOLDMAN, SACHS & CO.	05/12/2021	Morgan Stanley	1,750,000	1,749,667	1,761,758	1,749,668	0	1	0	1	0	0	12,090	12,090	4,165	0
125493-AA-4	CIFC 194 D - CDO	C	01/28/2021	Various	10/15/2021	Paydown	1,300,000	1,306,890	1,300,000	1,300,000	0	(6,890)	0	(6,890)	0	0	0	0	90,303	4,324
12554U-AA-6	CIFC 2019-III D - CDO	C	01/28/2021	PERSHING LLC	08/27/2021	Redemption @ 100.00	1,275,000	1,282,013	1,275,000	1,281,375	0	(637)	0	(637)	0	0	(6,375)	(6,375)	54,451	3,234
12555G-AA-6	CIFC 195 D - CDO	C	01/28/2021	Various	12/16/2021	Paydown	975,000	982,800	975,000	975,000	0	(7,800)	0	(7,800)	0	0	0	0	63,622	3,308
12574Q-20-2	INVESTCORP CREDIT MANAGEMENT BDC INC		03/25/2021	Various	04/23/2021	Call @ 25.00	952,125	951,421	952,125	949,212	0	(2,209)	0	(2,209)	0	0	2,913	2,913	18,406	6,164
13875D-AG-1	CANYC 2014-2 ER - CDO	C	03/05/2021	Morgan Stanley	04/14/2021	Redemption @ 100.00	950,000	947,815	950,000	947,311	0	(504)	0	(504)	0	0	2,689	2,689	16,655	9,918
140501-AC-1	CAPITAL SOUTHWEST CORP		08/24/2021	RAYMOND JAMES/FI	09/28/2021	Various	1,380,000	1,371,968	1,395,417	1,372,076	0	108	0	108	0	0	23,341	23,341	3,238	0
14054R-30-4	LOGAN RIDGE FINANCE CORP		05/19/2021	Various	06/17/2021	Various	370,000	371,854	369,692	369,653	0	(2,200)	0	(2,200)	0	0	39	39	3,555	0
14855L-AC-4	CLAST 171 B - ABS		02/11/2021	BOFA SECURITIES INC.	11/01/2021	Paydown	583,887	579,419	585,528	583,887	0	4,469	0	4,469	0	0	1,640	1,640	36,216	1,826
26252X-AC-1	DRSLF 76 E - CDO	C	01/28/2021	PERSHING LLC	11/18/2021	Paydown	1,650,000	1,662,375	1,650,000	1,650,000	0	(12,375)	0	(12,375)	0	0	0	0	100,170	4,006
376546-88-3	GLADSTONE INVESTMENT CORP		08/12/2021	Various	12/31/2021	Various	2,029,800	2,029,185	2,100,422	2,029,185	0	0	0	0	0	0	71,237	71,237	2,801	0
37959E-30-0	GLOBE LIFE INC		06/09/2021	MLPFS INC FIXED INCOME	08/19/2021	J.P. MORGAN SECURITIES LLC	1,030,000	1,030,000	1,070,894	1,030,000	0	0	0	0	0	0	40,894	40,894	0	0
390320-60-4	GREAT ELM CAPITAL CORP		06/17/2021	PERSHING LLC	08/25/2021	Various	748,250	734,782	752,134	734,984	0	202	0	202	0	0	17,150	17,150	6	0
431571-AE-8	HILLENBRAND INC		02/24/2021	HSBC SECURITIES	03/17/2021	MARKETAXESS CORPORATION	250,000	250,000	242,345	250,000	0	0	0	0	0	0	(7,655)	(7,655)	417	0
46090R-AA-2	INVESTCORP CREDIT MANAGEMENT BDC INC		03/24/2021	RAYMOND JAMES/FI	11/23/2021	Various	6,008,000	5,975,136	6,084,948	5,976,894	0	1,758	0	1,758	0	0	108,053	108,053	111,146	0
48251D-AE-6	KKR 16R DR - CDO		04/22/2021	Various	10/12/2021	Paydown	2,500,000	2,496,775	2,500,000	2,500,000	0	3,225	0	3,225	0	0	0	0	80,658	2,852
48253A-AA-8	KKR 25 E - CDO	C	04/14/2021	Morgan Stanley	07/01/2021	Paydown	3,000,000	2,985,900	3,000,000	3,000,000	0	14,100	0	14,100	0	0	0	0	35,300	560
489399-AM-7	KENNEDY WILSON INC		01/28/2021	Merril Lynch Pierce Fenner Smith	03/17/2021	MARKETAXESS CORPORATION	250,000	250,000	254,855	250,000	0	0	0	0	0	0	4,855	4,855	1,319	0
50212Y-AD-6	LPL HOLDINGS INC		03/04/2021	JP MORGAN SECURITIES INC.	07/12/2021	Various	500,000	500,000	504,583	500,000	0	0	0	0	0	0	4,583	4,583	3,079	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
55316P-AJ-6	MKT 2020-525M D - CMBS		04/20/2021	J.P. MORGAN SECURITIES INC.	06/28/2021	JP MORGAN SECURITIES LLC	3,639,000	3,643,691	3,674,537	3,643,545	0	(145)	0	(145)	0	0	30,992	30,992	26,752	6,242
55818Q-AA-6	MDPK XII E - CDO		03/05/2021	BAIRD, ROBERT W., & COMPANY IN	10/20/2021	Paydown	700,000	697,154	700,000	700,000	0	2,846	0	2,846	0	0	0	0	28,038	5,223
55819L-AA-6	MDPK XXXV E - CDO	C	01/28/2021	PERSHING LLC	04/20/2021	Paydown	1,150,000	1,153,335	1,150,000	1,150,000	0	(3,335)	0	(3,335)	0	0	0	0	20,050	2,673
55820J-AW-0	MDPK XXI C2R - CDO		03/11/2021	Merril Lynch Pierce Fenner Smith	10/29/2021	Various	4,000,000	4,005,000	4,003,125	4,003,025	0	(1,975)	0	(1,975)	0	0	100	100	132,416	39,079
55820K-AG-2	MDPK XXI DR - CDO		01/14/2021	NOMURA SECURITIES INTL INC	10/15/2021	NOMURA SECURITIES INTL INC	2,325,000	2,322,674	2,327,325	2,325,000	0	2,326	0	2,326	0	0	2,325	2,325	138,013	2,015
570535-AX-2	MARKEL CORP		05/04/2021	CITIGROUP GLOBAL MARKETS INC.	06/07/2021	KEYBANC CAPITAL MARKETS INC	500,000	497,170	500,460	497,175	0	5	0	5	0	0	3,285	3,285	1,533	0
59803B-AA-8	MIDO X E - CDO	C	01/29/2021	NOMURA SECURITIES INTL INC	10/08/2021	JP MORGAN SECURITIES INC.	775,000	773,729	775,969	773,576	0	(153)	0	(153)	0	0	2,393	2,393	42,798	1,319
67098E-AA-9	OAKC 4 E1 - CDO	C	07/28/2021	CITIGROUP GLOBAL MARKETS INC.	10/25/2021	Various	5,000,000	4,999,500	5,000,888	4,996,323	0	(3,177)	0	(3,177)	0	0	4,564	4,564	78,329	6,982
67103B-30-8	OFS CAPITAL CORP		02/12/2021	Various	03/12/2021	Call @ 25.00	225,275	223,990	225,275	222,426	0	(1,564)	0	(1,564)	0	0	2,849	2,849	2,999	963
67103B-40-7	OFS CAPITAL CORP		02/12/2021	Various	03/12/2021	Call @ 25.00	58,750	58,348	58,750	57,898	0	(450)	0	(450)	0	0	852	852	937	0
67103B-50-6	OFS CAPITAL CORP		10/12/2021	Various	11/22/2021	Various	510,550	512,151	510,550	510,316	0	(1,835)	0	(1,835)	0	0	234	234	22,830	5
67590A-BT-8	OCT14 14RR A2R - CDO		03/02/2021	CREDIT SUISSE SECURITIES (USA)	05/11/2021	MLPFS INC FIXED INCOME	5,000,000	5,000,000	5,003,450	5,000,000	0	0	0	0	0	0	3,450	3,450	14,149	0
67591A-BJ-9	OCT23 23R ER - CDO	C	03/03/2021	BARCLAYS CAPITAL INC FIXED INC	05/21/2021	Redemption @ 100.00	3,000,000	2,980,500	3,000,000	2,981,344	0	844	0	844	0	0	18,656	18,656	62,736	24,464
67592G-AA-5	OCT41 41 E - CDO	C	04/21/2021	CITIGROUP GLOBAL MARKETS INC.	10/15/2021	Paydown	1,975,000	1,976,699	1,975,000	1,975,000	0	(1,699)	0	(1,699)	0	0	0	0	70,827	3,109
70806A-AA-4	PENNANTPARK FLOATING RATE CAPITAL LTD		03/18/2021	GOLDMAN SACHS & CO	09/17/2021	Various	4,842,000	4,814,933	4,881,933	4,815,829	0	896	0	896	0	0	66,103	66,103	37,048	0
75574U-60-6	READY CAPITAL CORP		09/17/2021	LADENBURG THALMANN	12/22/2021	Various	10,375	10,670	10,786	10,550	0	(119)	0	(119)	0	0	235	235	147	0
77342N-AA-2	ROCKT 191 E - CDO	C	01/27/2021	US Bank	03/29/2021	Redemption @ 100.00	825,000	818,813	825,000	818,505	0	(308)	0	(308)	0	0	6,495	6,495	10,260	1,358
78397D-AB-4	SBL HOLDINGS INC		02/10/2021	Various	09/13/2021	DEUTSCHE BANK SECURITIES, INC.	820,000	812,645	884,821	812,981	0	337	0	337	0	0	71,840	71,840	23,803	0
80349A-AD-1	SARATOGA INVESTMENT CORP		07/15/2021	RAYMOND JAMES/FI	11/02/2021	Various	5,480,000	5,525,540	5,582,051	5,524,562	0	(978)	0	(978)	0	0	57,489	57,489	92,132	71,947
857477-BP-7	STATE STREET CORP		02/26/2021	Merril Lynch Pierce Fenner Smith	03/29/2021	CHASE SECURITIES	1,000,000	997,060	974,630	997,080	0	20	0	20	0	0	(22,450)	(22,450)	1,711	0
858568-AB-4	STELLUS CAPITAL INVESTMENT CORP		01/11/2021	RAYMOND JAMES/FI	01/11/2021	RAYMOND JAMES/FI	1,136,000	1,136,000	1,153,040	1,136,000	0	0	0	0	0	0	17,040	17,040	0	0
86564C-AC-4	SUMITOMO LIFE INSURANCE CO	C	04/08/2021	Various	06/10/2021	NOMURA SECURITIES/FIXED INCOME	1,000,000	1,000,750	1,026,250	1,000,740	0	(10)	0	(10)	0	0	25,510	25,510	5,531	0
87159F-AF-9	SYMP XII E - CDO		02/22/2021	BAIRD, ROBERT W., & COMPANY IN	03/15/2021	Paydown	2,900,000	2,901,015	2,900,000	2,900,000	0	(1,015)	0	(1,015)	0	0	0	0	24,435	16,152
95003L-AJ-9	WFCM 21SAVE C - CMBS		01/29/2021	WELLS FARGO SECURITIES LLC	02/01/2021	WELLS FARGO SECURITIES LLC	800,000	800,000	801,000	800,000	0	0	0	0	0	0	1,000	1,000	0	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							101,144,025	100,960,814	101,676,392	100,898,762	0	(62,052)	0	(62,052)	0	0	777,631	777,631	2,079,281	318,397
05971K-AH-2	BANCO SANTANDER SA	C	05/06/2021	MLPFS INC FIXED INCOME	11/18/2021	BOFA SECURITIES, INC	600,000	600,000	599,280	600,000	0	0	0	0	0	0	(720)	(720)	15,042	0
26441C-BP-9	DUKE ENERGY CORP		09/23/2021	Various	10/20/2021	BARCLAYS CAPITAL INC.	472,000	472,069	469,640	472,068	0	(1)	0	(1)	0	0	(2,428)	(2,428)	1,023	0
53079E-BM-5	LIBERTY MUTUAL GROUP INC		08/11/2021	Various	10/26/2021	U.S. Bank	650,000	650,676	666,250	650,658	0	(18)	0	(18)	0	0	15,592	15,592	5,363	0
556079-AD-3	MACQUARIE BANK LTD	C	02/25/2021	Various	04/22/2021	Various	3,000,000	2,989,410	2,908,980	2,989,493	0	83	0	83	0	0	(80,513)	(80,513)	13,734	0
4899999. Subtotal - Bonds - Hybrid Securities							4,722,000	4,712,155	4,644,150	4,712,219	0	64	0	64	0	0	(68,069)	(68,069)	35,161	0
8399998. Total - Bonds							614,834,233	358,297,727	398,949,097	360,772,638	0	2,474,910	0	2,474,910	0	0	38,176,460	38,176,460	2,126,152	320,651
038923-86-8	ARBOR REALTY TRUST INC		08/05/2021	RAYMOND JAMES & ASSOCIATES	10/18/2021	Various	62,344.000	1,558,600	1,574,570	1,558,600	0	0	0	0	0	0	15,970	15,970	877	0
101121-40-8	BOSTON PROPERTIES INC		02/01/2021	WELLS FARGO SECURITIES LLC	04/01/2021	Call @ 25.00	40,000.000	1,014,000	1,000,000	1,014,000	0	0	0	0	0	0	(14,000)	(14,000)	19,689	0
249670-AB-6	DEPOSITORY TRUST & CLEARING CORP		06/08/2021	MLPFS INC FIXED INCOME	07/22/2021	Various	750,000.000	750,000	762,344	750,000	0	0	0	0	0	0	12,344	12,344	0	0
29452E-40-8	EQUITABLE HOLDINGS INC		01/05/2021	WELLS FARGO SECURITIES LLC	01/29/2021	J.P. MORGAN SECURITIES LLC	21,600.000	540,000	539,925	540,000	0	0	0	0	0	0	(75)	(75)	0	0
376536-88-4	GLADSTONE COMMERCIAL CORP		06/21/2021	Stifel Nicolaus & Co.	06/30/2021	Various	97,570.000	2,439,250	2,475,896	2,439,250	0	0	0	0	0	0	36,646	36,646	0	0
48128B-58-0	JPMORGAN CHASE & CO		03/10/2021	JP MORGAN SECURITIES LLC	03/31/2021	J.P. MORGAN SECURITIES LLC	16,800.000	420,000	424,966	420,000	0	0	0	0	0	0	4,966	4,966	0	0
55025L-20-7	LUMENT FINANCE TRUST INC		04/28/2021	RBC CAPITAL MARKETS	06/03/2021	NATIONAL FINANCIAL SERVICES CO	1,704.000	42,310	43,066	42,310	0	0	0	0	0	0	755	755	0	0
55261F-AN-4	M&T BANK CORP		08/11/2021	Various	11/17/2021	J.P. MORGAN SECURITIES LLC	457,000.000	458,142	452,450	458,142	0	0	0	0	0	0	(5,692)	(5,692)	0	0
61762V-86-1	MORGAN STANLEY		10/19/2021	Various	11/30/2021	J.P. MORGAN SECURITIES LLC	4,550.000	113,266	112,894	113,266	0	0	0	0	0	0	(372)	(372)	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
64828T-70-6	NEW RESIDENTIAL INVESTMENT CORP		10/08/2021	Various	11/02/2021	Various	66,998.000	1,672,994	1,690,534	1,672,994	0	0	0	0	0	0	17,539	17,539	12,840	0
74460W-46-1	PUBLIC STORAGE		06/07/2021	MLPFS INC FIXED INCOME	10/20/2021	J.P. MORGAN SECURITIES LLC	56,400.000	1,410,000	1,425,171	1,410,000	0	0	0	0	0	0	15,171	15,171	6,038	0
860630-86-2	STIFEL FINANCIAL CORP		07/15/2021	STIFEL NICOLAUS & COMPANY INC.	11/05/2021	Various	20,000.000	500,000	510,112	500,000	0	0	0	0	0	0	10,112	10,112	3,375	0
G7498P-12-7	RENAISSANCERE HOLDINGS LTD	C	07/07/2021	WELLS FARGO SECURITIES LLC	07/28/2021	J.P. MORGAN SECURITIES LLC	27,200.000	680,000	693,772	680,000	0	0	0	0	0	0	13,772	13,772	0	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								11,598,562	11,705,700	11,598,562	0	0	0	0	0	0	107,137	107,137	42,819	0
38144G-AG-6	GOLDMAN SACHS GROUP INC		07/23/2021	Various	07/28/2021	CITIGROUP GLOBAL MARKETS INC.	1,029,000.000	1,029,794	1,033,386	1,029,794	0	0	0	0	0	0	3,592	3,592	0	0
48128B-AN-1	JPMORGAN CHASE & CO		05/05/2021	Merril Lynch Pierce Fenner Smith	11/17/2021	J.P. MORGAN SECURITIES LLC	38,000.000	37,905	37,940	37,905	0	0	0	0	0	0	35	35	420	0
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred								1,067,699	1,071,326	1,067,699	0	0	0	0	0	0	3,627	3,627	420	0
8999998. Total - Preferred Stocks								12,666,262	12,777,026	12,666,262	0	0	0	0	0	0	110,764	110,764	43,239	0
94419L-10-1	WAYFAIR CL A ORD		01/26/2021	Not Provided	01/26/2021	JONES TRADING INST	4,606.000	1,519,381	1,290,185	1,519,381	0	0	0	0	0	0	(229,196)	(229,196)	0	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								1,519,381	1,290,185	1,519,381	0	0	0	0	0	0	(229,196)	(229,196)	0	0
9799998. Total - Common Stocks								1,519,381	1,290,185	1,519,381	0	0	0	0	0	0	(229,196)	(229,196)	0	0
9899999. Total - Preferred and Common Stocks								14,185,643	14,067,211	14,185,643	0	0	0	0	0	0	(118,432)	(118,432)	43,239	0
9999999 - Totals								372,483,370	413,016,308	374,958,280	0	2,474,910	0	2,474,910	0	0	38,058,028	38,058,028	2,169,390	320,651

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in 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 New York		60704	95-1516991	8BI	500,940,569	173,924,775	90,396,973	550,000.000	100.0
000000-00-0	Texas Life Insurance Company		69396	74-0940890	8BI	114,515,179	0		684,016.000	100.0
000000-00-0	Wilcac Life Insurance Company		62413	36-0947200	8BI	248,604,853	9,955,195		21,830,865.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer						864,060,601	183,879,970	90,396,973	XXX	XXX
000000-00-0	Redding Reassurance Company 3		16399	82-5159810	8BI	0	0	0	0.000	
1799999. Subtotal - Common Stock - Other Affiliates						0	0	0	XXX	XXX
1899999. Total Common Stocks						864,060,601	183,879,970	90,396,973	XXX	XXX
1999999 - Totals						864,060,601	183,879,970	90,396,973	XXX	XXX

1. Total amount of goodwill 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 Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
FSWP: USD 1.525000 12/1/2051				PNC	11/19/2021	12/01/2051	1	100,000,000	0.07 / 1.592	0	0	0	(3,801,037)		(3,801,037)	(3,801,037)	0	0	0	2,734,830		
FSWP: USD 1.592000 12/1/2051				USB	11/19/2021	12/01/2051	1	175,000,000	0.07 / 1.382	0	0	0	(4,022,479)		(4,022,479)	(4,022,479)	0	0	0	4,785,952		
FSWP: USD 1.382000 12/1/2061				USB	11/19/2021	12/01/2061	1	375,000,000	0.07 / 1.525	0	0	0	(11,025,855)		(11,025,855)	(11,025,855)	0	0	0	11,846,258		
FSWP: USD 1.634000 12/1/2051				S-BNSDV	11/22/2021	12/01/2051	1	100,000,000	1.634 / 1.634	0	0	0	(1,211,950)		(1,211,950)	(1,211,950)	0	0	0	2,734,830		
1299999999. Subtotal - Swaps - Other - Interest Rate										0	0	0	(20,061,322)	XXX	(20,061,322)	(20,061,322)	0	0	0	22,101,871	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	(20,061,322)	XXX	(20,061,322)	(20,061,322)	0	0	0	22,101,871	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	(20,061,322)	XXX	(20,061,322)	(20,061,322)	0	0	0	22,101,871	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	(20,061,322)	XXX	(20,061,322)	(20,061,322)	0	0	0	22,101,871	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
1709999999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	(20,061,322)	XXX	(20,061,322)	(20,061,322)	0	0	0	22,101,871	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										0	0	0	(20,061,322)	XXX	(20,061,322)	(20,061,322)	0	0	0	22,101,871	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1Y Swaption/ European/04-13-2022 20Y/ P: USD/LIBOR/3M/BBA/ R: USD 0.021180	ALNY Assets	N/A	Interest Rate	Citibank, N.A. 3358001I4HZC5MKOPHE63	04/14/2021	04/13/2022	11/19/2021	Unwind		500,000,000	0.021		26,210,000	34,170,000							7,960,000			
1Y Swaption/ European/04-13-2022 20Y/ P: USD/LIBOR/3M/BBA/ R: USD 0.019875	ALNY Assets	N/A	Interest Rate	Citibank, N.A. 3358001I4HZC5MKOPHE63	04/15/2021	04/13/2022	11/19/2021	Unwind		114,500,000	0.020		6,052,000	5,980,000							(72,000)			
1Y Swaption/ European/04-13-2022 20Y/ P: USD/LIBOR/3M/BBA/ R: USD 0.021285	ALNY Assets	N/A	Interest Rate	U.S. Bank National Association 6BYL5QZYBDK8S7L73M02	04/13/2021	04/13/2022	11/19/2021	Unwind		500,000,000	0.021		26,400,000	36,243,000							9,843,000			
1Y Swaption/ European/04-13-2022 20Y/ P: USD/LIBOR/6M/BBA/ R: USD 0.020475	ALNY Assets	N/A	Interest Rate	U.S. Bank National Association 6BYL5QZYBDK8S7L73M02	04/16/2021	04/13/2022	11/19/2021	Unwind		114,500,000	0.020		6,160,100	6,396,000							235,900			
1Y Swaption/ European/04-13-2022 20Y/ P: USD/LIBOR/6M/BBA/ R: USD 0.021130	ALNY Assets	N/A	Interest Rate	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	04/14/2021	04/13/2022	11/22/2021	Unwind		343,500,000	0.021		18,377,250	20,645,000							2,267,750			
1Y Swaption/ European/04-13-2022 20Y/ P: USD/LIBOR/6M/BBA/ R: USD 0.020600	ALNY Assets	N/A	Interest Rate	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	04/16/2021	04/13/2022	11/22/2021	Unwind		114,500,000	0.021		6,194,450	6,130,000							(64,450)			
0209999999. Subtotal - Purchased Options - Hedging Other - Other												0	89,393,800	109,564,000	0	0	XXX	0	0	0	20,170,200	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other												0	89,393,800	109,564,000	0	0	XXX	0	0	0	20,170,200	0	0	XXX
0289999999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0439999999. Total Purchased Options - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0449999999. Total Purchased Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0459999999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0469999999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0479999999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0489999999. Total Purchased Options - Other												0	89,393,800	109,564,000	0	0	XXX	0	0	0	20,170,200	0	0	XXX
0499999999. Total Purchased Options												0	89,393,800	109,564,000	0	0	XXX	0	0	0	20,170,200	0	0	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0709999999. Subtotal - Written Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0779999999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0919999999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0929999999. Total Written Options - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0939999999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0949999999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0959999999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0979999999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0989999999. Total Written Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1169999999. Subtotal - Swaps - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1229999999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1289999999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1349999999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1359999999. Total Swaps - Interest Rate												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1369999999. Total Swaps - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1379999999. Total Swaps - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1389999999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
1399999999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999999. Total Swaps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1479999999. Subtotal - Forwards												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1709999999. Subtotal - Hedging Other												0	89,393,800	109,564,000	0	0	XXX	0	0	0	20,170,200	0	0	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1739999999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1759999999 - Totals												0	89,393,800	109,564,000	0	0	XXX	0	0	0	20,170,200	0	0	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

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 December 31 of Current Year

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX				0			0		0
PNC	Y	N	1,330,000	0	0	(3,801,037)	0	0	(3,801,037)	0	2,734,830	0
S-BNSDV	Y	N	3,550,000	0	0	(1,211,950)	0	0	(1,211,950)	0	2,734,830	0
USB	Y	N	17,970,000	0	0	(15,048,335)	0	0	(15,048,335)	0	16,632,211	0
0399999999. Total NAIC 2 Designation			22,850,000	0	0	(20,061,322)	0	0	(20,061,322)	0	22,101,871	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)							0			0		
0999999999 - Gross Totals			22,850,000	0	0	(20,061,322)	0	0	(20,061,322)	0	22,101,871	0
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					0	(20,061,322)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
The Bank of Nova Scotia L3I9ZG2KFGXZ61BMYR72	Cash	CSHBNS-IH-2	Money market mutual fund	1,330,000	1,330,000	1,330,000		
PNC Bank, N.A. AD6GFRVSDT01YPT1CS68	Cash	CSHPNC-UY-5	Money market mutual fund	3,550,000	3,550,000	3,550,000		
U.S. Bank, N.A. 6BYL5QZYBDK8S7L73M02	Cash	CSHUSB-JB-4	Money market mutual fund	17,970,000	17,970,000	17,970,000		
0199999999 - Total				22,850,000	22,850,000	22,850,000	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0299999999 - Total				0	0	XXX	XXX	XXX

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		0.000	0	0	172,929,285	XXX
FHLB Des Moines	RF	0.000	0	0	1,159,850	XXX
US Bank	C	0.000	73,461	0	27,890,754	XXX
Wells Fargo Bank			80,016		20,444,054	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	0	0	5,344	XXX
0199999. Totals - Open Depositories	XXX	XXX	153,477	0	222,429,287	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	153,477	0	222,429,287	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX	153,477	0	222,429,287	XXX

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

1. January	2,963,060	4. April	125,007,758	7. July	84,550,755	10. October	126,280,989
2. February	146,880,673	5. May	124,319,169	8. August	99,503,690	11. November	151,759,043
3. March	129,883,680	6. June	83,826,152	9. September	106,909,148	12. December	194,779,609

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
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	12/31/2021	2.400		357,507	0	0
	U.S. BANK MONEY MARKET ACCOUNT FUND		12/02/2021	0.000		616,051	3	26
8499999. Subtotal - Sweep Accounts						973,558	3	26
31846V-41-9	FIRST AMER:TRS OBG V	SD	11/01/2021	0.010		0	0	0
38142B-50-0	GOLDMAN:FS TRS I INST		12/31/2021	0.010		65,699,859	833	236
38142B-50-0	GOLDMAN:FS TRS I INST	C	12/31/2021	0.010		2,460,915	17	18
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						68,160,774	850	254
31846V-62-5	FIRST AMER:INS PRM OBL Z		12/27/2021	0.050		998,371	47	1
31846V-62-5	FIRST AMER:INS PRM OBL Z	C	12/29/2021	0.050		4,615,746	154	0
825252-87-7	INVESCO GOV&AGENCY PRVT		12/02/2021	0.030		52,235	1	14
8699999. Subtotal - All Other Money Market Mutual Funds						5,666,353	202	14
9999999 - Total Cash Equivalents						74,800,685	1,055	295

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ...$ 0	1C ...$ 0	1D ...$ 0	1E ...$ 0	1F ...$ 0	1G ...$ 0
1B	2A ...$ 0	2B ...$ 0	2C ...$ 0				
1C	3A ...$ 0	3B ...$ 0	3C ...$ 0				
1D	4A ...$ 0	4B ...$ 0	4C ...$ 0				
1E	5A ...$ 0	5B ...$ 0	5C ...$ 0				
1F	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	155,623	152,063	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	50,039	62,613	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	5,420,950	5,532,314	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	B	Life Insurance	430,441	489,143	0	0
33. New York NY						
34. North Carolina NC	0	Life Insurance	452,945	457,952	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	14,447,989,779	16,672,675,131
59. Subtotal	XXX	XXX	6,509,997	6,694,085	14,447,989,779	16,672,675,131
DETAILS OF WRITE-INS						
5801. Member Stock FHLB-DM	S				10,000,000	10,000,000
5802. Pledged Collateral FHLB-DM	0				15,831,674	17,546,689
5803. Credit for Reinsurance Trust (WRNY)	0				70,737,929	75,048,529
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	14,351,420,176	16,570,079,913
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	14,447,989,779	16,672,675,131