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

ANNUAL STATEMENT

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

Bankers Life and Casualty Company

NAIC Group Code 0233 (Current) 0233 (Prior) NAIC Company Code 61263 Employer's ID Number 36-0770740

Organized under the Laws of Illinois, State of Domicile or Port of Entry IL

Country of Domicile United States of America

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

Incorporated/Organized 04/06/1880 Commenced Business 01/17/1879

Statutory Home Office 111 East Wacker Drive, Suite 2100 (Street and Number), Chicago, IL, US 60601-4508 (City or Town, State, Country and Zip Code)

Main Administrative Office 111 East Wacker Drive, Suite 2100 (Street and Number)
Chicago, IL, US 60601-4508 (City or Town, State, Country and Zip Code), 312-396-6000 (Area Code) (Telephone Number)

Mail Address 111 East Wacker Drive, Suite 2100 (Street and Number or P.O. Box), Chicago, IL, US 60601-4508 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 111 East Wacker Drive, Suite 2100 (Street and Number)
Chicago, IL, US 60601-4508 (City or Town, State, Country and Zip Code), 312-396-6000 (Area Code) (Telephone Number)

Internet Website Address www.bankerslife.com

Statutory Statement Contact Shelly Ann Hitch (Name), 317-817-6485 (Area Code) (Telephone Number)
Shelly.Hitch@CNOinc.com (E-mail Address), 317-817-2115 (FAX Number)

OFFICERS

President Scott Louis Goldberg
Secretary Rachel Johanna Spehler #
Treasurer Jeffrey Michael Kircher
Actuary Jeremy David Williams

OTHER

Bruce Keating Baude, Executive Vice President
Eric Ronald Johnson, Executive Vice President
William Douglas Fritts, Jr., Senior Vice President
Gregory Dean Turner, Senior Vice President
Karen Jeannine DeToro, Executive Vice President
Paul Harrington McDonough, Executive Vice President
John Robert Kline, Senior Vice President
Yvonne Kay Franzese, Executive Vice President
Matthew Joseph Zimpfer, Executive Vice President
Nathan Ellis Richardson, Senior Vice President

DIRECTORS OR TRUSTEES

Karen Jeannine DeToro
Paul Harrington McDonough
Scott Louis Goldberg
Gregory Dean Turner #
John Robert Kline

State of Indiana
County of Hamilton SS:

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

Scott Louis Goldberg
President

Rachel Johanna Spehler
Secretary

John Robert Kline
SVP & Chief Accounting Officer

Subscribed and sworn to before me this
23rd day of February, 2021

Kristie L. Nave
Notary Public, State of Indiana, Marion County
My Commission Expires November 7, 2024

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

KRISTIE L. NAVE, Notary Public
Marion County
SEAL
State of Indiana
My Commission Expires Nov, 7, 2024

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)	13,715,034,982		13,715,034,982	13,269,173,147
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	179,651,565		179,651,565	107,866,176
	2.2 Common stocks	140,391,724	69,315	140,322,408	197,394,349
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	973,595,548		973,595,548	1,067,234,920
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)				
	4.2 Properties held for the production of income (less $ encumbrances)				
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ 102,893,363 , Schedule E - Part 1), cash equivalents ($ 239,446,722 , Schedule E - Part 2) and short-term investments ($, Schedule DA)	342,340,086		342,340,086	150,869,127
6.	Contract loans (including $ premium notes)	72,466,627	27,078	72,439,548	71,419,818
7.	Derivatives (Schedule DB)	210,076,190		210,076,190	197,757,340
8.	Other invested assets (Schedule BA)	700,552,890		700,552,890	682,993,818
9.	Receivables for securities	2,849,268		2,849,268	3,578,629
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets	48,061,949		48,061,949	36,450,568
12.	Subtotals, cash and invested assets (Lines 1 to 11)	16,385,020,829	96,394	16,384,924,435	15,784,737,892
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	130,493,830		130,493,830	131,803,560
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	3,375,990	337,258	3,038,732	3,061,573
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	63,205,358		63,205,358	60,302,010
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	573,283		573,283	1,484,110
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	14,283,989		14,283,989	7,151,244
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	80,997,618		80,997,618	5,994,396
18.2	Net deferred tax asset	202,940,616	92,286,061	110,654,555	153,394,687
19.	Guaranty funds receivable or on deposit	8,353,861		8,353,861	9,517,362
20.	Electronic data processing equipment and software	1,344,522	776,134	568,388	666,430
21.	Furniture and equipment, including health care delivery assets ($)	5,716,562	5,716,562		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	14,826,684		14,826,684	14,991,988
24.	Health care ($) and other amounts receivable	35,797,147	34,489,132	1,308,015	590,066
25.	Aggregate write-ins for other than invested assets	211,852,769		211,852,769	195,759,101
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	17,158,783,058	133,701,541	17,025,081,517	16,369,454,418
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	17,158,783,058	133,701,541	17,025,081,517	16,369,454,418
	DETAILS OF WRITE-INS				
1101.	Assets held in rabbi trust for agents' deferred compensation program	48,061,949		48,061,949	36,450,568
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	48,061,949		48,061,949	36,450,568
2501.	Cash surrender value of company owned life insurance	209,718,550		209,718,550	193,978,762
2502.	Transferable state tax credits	2,134,219		2,134,219	1,780,339
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	211,852,769		211,852,769	195,759,101

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 11,279,707,975 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ Modco Reserve)	11,279,707,975	10,835,557,005
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	2,099,907,924	2,019,263,492
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	1,275,724,731	1,286,461,006
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	36,081,961	26,964,759
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	163,388,806	148,550,803
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid (Exhibit 4, Line 10)		
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)	141,041	158,547
	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 $ 28,193,419 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	31,557,514	32,019,053
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 433 assumed and $ 4,900,179 ceded	4,900,613	4,461,840
	9.4 Interest maintenance reserve (IMR, Line 6)	233,373,197	240,790,500
10.	Commissions to agents due or accrued-life and annuity contracts $ 7,179,575 accident and health $ 1,608,044 and deposit-type contract funds $	8,787,618	7,243,713
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	182,140,227	192,867,856
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)	4,078,928	5,465,514
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	2,389,220	2,354,564
17.	Amounts withheld or retained by reporting entity as agent or trustee	464,794	522,718
18.	Amounts held for agents' account, including $ 16,424,078 agents' credit balances	16,733,747	14,951,712
19.	Remittances and items not allocated	35,390,190	21,218,156
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)	223,072,671	217,769,569
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	16,145,864	1,736,306
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.09 Payable for securities	6,937,567	1,065,817
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	169,455,991	133,339,086
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	15,790,380,578	15,192,762,017
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	15,790,380,578	15,192,762,017
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	968,621,970	968,621,970
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	256,078,969	198,070,431
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)	1,224,700,939	1,166,692,401
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	1,234,700,939	1,176,692,401
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	17,025,081,517	16,369,454,418
	DETAILS OF WRITE-INS		
2501.	Unclaimed funds	66,457,947	59,010,828
2502.	Liability for deferred compensation obligation	54,431,987	37,922,259
2503.	Liability for agents' deferred compensation program funded through a rabbi trust	48,566,056	36,405,998
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	169,455,991	133,339,086
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)		

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)	2,505,524,418	2,646,326,164
2.	Considerations for supplementary contracts with life contingencies	2,441,575	4,136,322
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	794,158,793	893,681,319
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	2,574,007	7,723,510
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	21,745,740	22,043,833
7.	Reserve adjustments on reinsurance ceded		
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts		
	8.2 Charges and fees for deposit-type contracts	855	346,814
	8.3 Aggregate write-ins for miscellaneous income	15,853,062	22,395,068
9.	Total (Lines 1 to 8.3)	3,342,298,449	3,596,653,028
10.	Death benefits	235,386,144	200,718,530
11.	Matured endowments (excluding guaranteed annual pure endowments)	249,438	193,704
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	299,475,450	312,471,185
13.	Disability benefits and benefits under accident and health contracts	633,699,127	688,542,233
14.	Coupons, guaranteed annual pure endowments and similar benefits	215	251
15.	Surrender benefits and withdrawals for life contracts	634,526,285	732,634,740
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	20,152,444	36,128,166
18.	Payments on supplementary contracts with life contingencies	7,900,264	8,447,325
19.	Increase in aggregate reserves for life and accident and health contracts	597,622,828	734,348,466
20.	Totals (Lines 10 to 19)	2,429,012,196	2,713,484,601
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	186,950,941	181,533,351
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	94,870,476	102,118,707
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	335,101,210	328,009,308
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	31,080,640	32,173,917
25.	Increase in loading on deferred and uncollected premiums	2,933,300	375,853
26.	Net transfers to or (from) Separate Accounts net of reinsurance		
27.	Aggregate write-ins for deductions	106,943	677,369
28.	Totals (Lines 20 to 27)	3,080,055,705	3,358,373,104
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	262,242,745	238,279,924
30.	Dividends to policyholders and refunds to members	130,773	151,224
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	262,111,972	238,128,700
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(89,895,698)	(1,274,729)
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)	352,007,670	239,403,429
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (3,430,794) (excluding taxes of $ 692,019 transferred to the IMR)	(12,486,120)	(13,495,638)
35.	Net income (Line 33 plus Line 34)	339,521,550	225,907,791
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	1,176,692,401	1,110,243,531
37.	Net income (Line 35)	339,521,550	225,907,791
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 1,059,877	(1,533,555)	46,828,059
39.	Change in net unrealized foreign exchange capital gain (loss)		
40.	Change in net deferred income tax	(94,817,605)	(32,988,450)
41.	Change in nonadmitted assets	49,723,551	49,852,271
42.	Change in liability for reinsurance in unauthorized and certified companies		
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		
44.	Change in asset valuation reserve	(5,303,102)	(47,821,457)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		
47.	Other changes in surplus in Separate Accounts Statement		
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles	72,827,426	
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in		
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance		
52.	Dividends to stockholders	(285,900,000)	(155,000,000)
53.	Aggregate write-ins for gains and losses in surplus	(16,509,728)	(20,329,344)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	58,008,538	66,448,870
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	1,234,700,939	1,176,692,401
	DETAILS OF WRITE-INS		
08.301.	Change in cash surrender value of company owned life insurance, net of premiums	15,739,788	22,252,224
08.302.	Gain from utilization of transferable state tax credits	106,660	135,811
08.303.	Miscellaneous income	6,614	7,032
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page		
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	15,853,062	22,395,068
2701.	Penalties from regulatory authorities	59,800	175,000
2702.	Transfer of accident and health reserves under coinsurance ceded agreement	47,143	502,369
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	106,943	677,369
5301.	Change in liability for deferred compensation obligation	(16,509,728)	(20,329,344)
5302.			
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(16,509,728)	(20,329,344)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	2,501,375,533	2,652,230,171
2.	Net investment income	739,068,396	727,931,402
3.	Miscellaneous income	14,727,124	46,806,941
4.	Total (Lines 1 through 3)	3,255,171,053	3,426,968,514
5.	Benefit and loss related payments	1,806,084,563	1,979,142,900
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	648,401,690	639,599,261
8.	Dividends paid to policyholders	148,279	161,772
9.	Federal and foreign income taxes paid (recovered) net of $ (2,738,775) tax on capital gains (losses)	35,368,750	(13,498,525)
10.	Total (Lines 5 through 9)	2,490,003,281	2,605,405,408
11.	Net cash from operations (Line 4 minus Line 10)	765,167,772	821,563,106
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	2,217,588,697	2,727,196,101
	12.2 Stocks	60,607,793	216,470,187
	12.3 Mortgage loans	140,341,622	88,122,827
	12.4 Real estate		
	12.5 Other invested assets	46,465,599	75,569,090
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(296)	19,611
	12.7 Miscellaneous proceeds	26,369,613	31,184,668
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,491,373,029	3,138,562,484
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	2,666,525,939	3,444,217,359
	13.2 Stocks	87,699,270	63,354
	13.3 Mortgage loans	46,780,000	133,987,498
	13.4 Real estate		
	13.5 Other invested assets	56,359,714	230,101,049
	13.6 Miscellaneous applications		31,897,152
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,857,364,923	3,840,266,412
14.	Net increase (decrease) in contract loans and premium notes	1,042,260	5,309,909
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(367,034,154)	(707,013,837)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(10,736,275)	(5,825,741)
	16.5 Dividends to stockholders	232,900,000	155,000,000
	16.6 Other cash provided (applied)	36,973,617	1,563,580
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(206,662,658)	(159,262,161)
	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)	191,470,959	(44,712,892)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	150,869,127	195,582,019
	19.2 End of year (Line 18 plus Line 19.1)	342,340,086	150,869,127

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

20.0001. Non-cash dividend paid in conjunction with settlement of tax receivable from parent	53,000,000	
20.0002. Exchanges and transfers of invested assets	500,998	
20.0003. Capitalized interest	211,889	1,069,897
20.0004. Premium tax credit utilization on invested assets	63,299	656,901

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	2,505,524,418	460,428,092		1,156,857,603		888,238,722			
2.	Considerations for supplementary contracts with life contingencies	2,441,575	XXX	XXX	2,441,575		XXX	XXX		XXX
3.	Net investment income	794,158,793	103,221,553	290,151	499,614,411	646,498	122,567,333		67,818,847	
4.	Amortization of Interest Maintenance Reserve (IMR)	2,574,007	386,899	995	1,753,000	2,462	430,650			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6.	Commissions and expense allowances on reinsurance ceded	21,745,740	2,194,026				19,551,714	XXX		
7.	Reserve adjustments on reinsurance ceded							XXX		
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							XXX		
	8.2 Charges and fees for deposit-type contracts	855			855		XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	15,853,062	37,911				68,949		15,746,202	
9.	Totals (Lines 1 to 8.3)	3,342,298,449	566,268,481	291,146	1,660,667,445	648,960	1,030,857,369		83,565,049	
10.	Death benefits	235,386,144	234,940,276	445,868			XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)	249,438	249,438				XXX	XXX		
12.	Annuity benefits	299,475,450	XXX	XXX	298,060,990	1,414,460	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	633,699,127	267,734				633,431,393	XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits	215	215					XXX		
15.	Surrender benefits and withdrawals for life contracts	634,526,285	39,008,914		595,517,370		XXX	XXX		
16.	Group conversions							XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	20,152,444	598,023	1,448	19,477,359		75,615	XXX		
18.	Payments on supplementary contracts with life contingencies	7,900,264			7,900,264		XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	597,622,828	95,168,909	(574,111)	423,129,098	(745,499)	80,644,432	XXX		
20.	Totals (Lines 10 to 19)	2,429,012,196	370,233,510	(126,796)	1,344,085,081	668,961	714,151,439	XXX		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	186,950,941	73,788,342		76,464,839		36,697,760			XXX
22.	Commissions and expense allowances on reinsurance assumed	94,870,476	1,763				94,868,713	XXX		
23.	General insurance expenses and fraternal expenses	335,101,210	139,889,210	126,936	91,525,437	95,693	87,834,932		15,629,001	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	31,080,640	11,675,759	9,626	3,192,843	4,285	16,198,128			
25.	Increase in loading on deferred and uncollected premiums	2,933,300	2,933,300					XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance							XXX		
27.	Aggregate write-ins for deductions	106,943					47,143		59,800	
28.	Totals (Lines 20 to 27)	3,080,055,705	598,521,884	9,766	1,515,268,200	768,939	949,798,115		15,688,801	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	262,242,745	(32,253,403)	281,380	145,399,245	(119,978)	81,059,254		67,876,248	
30.	Dividends to policyholders and refunds to members	130,773	131,906				(1,134)	XXX		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	262,111,972	(32,385,310)	281,380	145,399,245	(119,978)	81,060,388		67,876,248	
32.	Federal income taxes incurred (excluding tax on capital gains)	(89,895,698)	(3,439,095)	66,722	45,296,090	(5,128)	20,396,646		(152,210,933)	
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)	352,007,670	(28,946,215)	214,658	100,103,154	(114,850)	60,663,742		220,087,181	
34.	Policies/certificates in force end of year	1,182,241	662,128	221	165,016	426	354,450	XXX		
	DETAILS OF WRITE-INS									
08.301.	Change in cash surrender value of company owned life insurance, net of premiums	15,739,788							15,739,788	
08.302.	Gain from utilization of transferable state tax credits	106,660	37,711				68,949			
08.303.	Miscellaneous income	6,614	200						6,414	
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	15,853,062	37,911				68,949		15,746,202	
2701.	Penalties from regulatory authorities	59,800							59,800	
2702.	Transfer of accident and health reserves under coinsurance ceded agreement	47,143					47,143			
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	106,943					47,143		59,800	

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]	460,428,092		282,846,924	10,864,516	137,820,986	14,963,664	13,932,002					
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	103,221,553		54,683,843	1,382,998	30,204,635	14,110,494	2,839,584					
4.	Amortization of Interest Maintenance Reserve (IMR)	386,899		225,193	5,053	94,218	51,936	10,498					
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6.	Commissions and expense allowances on reinsurance ceded	2,194,026		1,724,260	157,382	145,295	136,781	30,308					
7.	Reserve adjustments on reinsurance ceded												
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts												
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	37,911		37,711		200							
9.	Totals (Lines 1 to 8.3)	566,268,481		339,517,930	12,409,949	168,265,333	29,262,876	16,812,392					
10.	Death benefits	234,940,276		159,979,260	4,356,246	37,281,105	25,709,658	7,614,006					
11.	Matured endowments (excluding guaranteed annual pure endowments)	249,438		218,473	30,965								
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	267,734		13,512	50,206	146,490	49,819	7,706					
14.	Coupons, guaranteed annual pure endowments and similar benefits	215		215									
15.	Surrender benefits and withdrawals for life contracts	39,008,914		18,008,731	19,463	13,336,369	6,670,386	973,965					
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds	598,023		447,964	9,295	95,520	39,356	5,888					
18.	Payments on supplementary contracts with life contingencies												
19.	Increase in aggregate reserves for life and accident and health contracts	95,168,909		58,603,634	(873,693)	39,670,736	(3,370,803)	1,139,036					
20.	Totals (Lines 10 to 19)	370,233,510		237,271,790	3,592,482	90,530,221	29,098,416	9,740,601					
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	73,788,342		41,710,747	1,180,747	29,726,164	211,446	959,238					XXX
22.	Commissions and expense allowances on reinsurance assumed	1,763		1,763									
23.	General insurance expenses	139,889,210		93,160,799	4,008,228	32,044,152	7,555,876	3,120,155					
24.	Insurance taxes, licenses and fees, excluding federal income taxes	11,675,759		7,390,758	342,320	3,243,880	366,244	332,557					
25.	Increase in loading on deferred and uncollected premiums	2,933,300		2,589,205	344,096								
26.	Net transfers to or (from) Separate Accounts net of reinsurance												
27.	Aggregate write-ins for deductions												
28.	Totals (Lines 20 to 27)	598,521,884		382,125,061	9,467,873	155,544,417	37,231,982	14,152,551					
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(32,253,403)		(42,607,131)	2,942,076	12,720,917	(7,969,106)	2,659,841					
30.	Dividends to policyholders and refunds to members	131,906		131,906									
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(32,385,310)		(42,739,037)	2,942,076	12,720,917	(7,969,106)	2,659,841					
32.	Federal income taxes incurred (excluding tax on capital gains)	(3,439,095)		(6,986,778)	663,361	3,481,104	(1,242,978)	646,197					
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)	(28,946,215)		(35,752,260)	2,278,716	9,239,813	(6,726,128)	2,013,644					
34.	Policies/certificates in force end of year	662,128		481,807	20,731	119,718	28,215	11,657					
	DETAILS OF WRITE-INS												
08.301.	Gain from utilization of transferable state tax credits	37,711		37,711									
08.302.	Miscellaneous income	200				200							
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page												
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	37,911		37,711		200							
2701.													
2702.													
2703.													
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)												

(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)									
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	290,151		290,151						
4.	Amortization of Interest Maintenance Reserve (IMR)	995		995						
5.	Separate Accounts net gain from operations excluding unrealized gains or losses									
6.	Commissions and expense allowances on reinsurance ceded									
7.	Reserve adjustments on reinsurance ceded									
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts									
	8.2 Charges and fees for deposit-type contracts									
	8.3 Aggregate write-ins for miscellaneous income									
9.	Totals (Lines 1 to 8.3)	291,146		291,146						
10.	Death benefits	445,868		445,868						
11.	Matured endowments (excluding guaranteed annual pure endowments)									
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts									
14.	Coupons, guaranteed annual pure endowments and similar benefits									
15.	Surrender benefits and withdrawals for life contracts									
16.	Group conversions									
17.	Interest and adjustments on contract or deposit-type contract funds	1,448		1,448						
18.	Payments on supplementary contracts with life contingencies									
19.	Increase in aggregate reserves for life and accident and health contracts	(574,111)		(574,111)						
20.	Totals (Lines 10 to 19)	(126,796)		(126,796)						
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)									XXX
22.	Commissions and expense allowances on reinsurance assumed									
23.	General insurance expenses	126,936		126,936						
24.	Insurance taxes, licenses and fees, excluding federal income taxes	9,626		9,626						
25.	Increase in loading on deferred and uncollected premiums									
26.	Net transfers to or (from) Separate Accounts net of reinsurance									
27.	Aggregate write-ins for deductions									
28.	Totals (Lines 20 to 27)	9,766		9,766						
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	281,380		281,380						
30.	Dividends to policyholders and refunds to members									
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	281,380		281,380						
32.	Federal income taxes incurred (excluding tax on capital gains)	66,722		66,722						
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)	214,658		214,658						
34.	Policies/certificates in force end of year	221		221						
	DETAILS OF WRITE-INS									
08.301.										
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)									
2701.										
2702.										
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)									

(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		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for individual annuity contracts	1,156,857,603	31,924,376	1,121,730,661			3,202,566	
2.	Considerations for supplementary contracts with life contingencies	2,441,575	XXX	XXX	XXX	XXX	2,441,575	XXX
3.	Net investment income	499,614,411	106,432,777	349,570,357			5,117,742	38,493,536
4.	Amortization of Interest Maintenance Reserve (IMR)	1,753,000	380,485	1,327,651			19,494	25,370
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded							
7.	Reserve adjustments on reinsurance ceded							
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
	8.2 Charges and fees for deposit-type contracts	855						855
	8.3 Aggregate write-ins for miscellaneous income							
9.	Totals (Lines 1 to 8.3)	1,660,667,445	138,737,638	1,472,628,669			10,781,377	38,519,760
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	298,060,990	123,401,452	166,178,433			8,481,106	
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	595,517,370	174,913,876	420,603,494				
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	19,477,359	494,011	575,851				18,407,497
18.	Payments on supplementary contracts with life contingencies	7,900,264					7,900,264	
19.	Increase in aggregate reserves for life and accident and health contracts	423,129,098	(207,785,167)	639,240,835			(8,326,571)	
20.	Totals (Lines 10 to 19)	1,344,085,081	91,024,172	1,226,598,613			8,054,799	18,407,497
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	76,464,839	1,517,962	74,642,215			169,194	135,468
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses	91,525,437	13,730,217	73,900,237			923,297	2,971,687
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,192,843	373,953	2,751,171			29,425	38,294
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance							
27.	Aggregate write-ins for deductions							
28.	Totals (Lines 20 to 27)	1,515,268,200	106,646,304	1,377,892,235			9,176,715	21,552,946
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	145,399,245	32,091,334	94,736,434			1,604,662	16,966,814
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	145,399,245	32,091,334	94,736,434			1,604,662	16,966,814
32.	Federal income taxes incurred (excluding tax on capital gains)	45,296,090	9,760,834	31,480,049			493,673	3,561,534
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)	100,103,154	22,330,500	63,256,385			1,110,989	13,405,280
34.	Policies/certificates in force end of year	165,016	51,228	104,553			3,922	5,313
	DETAILS OF WRITE-INS							
08.301.								
08.302.								
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)							
2701.								
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)							

(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
		Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for group annuity contracts							
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	646,498					646,498	
4.	Amortization of Interest Maintenance Reserve (IMR)	2,462					2,462	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded							
7.	Reserve adjustments on reinsurance ceded							
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income							
9.	Totals (Lines 1 to 8.3)	648,960					648,960	
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	1,414,460					1,414,460	
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts							
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds							
18.	Payments on supplementary contracts with life contingencies							
19.	Increase in aggregate reserves for life and accident and health contracts	(745,499)					(745,499)	
20.	Totals (Lines 10 to 19)	668,961					668,961	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)							
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses	95,693					95,693	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	4,285					4,285	
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance							
27.	Aggregate write-ins for deductions							
28.	Totals (Lines 20 to 27)	768,939					768,939	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(119,978)					(119,978)	
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(119,978)					(119,978)	
32.	Federal income taxes incurred (excluding tax on capital gains)	(5,128)					(5,128)	
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)	(114,850)					(114,850)	
34.	Policies/certificates in force end of year	426					426	
	DETAILS OF WRITE-INS							
08.301.								
08.302.								
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)							
2701.								
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)							

(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	888,238,722	72,892		608,579,850							2,014,235	178,136,530	99,435,216
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	122,567,333	37,880	124,887	8,478,587							1,059,749	93,983,113	18,883,116
4.	Amortization of Interest Maintenance Reserve (IMR)	430,650	160	525	35,605							4,389	322,780	67,193
5.	Separate Accounts net gain from operations excluding unrealized gains or losses													
6.	Commissions and expense allowances on reinsurance ceded	19,551,714										6,999	12,595,769	6,948,946
7.	Reserve adjustments on reinsurance ceded													
8.	Miscellaneous Income:													
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts													
	8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income	68,949			28,900								40,049	
9.	Totals (Lines 1 to 8.3)	1,030,857,369	110,932	125,412	617,122,942							3,085,371	285,078,241	125,334,472
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	633,431,393	626,225	145,905	412,174,624							3,645,527	201,366,881	15,472,231
14.	Coupons, guaranteed annual pure endowments and similar benefits													
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions													
17.	Interest and adjustments on contract or deposit-type contract funds	75,615	2		14,255							695	37,472	23,190
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	80,644,432	(57,650)	(61,636)	(3,184,204)							(1,065,369)	34,476,630	50,536,661
20.	Totals (Lines 10 to 19)	714,151,439	568,577	84,269	409,004,675							2,580,853	235,880,983	66,032,083
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	36,697,760	92		1,762,147							20,818	16,604,613	18,310,089
22.	Commissions and expense allowances on reinsurance assumed	94,868,713			94,868,696							17		
23.	General insurance expenses	87,834,932	5,534	18,183	27,220,732							54,121	29,093,342	31,443,020
24.	Insurance taxes, licenses and fees, excluding federal income taxes	16,198,128	1,707	975	5,705,792							43,504	7,764,167	2,681,983
25.	Increase in loading on deferred and uncollected premiums													
26.	Net transfers to or (from) Separate Accounts net of reinsurance													
27.	Aggregate write-ins for deductions	47,143											47,143	
28.	Totals (Lines 20 to 27)	949,798,115	575,910	103,426	538,562,043							2,699,313	289,390,247	118,467,176
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	81,059,254	(464,979)	21,986	78,560,899							386,058	(4,312,007)	6,867,296
30.	Dividends to policyholders and refunds to members	(1,134)	(5,056)									3,923		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	81,060,388	(459,922)	21,986	78,560,899							382,136	(4,312,007)	6,867,296
32.	Federal income taxes incurred (excluding tax on capital gains)	20,396,646	(96,348)	6,743	16,672,423							112,157	1,709,260	1,992,411
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)	60,663,742	(363,575)	15,242	61,888,476							269,979	(6,021,266)	4,874,885
34.	Policies/certificates in force end of year	354,450	254		53,682							3,143	165,565	131,806
	DETAILS OF WRITE-INS													
08.301.	Gain from utilization of transferable state tax credits	68,949			28,900								40,049	
08.302.														
08.303.														
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page													
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	68,949			28,900								40,049	
2701.	Transfer of accident and health reserves under coinsurance ceded agreement	47,143											47,143	
2702.														
2703.														
2798.	Summary of remaining write-ins for Line 27 from overflow page													
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	47,143											47,143	

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

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

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (b) (N/A Fratermal)	11 Other Individual Life	12 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1.	Reserve December 31 of prior year	1,990,979,519		1,174,000,714	29,308,819	463,913,083	270,325,482	53,431,421					
2.	Tabular net premiums or considerations	306,268,555		181,273,322	9,011,513	91,472,859	14,415,149	10,095,713					
3.	Present value of disability claims incurred												
4.	Tabular interest	92,372,906		51,519,482	1,387,514	26,059,854	11,028,761	2,377,294					
5.	Tabular less actual reserve released	(2,020)				41,612	(52,846)	9,214					
6.	Increase in reserve on account of change in valuation basis												
6.1	Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		XXX								XXX		
7.	Other increases (net)	2,890,525		2,890,525									
8.	Totals (Lines 1 to 7)	2,392,509,485		1,409,684,043	39,707,847	581,487,406	295,716,546	65,913,642					
9.	Tabular cost	205,643,304		116,770,517	11,086,595	52,402,349	15,082,826	10,301,017					
10.	Reserves released by death	51,736,576		38,420,390	85,492	5,742,374	6,920,280	568,041					
11.	Reserves released by other terminations (net)	48,852,161		21,888,789	100,634	19,687,376	6,708,942	466,420					
12.	Annuity, supplementary contract and disability payments involving life contingencies	129,016				71,490	49,819	7,706					
13.	Net transfers to or (from) Separate Accounts												
14.	Total Deductions (Lines 9 to 13)	306,361,057		177,079,696	11,272,721	77,903,588	28,761,867	11,343,184					
15.	Reserve December 31 of current year	2,086,148,428		1,232,604,347	28,435,126	503,583,818	266,954,679	54,570,458					
	Cash Surrender Value and Policy Loans												
16.	CSV Ending balance December 31, current year	1,606,628,651		906,198,750		415,556,659	240,538,453	44,334,789					
17.	Amount Available for Policy Loans Based upon Line 16 CSV	1,518,712,239		849,105,695		392,090,977	236,334,230	41,181,336					

(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	5,329,716		5,329,716						
2.	Tabular net premiums or considerations									
3.	Present value of disability claims incurred									
4.	Tabular interest	255,105		255,105						
5.	Tabular less actual reserve released									
6.	Increase in reserve on account of change in valuation basis									
7.	Other increases (net)									
8.	Totals (Lines 1 to 7)	5,584,821		5,584,821						
9.	Tabular cost	532,798		532,798						
10.	Reserves released by death	296,418		296,418						
11.	Reserves released by other terminations (net)									
12.	Annuity, supplementary contract and disability payments involving life contingencies									
13.	Net transfers to or (from) Separate Accounts									
14.	Total Deductions (Lines 9 to 13)	829,216		829,216						
15.	Reserve December 31 of current year	4,755,605		4,755,605						
	Cash Surrender Value and Policy Loans									
16.	CSV Ending balance December 31, current year									
17.	Amount Available for Policy Loans Based upon Line 16 CSV									

(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	8,826,045,559	2,086,200,103	6,634,113,039			105,732,417	
2.	Tabular net premiums or considerations	1,147,936,498	36,947,412	1,105,344,945			5,644,141	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	190,313,151	54,308,582	131,692,215			4,312,354	
5.	Tabular less actual reserve released	(1,901,696)					(1,901,696)	
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)	(72,827,426)		(72,827,426)				
8.	Totals (Lines 1 to 7)	10,089,566,086	2,177,456,097	7,798,322,773			113,787,216	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	896,837,485	299,041,161	597,796,324				
12.	Annuity, supplementary contract and disability payments involving life contingencies	16,381,370					16,381,370	
13.	Net transfers to or (from) Separate Accounts							
14.	Total Deductions (Lines 9 to 13)	913,218,855	299,041,161	597,796,324			16,381,370	
15.	Reserve December 31 of current year	9,176,347,231	1,878,414,936	7,200,526,449			97,405,846	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	8,919,312,881	1,872,275,280	7,047,037,601				
17.	Amount Available for Policy Loans Based upon Line 16 CSV							

(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	13,202,210					13,202,210	
2.	Tabular net premiums or considerations							
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	687,257					687,257	
5.	Tabular less actual reserve released	(18,296)					(18,296)	
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)							
8.	Totals (Lines 1 to 7)	13,871,171					13,871,171	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)							
12.	Annuity, supplementary contract and disability payments involving life contingencies	1,414,460					1,414,460	
13.	Net transfers to or (from) Separate Accounts							
14.	Total Deductions (Lines 9 to 13)	1,414,460					1,414,460	
15.	Reserve December 31 of current year	12,456,711					12,456,711	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year							
17.	Amount Available for Policy Loans Based upon Line 16 CSV							

(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) 1,426,737	1,367,581
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 623,228,128	622,519,459
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 6,428,952	6,466,367
2.11	Preferred stocks of affiliates	(b) 4,659,673	4,659,673
2.2	Common stocks (unaffiliated)	4,455,941	4,257,698
2.21	Common stocks of affiliates	6,998,911	6,998,911
3.	Mortgage loans	(c) 50,074,887	49,826,200
4.	Real estate	(d)	
5	Contract loans	4,827,784	4,802,839
6	Cash, cash equivalents and short-term investments	(e) 1,471,962	1,198,522
7	Derivative instruments	(f) 34,188,492	38,130,701
8.	Other invested assets	58,423,381	58,554,722
9.	Aggregate write-ins for investment income	10,296,719	10,296,719
10.	Total gross investment income	806,481,567	809,079,392
11.	Investment expenses		(g) 14,882,281
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 38,317
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		14,920,598
17.	Net investment income (Line 10 minus Line 16)		794,158,794
	DETAILS OF WRITE-INS		
0901.	Miscellaneous investment income	10,296,719	10,296,719
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	10,296,719	10,296,719
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		

(a) Includes $ 30,061,232 accrual of discount less $ 12,178,953 amortization of premium and less $ 7,706,755 paid for accrued interest on purchases.

(b) Includes $ 417,000 accrual of discount less $ amortization of premium and less $ paid for accrued dividends on purchases.

(c) Includes $ accrual of discount less $ 77,750 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 $ 75,000 accrual of discount less $ amortization of premium and less $ 15,458 paid for accrued interest on purchases.

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

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

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

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

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds					
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	(13,104,017)	(8,065,559)	(21,169,576)		
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	(2,271,134)		(2,271,134)	(5,005,783)	
2.21	Common stocks of affiliates				(5,520,712)	
3.	Mortgage loans					
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(296)		(296)		
7.	Derivative instruments					
8.	Other invested assets	3,372,808		3,372,808	4,485,133	
9.	Aggregate write-ins for capital gains (losses)				5,567,685	
10.	Total capital gains (losses)	(12,002,639)	(8,065,559)	(20,068,198)	(473,677)	
	DETAILS OF WRITE-INS					
0901.	Capital gains on assets held in rabbi trust				5,567,685	
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)				5,567,685	

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	1,071,965		994,387							77,578		
2. Deferred and accrued	18,896,477		18,896,477									
3. Deferred , accrued and uncollected:												
3.1 Direct	19,994,990		19,900,627							94,363		
3.2 Reinsurance assumed	339									339		
3.3 Reinsurance ceded	26,887		9,763							17,124		
3.4 Net (Line 1 + Line 2)	19,968,442		19,890,864							77,578		
4. Advance	1,536,684		148,016							1,388,668		
5. Line 3.4 - Line 4	18,431,758		19,742,848							(1,311,090)		
6. Collected during year:												
6.1 Direct	95,894,181		65,763,665	882,121				51,430		29,196,965		
6.2 Reinsurance assumed	43,033,204									43,033,204		
6.3 Reinsurance ceded	5,894,466		21,957							5,872,509		
6.4 Net	133,032,919		65,741,708	882,121				51,430		66,357,660		
7. Line 5 + Line 6.4	151,464,678		85,484,557	882,121				51,430		65,046,570		
8. Prior year (uncollected + deferred and accrued - advance)	12,397,601		13,759,232							(1,361,631)		
9. First year premiums and considerations:												
9.1 Direct	101,946,318		71,755,162	882,121				51,430		29,257,605		
9.2 Reinsurance assumed	43,040,113									43,040,113		
9.3 Reinsurance ceded	5,919,354		29,837							5,889,517		
9.4 Net (Line 7 - Line 8)	139,067,077		71,725,325	882,121				51,430		66,408,201		
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	1,197,191,993		44,816,885	1,152,375,109								
10.2 Reinsurance assumed												
10.3 Reinsurance ceded												
10.4 Net	1,197,191,993		44,816,885	1,152,375,109								
RENEWAL												
11. Uncollected	3,843,026		1,604,515					361		2,238,151		
12. Deferred and accrued	91,657,576		91,657,576									
13. Deferred, accrued and uncollected:												
13.1 Direct	104,569,621		98,784,219					361		5,785,041		
13.2 Reinsurance assumed	1,994									1,994		
13.3 Reinsurance ceded	9,071,013		5,522,128							3,548,885		
13.4 Net (Line 11 + Line 12)	95,500,602		93,262,090					361		2,238,151		
14. Advance	30,020,830		3,216,080					1,045,641		25,759,110		
15. Line 13.4 - Line 14	65,479,772		90,046,011					(1,045,281)		(23,520,958)		
16. Collected during year:												
16.1 Direct	1,018,690,695		359,085,648	3,600,373				21,767,058		634,237,616		
16.2 Reinsurance assumed	356,678,051		26,871							356,651,180		
16.3 Reinsurance ceded	206,659,701		15,841,026					21,784		190,796,890		
16.4 Net	1,168,709,045		343,271,493	3,600,373				21,745,274		800,091,905		
17. Line 15 + Line 16.4	1,234,188,817		433,317,504	3,600,373				20,699,993		776,570,947		
18. Prior year (uncollected + deferred and accrued - advance)	64,923,470		89,431,622					(950,495)		(23,557,657)		
19. Renewal premiums and considerations:												
19.1 Direct	1,022,007,786		359,975,724	3,600,373				21,672,272		636,759,417		
19.2 Reinsurance assumed	356,872,777		26,871							356,845,906		
19.3 Reinsurance ceded	209,615,215		16,116,712					21,784		193,476,719		
19.4 Net (Line 17 - Line 18)	1,169,265,348		343,885,883	3,600,373				21,650,488		800,128,604		
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	2,321,146,096		476,547,770	1,156,857,603				21,723,702		666,017,021		
20.2 Reinsurance assumed	399,912,890		26,871							399,886,019		
20.3 Reinsurance ceded	215,534,569		16,146,549					21,784		199,366,236		
20.4 Net (Lines 9.4 + 10.4 + 19.4)	2,505,524,418		460,428,092	1,156,857,603				21,701,917		866,536,805		

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	2,926		2,926									
22. All other	1,853		1,853									
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded	8,013,093		1,972							8,011,121		
23.2 Reinsurance assumed	42,289,726									42,289,726		
23.3 Net ceded less assumed	(34,276,633)		1,972							(34,278,605)		
24. Single:												
24.1 Reinsurance ceded												
24.2 Reinsurance assumed												
24.3 Net ceded less assumed												
25. Renewal:												
25.1 Reinsurance ceded	13,732,647		2,192,054					537		11,540,055		
25.2 Reinsurance assumed	52,580,750		1,763							52,578,987		
25.3 Net ceded less assumed	(38,848,103)		2,190,292					537		(41,038,932)		
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	21,745,740		2,194,026					537		19,551,176		
26.2 Reinsurance assumed (Page 6, Line 22)	94,870,476		1,763							94,868,713		
26.3 Net ceded less assumed	(73,124,736)		2,192,264					537		(75,317,537)		
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	83,543,444		60,541,118							23,002,326		
28. Single	81,259,529		4,795,967	76,463,562								
29. Renewal	22,147,967		8,451,256	1,277				64,288		13,631,147		
30. Deposit-type contract funds												
31. Totals (to agree with Page 6, Line 21)	186,950,941		73,788,342	76,464,839				64,288		36,633,472		

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	17,429,320		4,855,416	(630,533)			21,654,203
2.	Salaries and wages	61,175,729		23,863,642		521,614		85,560,985
3.11	Contributions for benefit plans for employees	13,042,030		5,679,758		64,708		18,786,497
3.12	Contributions for benefit plans for agents	2,973,173		870,497	6,116,711			9,960,381
3.21	Payments to employees under non-funded benefit plans							
3.22	Payments to agents under non-funded benefit plans				6,387,595			6,387,595
3.31	Other employee welfare	1,157,018		518,444				1,675,462
3.32	Other agent welfare	246,498		68,228				314,726
4.1	Legal fees and expenses	2,947,288	334,383	1,604,082	220,008	1,423,566		6,529,328
4.2	Medical examination fees	3,202,070		118,636				3,320,706
4.3	Inspection report fees							
4.4	Fees of public accountants and consulting actuaries	1,368,403		511,681				1,880,085
4.5	Expense of investigation and settlement of policy claims	213,338	2,399,705	5,889,566				8,502,608
5.1	Traveling expenses	968,981		280,590				1,249,571
5.2	Advertising	4,254,064		1,508,183				5,762,246
5.3	Postage, express, telegraph and telephone	8,335,217		2,471,297		20		10,806,534
5.4	Printing and stationery	1,247,363		482,638		(173)		1,729,829
5.5	Cost or depreciation of furniture and equipment	1,450,278		472,436	672,857			2,595,571
5.6	Rental of equipment	863,879		265,756				1,129,635
5.7	Cost or depreciation of EDP equipment and software	27,986,681		10,101,262	3,444,582			41,532,525
6.1	Books and periodicals	53,347		19,751				73,098
6.2	Bureau and association fees	693,949		394,779		291		1,089,019
6.3	Insurance, except on real estate	718,306		654,258				1,372,564
6.4	Miscellaneous losses	177,485		(2,442,838)	(582,245)			(2,847,597)
6.5	Collection and bank service charges	372,430		334,692				707,122
6.6	Sundry general expenses	1,168,040		(39,277)	26			1,128,789
6.7	Group service and administration fees							
6.8	Reimbursements by uninsured plans							
7.1	Agency expense allowance	10,625,607		2,696,844				13,322,451
7.2	Agents' balances charged off (less $ recovered)	425,025		124,480				549,505
7.3	Agency conferences other than local meetings	(534,185)		(155,575)				(689,761)
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2	Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1	Real estate expenses							
9.2	Investment expenses not included elsewhere					1,011,625		1,011,625
9.3	Aggregate write-ins for expenses	69,075,941		23,951,618		11,860,631		104,888,190
10.	General expenses incurred	231,637,276	2,734,088	85,100,844	15,629,001	14,882,281	(b)	(a) 349,983,491
11.	General expenses unpaid Dec. 31, prior year	139,246,772		51,892,613	1,728,471			192,867,856
12.	General expenses unpaid Dec. 31, current year	128,061,589		47,048,340	7,030,299			182,140,227
13.	Amounts receivable relating to uninsured plans, prior year							
14.	Amounts receivable relating to uninsured plans, current year							
15.	General expenses paid during year (Lines 10+11-12-13+14)	242,822,459	2,734,088	89,945,117	10,327,173	14,882,281		360,711,120
	DETAILS OF WRITE-INS							
09.301.	Investment advisory fees to affiliates	18,585,436		3,991,624		11,860,330		34,437,391
09.302.	Other consulting and service fees	50,490,505		19,959,994		301		70,450,800
09.303.								
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page							
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	69,075,941		23,951,618		11,860,631		104,888,190

(a) Includes management fees of $ 27,015,330 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 $

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						
2.	State insurance department licenses and fees	1,777,501	408,434				2,185,936
3.	State taxes on premiums	5,706,828	10,753,593				16,460,421
4.	Other state taxes, including $ for employee benefits	690,367	445,711		444		1,136,523
5.	U.S. Social Security taxes	6,429,472	2,702,406		37,592		9,169,470
6.	All other taxes	278,344	1,887,984		281		2,166,609
7.	Taxes, licenses and fees incurred	14,882,513	16,198,128		38,317		31,118,957
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	2,630,084	2,835,430				5,465,514
9.	Taxes, licenses and fees unpaid Dec. 31, current year	1,953,135	2,125,792				4,078,928
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	15,559,462	16,907,765		38,317		32,505,544

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums	2,926	
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	1,853	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	4,779	
6.	Paid in cash	12,649	7,649
7.	Left on deposit	123,416	
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8	140,845	7,649
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year	137,937	3,104
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	137,937	3,104
16.	Total from prior year	146,660	11,887
17.	Total dividends or refunds (Lines 9 + 15 - 16)	132,122	(1,134)
	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)		

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. A.E. 6.00% CRVM	4,291		4,291		
0100002. A.E. 6.00% ILL	5,905		5,905		
0100003. A.E. 6.00% NJM	2,173		2,173		
0100004. A.E. 6.00% NLP	414,794		414,794		
0100005. 41 STD. IND. 6.00% CRVM	1,933		1,933		
0100006. 41 STD. IND. 6.00% NLP	77,560		77,560		
0100007. 41 S-STD. IND. 6.00% CRVM	382		382		
0100008. 41 S-STD. IND. 6.00% NLP	4,999		4,999		
0100009. 41 CSO 2.50% NLP	6,520		6,520		
0100010. 41 CSO 3.00% NLP	15,876		15,876		
0100011. 41 CSO 5.50% NLP	137		137		
0100012. 41 CSO 6.00% CRVM	2,502,194		2,502,194		
0100013. 41 CSO 6.00% NLP	14,893,024		14,893,024		
0100014. 58 CET 4.00% NLP	10,300		10,300		
0100015. 58 CET 4.50% NLP	377,643		377,643		
0100016. 58 CET 5.00% NLP	136,328		136,328		
0100017. 58 CET 5.50% NLP	736,032		736,032		
0100018. 58 CET 6.00% NLP	14,639,307		14,639,307		
0100019. 58 CSO 2.50% CRVM	4,402		4,402		
0100020. 58 CSO 2.50% NLP	8,265		8,265		
0100021. 58 CSO 2.75% NLP	1,179		1,179		
0100022. 58 CSO 2.75% NJM-MOD	34,351		34,351		
0100023. 58 CSO 3.00% NLP	1,880		1,880		
0100024. 58 CSO 3.50%-3.00% NJM-MOD	16,440		16,440		
0100025. 58 CSO 4.00% NLP	97,624		97,624		
0100026. 58 CSO 4.50% NJM	30,510		30,510		
0100027. 58 CSO 4.50% NLP	1,673,167		1,673,167		
0100028. 58 CSO 4.50% CRVM	17,930,338		17,930,338		
0100029. 58 CSO 5.00% NLP	585,941		585,941		
0100030. 58 CSO 5.50% CRVM	13,791,871		13,791,871		
0100031. 58 CSO 5.50% NJM	5,110		5,110		
0100032. 58 CSO 5.50% NLP	3,767,526		3,767,526		
0100033. 58 CSO 6.00% CRVM	31,379,566		31,379,566		
0100034. 58 CSO 6.00% NJM	4,106,884		4,106,884		
0100035. 58 CSO 6.00% NLP	88,743,322		88,743,322		
0100036. 80 CET 4.00% NLP	351,468		351,468		
0100037. 80 CET 4.50% NLP	1,243,401		1,243,401		
0100038. 80 CET 5.00% NLP	169,657		169,657		
0100039. 80 CET 5.50% NLP	406,517		406,517		
0100040. 80 CET 6.00% NLP	103,948		103,948		
0100041. 80 CSO 3.50% NLP	51,843		51,843		
0100042. 80 CSO 4.50% CRVM	434,087,625		434,087,625		
0100043. 80 CSO 4.00% NLP	879,769		879,769		
0100044. 80 CSO 4.50% NLP	4,268,893		4,268,893		
0100045. 80 CSO 5.50% CRVM	3,710,282		3,710,282		
0100046. 80 CSO 5.50% NLP	7,014,748		7,014,748		
0100047. 80 CSO 5.50% NJM	322,672		322,672		
0100048. 80 CSO 5.00% NLP	871,754		871,754		
0100049. 80 CSO 5.00% CRVM	4,768,732		4,768,732		
0100050. 80 CSO 4.00% CRVM	157,897,098		157,897,098		
0100051. 80 CSO 6.00% NJM	596,737		596,737		
0100052. 80 CSO 6.00% NLP	83,926		83,926		
0100053. 2001 CSO 4.00% CRVM	535,269,114		535,269,114		
0100054. 2001 CSO 3.50% CRVM	782,897,366		782,897,366		
0100055. 2001 CSO 4.00% NLP	4,591,700		4,591,700		
0100056. 2001 CSO 3.00% NLP	125,551		125,551		
0100057. 2001 CSO 3.50% NLP	1,570,011		1,570,011		
0100058. 2017 CSO 3.50% CRVM	58,321,113		58,321,113		
0100059. 2017 CSO VM-20 3.50% NPR	86,161,842		86,161,842		
0100060. 70 Intercompany Group Dis 3.50%	18,825				18,825
0100061. 70 Intercompany Group Dis 4.50%	3,828,911				3,828,911
0100062. 70 Intercompany Group Dis 5.00%	502,326				502,326
0100063. 70 Intercompany Group Dis 5.50%	1,160,765				1,160,765
0100064. 70 Intercompany Group Dis 6.00%	152,887				152,887
0199997. Totals (Gross)	2,287,437,254		2,281,773,540		5,663,714
0199998. Reinsurance ceded	216,235,832		215,327,723		908,109
0199999. Life Insurance: Totals (Net)	2,071,201,422		2,066,445,817		4,755,605
0200001. Acc CV 3% Def/Pd Up	1,326,837	XXX	1,326,837	XXX	
0200002. Acc CV NP 4-8%	2,583,592	XXX	2,583,592	XXX	
0200003. Acc CV NP 3.5-3.25-3%	22,764	XXX	22,764	XXX	
0200004. 71 IAM 4.00% Def	3,439,022	XXX	3,439,022	XXX	
0200005. 71 IAM 4.50% Def	10,922,977	XXX	10,922,977	XXX	
0200006. 71 IAM 5.50% Def	1,126,835	XXX	1,126,835	XXX	
0200007. 71 IAM 9.25% Def	4,651,480	XXX	4,651,480	XXX	
0200008. 71 IAM 10.00% Def	81,621	XXX	81,621	XXX	
0200009. 83a 8% Imm	106,353	XXX	106,353	XXX	
0200010. 83a 7.75% Imm	221,818	XXX	221,818	XXX	
0200011. 83a 7% Imm	164,710	XXX	164,710	XXX	
0200012. 83a 6.5% Imm	209,458	XXX	209,458	XXX	
0200013. 83a 7.25% Imm	1,019,901	XXX	1,019,901	XXX	
0200014. 83a 6.75% Imm	513,754	XXX	513,754	XXX	
0200015. 83a 6.25% Imm	428,278	XXX	351,451	XXX	76,827
0200016. 2000a 6.25% Imm	639,209	XXX	533,944	XXX	105,265
0200017. 2000a 7.00% Imm	262,059	XXX	215,713	XXX	46,346
0200018. 2000a 6.75% Imm	858,444	XXX	608,846	XXX	249,598
0200019. 2000a 6.50% Imm	1,428,349	XXX	740,787	XXX	687,562
0200020. 2000a 6.00% Imm	1,765,416	XXX	1,559,050	XXX	206,365
0200021. 71 GAM Proj 6.5% Def	2,469,030	XXX		XXX	2,469,030
0200022. 83 GAM 3.5% Def	61,214	XXX		XXX	61,214
0200023. 83 GAM 7.25% Def	626,773	XXX		XXX	626,773
0200024. 83 GAM Proj 6.5% Imm	55,473	XXX		XXX	55,473
0200025. 83a 9.25% Def 6-12/82	4,391,047	XXX	4,391,047	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
0200026. 83a 10.00% Def 6-12/82	262,306	XXX	262,306	XXX	
0200027. 83a 8.25% Def 83	4,155,232	XXX	4,155,232	XXX	
0200028. 83a 8.75% Def 83	275,683	XXX	275,683	XXX	
0200029. 83a 8.50% Def 84, 85	1,468,380	XXX	1,468,380	XXX	
0200030. 83a 8.00% Def 84, 85	5,771,478	XXX	5,771,478	XXX	
0200031. 83a 7.25% Def 86	1,624,412	XXX	1,624,412	XXX	
0200032. 83a 6.75% Def 86, 88, 91	6,108,172	XXX	6,108,172	XXX	
0200033. 83a 6.50% Def 87, 89-90	4,799,222	XXX	4,799,222	XXX	
0200034. 83a 6.25% Def 87, 90-92	8,667,243	XXX	8,667,243	XXX	
0200035. 83a 7.00% Def 88-89	3,860,093	XXX	3,860,093	XXX	
0200036. 83a 6.00% Def 92, 95	4,826,686	XXX	4,826,686	XXX	
0200037. 83a 5.75% Def 93, 95	21,050,322	XXX	21,050,322	XXX	
0200038. 83a 5.50% Def 93-94, 96-97	19,193,413	XXX	19,193,413	XXX	
0200039. 83a 5.25% Def 94, 96-98	38,923,058	XXX	38,923,058	XXX	
0200040. 83a 5.00% Def 98	20,358,181	XXX	20,358,181	XXX	
0200041. 2000a 5.25% Def 99, 01, 02	155,210,763	XXX	155,210,763	XXX	
0200042. 2000a 5.00% Def 99, 03, 09	373,460,040	XXX	373,460,040	XXX	
0200043. 2000a 5.75% Def 00	13,819,415	XXX	13,819,415	XXX	
0200044. 2000a 5.50% Def 00-02	52,458,490	XXX	52,458,490	XXX	
0200045. 2000a 4.75% Def 03-04, 07-08	733,840,311	XXX	733,840,311	XXX	
0200046. 2000a 5.50% Imm	15,569,632	XXX	14,062,324	XXX	1,507,308
0200047. 2000a 4.50% Def 05-08,10	600,720,215	XXX	600,720,215	XXX	
0200048. 2000a 5.25% Imm	8,305,726	XXX	7,518,292	XXX	787,435
0200049. 83 GAM Proj 6.25% Imm	107,794	XXX		XXX	107,794
0200050. 83 GAM Proj 6.75% Imm	285,690	XXX		XXX	285,690
0200051. 83 GAM Proj 7.00% Imm	51,866	XXX		XXX	51,866
0200052. 83 GAM Proj 7.25% Imm	46,138	XXX		XXX	46,138
0200053. 83 GAM Proj 7.75% Imm	75,758	XXX		XXX	75,758
0200054. 83 GAM Proj 8.00% Imm	45,987	XXX		XXX	45,987
0200055. 71 GAM Proj 6.00% Imm	61,339	XXX		XXX	61,339
0200056. 71 GAM Proj 9.00% Imm	15,529	XXX		XXX	15,529
0200057. 2000a 5.00% Imm	2,936,501	XXX	2,210,231	XXX	726,270
0200058. 2000a 4.50% Imm	2,319,099	XXX	1,912,897	XXX	406,202
0200059. 2000a 4.25% Imm	2,584,984	XXX	2,176,645	XXX	408,340
0200060. 2000a 4.00% Imm	2,674,133	XXX	1,936,685	XXX	737,447
0200061. 2000a 4.25% Def 11	386,779,308	XXX	386,779,308	XXX	
0200062. 2000a 3.75% Def 12-14	756,275,726	XXX	756,275,726	XXX	
0200063. 2000a 3.50% Def 13	2,308,963	XXX	2,308,963	XXX	
0200064. 2000a 4.00% Def 14	498,850,127	XXX	498,850,127	XXX	
0200065. 2012 IAR 6.75% Imm	11,564	XXX		XXX	11,564
0200066. 2012 IAR 4.00% Imm	6,240,729	XXX	4,559,141	XXX	1,681,589
0200067. 2012 IAR 3.75% Imm	2,715,858	XXX	1,844,841	XXX	871,017
0200068. 2012 IAR 3.75% Def 15-16, 19	2,442,997,269	XXX	2,442,997,269	XXX	
0200069. 2012 IAR 3.50% Def 15, 17-18	1,817,182,403	XXX	1,817,182,403	XXX	
0200070. 2012 IAR 3.25% Imm	44,985	XXX		XXX	44,985
0200071. 2012 IAR 3.25% Def 20	1,075,166,842	XXX	1,075,166,842	XXX	
0200072. 2012 IAR VM-22 Non-Jumbo 1.50%-1.99%	202,367	XXX	202,367	XXX	
0200073. 2012 IAR VM-22 Non-Jumbo 2.00%-2.49%	151,025	XXX	151,025	XXX	
0200074. 2012 IAR VM-22 Non-Jumbo 2.50%-2.99%	2,687,200	XXX	2,687,200	XXX	
0200075. 2012 IAR VM-22 Non-Jumbo 3.00%-3.49%	1,124,494	XXX	1,124,494	XXX	
0200076. 2012 IAR VM-22 Non-Jumbo 3.50%-3.99%	1,548,730	XXX	1,548,730	XXX	
0200077. 2012 IAR VM-22 Non-Jumbo 4.00%-4.49%	779,770	XXX	779,770	XXX	
0299997. Totals (Gross)	9,140,377,069	XXX	9,127,920,358	XXX	12,456,711
0299998. Reinsurance ceded		XXX		XXX	
0299999. Annuities: Totals (Net)	9,140,377,069	XXX	9,127,920,358	XXX	12,456,711
0300001. 71 IAM 6%	144,938		144,938		
0300002. 71 IAM 9%	64,432		64,432		
0300003. 83a 8%	550,210		550,210		
0300004. 83a 7.75%	254,308		254,308		
0300005. 83a 7%	338,503		338,503		
0300006. 83a 6.5%	359,099		359,099		
0300007. 83a 7.25%	677,863		677,863		
0300008. 83a 6.75%	1,255,435		1,255,435		
0300009. 83a 6.25%	611,362		611,362		
0300010. 2000 IAM 6.25%	501,424		501,424		
0300011. 2000 IAM 7.00%	443,048		443,048		
0300012. 2000 IAM 6.75%	597,176		597,176		
0300013. 2000 IAM 6.50%	928,641		928,641		
0300014. 2000 IAM 6.00%	2,113,334		2,113,334		
0300015. 2000 IAM 5.50%	7,634,794		7,634,794		
0300016. 2000 IAM 5.25%	4,447,921		4,447,921		
0300017. 2000 IAM 5.00%	1,893,626		1,893,626		
0300018. 2000 IAM 4.50%	2,772,854		2,772,854		
0300019. 2000 IAM 4.25%	2,066,761		2,066,761		
0300020. 2000 IAM 4.00%	2,040,538		2,040,538		
0300021. 2012 IAR 4.50%	260,123		260,123		
0300022. 2012 IAR 4.00%	6,117,038		6,117,038		
0300023. 2012 IAR 3.75%	3,846,733		3,846,733		
0300024. 2012 IAR VM-22 Non-Jumbo 1.50%-1.99%	465,932		465,932		
0300025. 2012 IAR VM-22 Non-Jumbo 2.00%-2.49%	10,886		10,886		
0300026. 2012 IAR VM-22 Non-Jumbo 2.50%-2.99%	1,861,394		1,861,394		
0300027. 2012 IAR VM-22 Non-Jumbo 3.00%-3.49%	2,303,185		2,303,185		
0300028. 2012 IAR VM-22 Non-Jumbo 3.50%-3.99%	1,727,484		1,727,484		
0300029. 2012 IAR VM-22 Non-Jumbo 4.00%-4.49%	2,156,376		2,156,376		
0399997. Totals (Gross)	48,445,420		48,445,420		
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)	48,445,420		48,445,420		
0400001. 59 ADB & 58 CSO 3.50%	2,063		2,063		
0400002. 59 ADB & 58 CSO 6.00%	5,157		5,157		
0400003. 59 ADB & 80 CSO 3.50%	50,249		50,249		
0400004. 59 ADB & 80 CSO 4.00%	366,921		366,921		
0400005. 59 ADB & 80 CSO 4.50%	416,832		416,832		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0400006. 59 ADB & 80 CSO 5.00%	83		83		
0400007. 59 ADB & 80 CSO 5.50%	1,430		1,430		
0400008. 59 ADB & 80 CSO 6.00%	8,904		8,904		
0400009. 59 ADB & 2001 CSO 3.50%	3,824,571		3,824,571		
0400010. 59 ADB & 2001 CSO 4.00%	2,506,638		2,506,638		
0400011. 59 ADB & 2017 CSO 3.50%	2,768		2,768		
0400012. 59 ADB & 2017 CSO VM-20 3.50%	1,014,806		1,014,806		
0499997. Totals (Gross)	8,200,420		8,200,420		
0499998. Reinsurance ceded	67,578		67,578		
0499999. Accidental Death Benefits: Totals (Net)	8,132,841		8,132,841		
0500001. 52 Inter Dis & 58 CSO 3.00%	112,877		112,877		
0500002. 52 Inter Dis & 58 CSO 4.00%	26,543		26,543		
0500003. 52 Inter Dis & 58 CSO 4.50%	43,926		43,926		
0500004. 52 Inter Dis & 58 CSO 5.00%	34		34		
0500005. 52 Inter Dis & 58 CSO 5.50%	10,422		10,422		
0500006. 52 Inter Dis & 58 CSO 6.00%	42,491		42,491		
0500007. 52 Inter Dis & 80 CSO 4.00%	162,509		162,509		
0500008. 52 Inter Dis & 80 CSO 4.50%	343,344		343,344		
0500009. 52 Inter Dis & 2001 CSO 4.00%	111,797		111,797		
0500010. 52 Inter Dis & 2001 CSO 3.50%	181,967		181,967		
0500011. 52 Inter Dis & 2017 CSO 3.50%	46,984		46,984		
0599997. Totals (Gross)	1,082,894		1,082,894		
0599998. Reinsurance ceded	79,183		79,183		
0599999. Disability-Active Lives: Totals (Net)	1,003,712		1,003,712		
0600001. 52 Inter Dis & 58 CSO 4.50%	80,453		80,453		
0600002. 52 Inter Dis & 58 CSO 5.00%	3,816		3,816		
0600003. 52 Inter Dis & 80 CSO 4.00%	72,915		72,915		
0600004. 52 Inter Dis & 80 CSO 4.50%	500,075		500,075		
0600005. 52 Inter Dis & 2001 CSO 4.00%	18,104		18,104		
0600006. 52 Inter Dis & 2001 CSO 3.50%	34,072		34,072		
0699997. Totals (Gross)	709,436		709,436		
0699998. Reinsurance ceded					
0699999. Disability-Disabled Lives: Totals (Net)	709,436		709,436		
0700001. Annuity LTC Rider	2,028,528		2,028,528		
0700002. 80 CSO 4.00%	14,966		14,966		
0700003. 80 CSO 4.50%	1,431,448		1,431,448		
0700004. 2001 CSO 3.50%	6,119,610		6,119,610		
0700005. 2001 CSO 4.00%	328,248		328,248		
0799997. Totals (Gross)	9,922,801		9,922,801		
0799998. Reinsurance ceded	84,725		84,725		
0799999. Miscellaneous Reserves: Totals (Net)	9,838,076		9,838,076		
9999999. Totals (Net) - Page 3, Line 1	11,279,707,975		11,262,495,659		17,212,316

(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 $; 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 [X] No [ ]

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.
Non-Participating

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.
There are two form codes of currently issued UL policies that have preferred loans available after the policy has been in force for 5 and 10 years, with guaranteed charged interest rates of 3% and 1%, respectively

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 [ ] No [X]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $
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: ..... $
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 [X] No [ ]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $ 2,577,151,073
9.2 State the amount of reserves established for this business: ..... $ 2,414,319,213
9.3 Identify where the reserves are reported in the blank:
Exhibit 5 Annuities

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	88,092,079	11,818		43,034,308							169,279	37,988,765	6,887,908
2.	Additional contract reserves (b)	4,018,854,043	109,652		69,731,072							5,003,860	3,563,864,155	380,145,305
3.	Additional actuarial reserves-Asset/Liability analysis	9,999,150											7,961,034	2,038,116
4.	Reserve for future contingent benefits													
5.	Reserve for rate credits													
6.	Aggregate write-ins for reserves													
7.	Totals (Gross)	4,116,945,273	121,470		112,765,380							5,173,139	3,609,813,954	389,071,329
8.	Reinsurance ceded	2,448,447,039										127,884	2,380,874,533	67,444,622
9.	Totals (Net)	1,668,498,234	121,470		112,765,380							5,045,255	1,228,939,421	321,626,707
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	1,169,343,228		1,321,727								15,261,747	1,126,382,646	26,377,107
11.	Additional actuarial reserves-Asset/Liability analysis													
12.	Reserve for future contingent benefits													
13.	Aggregate write-ins for reserves													
14.	Totals (Gross)	1,169,343,228		1,321,727								15,261,747	1,126,382,646	26,377,107
15.	Reinsurance ceded	737,933,538										468,924	731,598,176	5,866,438
16.	Totals (Net)	431,409,690		1,321,727								14,792,824	394,784,470	20,510,669
17.	TOTAL (Net)	2,099,907,924	121,470	1,321,727	112,765,380							19,838,079	1,623,723,891	342,137,376
18.	TABULAR FUND INTEREST	81,791,251	451	40,576	2,759,994							762,365	66,084,906	12,142,959
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page													
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)													
1301.														
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page													
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)													

(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	1,302,781,476	1,146,619,180	22,055,624	113,695,395	20,400,401	10,876
2. Deposits received during the year	411,376,920	372,960,000	2,260,200	35,583,238	573,483	
3. Investment earnings credited to the account	18,494,509	15,156,506	780,615	2,097,065	460,324	
4. Other net change in reserves	(24,044)		(248,949)	324,194	(98,593)	(696)
5. Fees and other charges assessed	855			855		
6. Surrender charges						
7. Net surrender or withdrawal payments	441,321,443	391,529,473	6,234,653	41,698,826	1,858,492	
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	1,291,306,564	1,143,206,214	18,612,836	110,000,211	19,477,123	10,180
10. Reinsurance balance at the beginning of the year	(16,320,471)				(16,320,321)	(150)
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded	(738,638)				(738,622)	(16)
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(15,581,833)				(15,581,699)	(134)
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	1,275,724,731	1,143,206,214	18,612,836	110,000,211	3,895,424	10,046

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											
	1.2 Reinsurance assumed											
	1.3 Reinsurance ceded											
	1.4 Net											
2. In course of settlement:												
2.1 Resisted	2.11 Direct	123,043		123,043								
	2.12 Reinsurance assumed											
	2.13 Reinsurance ceded											
	2.14 Net	123,043		(b) 123,043	(b)		(b)	(b)				
2.2 Other	2.21 Direct	56,918,995		19,196,093						99,106		37,623,796
	2.22 Reinsurance assumed	1,803,832										1,803,832
	2.23 Reinsurance ceded	5,412,981		2,155,141								3,257,840
	2.24 Net	53,309,846		(b) 17,040,951	(b)		(b)	(b)		(b) 99,106	(b)	(b) 36,169,789
3. Incurred but unreported:												
	3.1 Direct	220,164,789		20,582,407	83,790			28,319		2,053,262		197,417,011
	3.2 Reinsurance assumed	35,587,030								1,313,545		34,273,485
	3.3 Reinsurance ceded	109,713,940		1,776,549						6,202		107,931,189
	3.4 Net	146,037,879		(b) 18,805,858	(b) 83,790		(b)	(b) 28,319		(b) 3,360,605	(b)	(b) 123,759,307
4. TOTALS	4.1 Direct	277,206,827		39,901,543	83,790			28,319		2,152,368		235,040,808
	4.2 Reinsurance assumed	37,390,862								1,313,545		36,077,316
	4.3 Reinsurance ceded	115,126,921		3,931,690						6,202		111,189,029
	4.4 Net	199,470,767	(a)	(a) 35,969,853	83,790			(a) 28,319		3,459,711		159,929,095

(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 $ 709,436 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 $ 1,321,727 Credit (Group and Individual) Accident and Health $ ..... , and Other Accident and Health $ 430,087,962 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	1,257,752,420		251,941,402	298,085,284	7,900,264		774,500	1,414,460	18,843,435		678,793,075
1.2 Reinsurance assumed	265,326,295		3,705						137,732		265,184,858
1.3 Reinsurance ceded	371,234,325		26,726,562	338			154,500				344,352,925
1.4 Net	(d) 1,151,844,391		225,218,546	298,084,946	7,900,264		620,000	1,414,460	18,981,167		599,625,009
2. Liability December 31, current year from Part 1:											
2.1 Direct	277,206,827		39,901,543	83,790			28,319		2,152,368		235,040,808
2.2 Reinsurance assumed	37,390,862								1,313,545		36,077,316
2.3 Reinsurance ceded	115,126,921		3,931,690						6,202		111,189,029
2.4 Net	199,470,767		35,969,853	83,790			28,319		3,459,711		159,929,095
3. Amounts recoverable from reinsurers December 31, current year	573,283		552,114						3,750		17,419
4. Liability December 31, prior year:											
4.1 Direct	194,275,994		29,612,277	107,745			276,251		2,127,765		162,151,955
4.2 Reinsurance assumed	33,847,772								1,353,706		32,494,066
4.3 Reinsurance ceded	52,608,204		3,007,215				24,300		1,192		49,575,498
4.4 Net	175,515,562		26,605,063	107,745			251,951		3,480,280		145,070,523
5. Amounts recoverable from reinsurers December 31, prior year	1,484,110		1,426,227				49,500				8,383
6. Incurred Benefits											
6.1 Direct	1,340,683,254		262,230,668	298,061,328	7,900,264		526,568	1,414,460	18,868,037		751,681,928
6.2 Reinsurance assumed	268,869,385		3,705						97,572		268,768,108
6.3 Reinsurance ceded	432,842,215		26,776,924	338			80,700		8,760		405,975,492
6.4 Net	1,176,710,424		235,457,448	298,060,990	7,900,264		445,868	1,414,460	18,956,849		614,474,545

(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 $ 1,012,305 in Line 1.1, $ 249,438 in Line 1.4.
$ 1,012,305 in Line 6.1, and $ 249,438 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 $ 13,307,248 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)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks	69,315	71,915	2,600
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans	27,078	4,549	(22,529)
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)			
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	96,394	76,464	(19,929)
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued			
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	337,258	22,144	(315,114)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset	92,286,061	145,423,412	53,137,351
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	776,134	3,334,254	2,558,120
21.	Furniture and equipment, including health care delivery assets	5,716,562	7,211,485	1,494,922
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable	34,489,132	27,357,333	(7,131,799)
25.	Aggregate write-ins for other than invested assets			
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	133,701,541	183,425,092	49,723,551
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	133,701,541	183,425,092	49,723,551
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.				
2502.				
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)			

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NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

The Department recognizes only statutory accounting practices prescribed or permitted by the State of Illinois for reporting the financial condition and results of operations of an insurance company and determining its solvency under Illinois Insurance Law. The *Accounting Practices and Procedures* manual ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the State of Illinois. However, the State of Illinois may adopt certain prescribed accounting practices that differ from those found in NAIC SAP. In addition, the Department has the right to permit other specific practices that deviate from prescribed practices. However, the Company has no such permitted practices.

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

		SSAP #	F/S Page	F/S Line #	2020	2019
	NET INCOME					
(1)	Bankers Life and Casualty Company, State of Illinois basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 339,521,550	$ 225,907,791
(2)	State Prescribed Practices that increase/(decrease) NAIC SAP:					
	None	N/A	N/A	N/A	—	—
(3)	State Permitted Practices that increase/(decrease) NAIC SAP:					
	None	N/A	N/A	N/A	—	—
(4)	NAIC SAP (1 - 2 - 3 = 4)	XXX	XXX	XXX	$ 339,521,550	$ 225,907,791
	SURPLUS					
(5)	Bankers Life and Casualty Company, State of Illinois basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,234,700,939	$ 1,176,692,401
(6)	State Prescribed Practices that increase/(decrease) NAIC SAP:					
	None	N/A	N/A	N/A	—	—
(7)	State Permitted Practices that increase/(decrease) NAIC SAP:					
	None	N/A	N/A	N/A	—	—
(8)	NAIC SAP (5 - 6 - 7 = 8)	XXX	XXX	XXX	$ 1,234,700,939	$ 1,176,692,401

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. It also requires disclosure of contingent assets and liabilities at the date of the financial statements. 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 risks are recognized as income when received. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

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

In addition, the Company uses the following accounting policies:

(1) Short-term investments and cash equivalents are stated at amortized cost, which approximates fair value.

(2) Bonds not backed by other loans are stated at amortized cost using the interest method, except those rated NAIC class 6, which are stated at the lower of amortized cost or fair value. The Company does not utilize the systematic value measurement method for SVO-Identified investments.

(3) Unaffiliated common stocks are carried at fair value.

(4) Preferred stocks are stated at cost or amortized cost, except those rated NAIC class 4 or lower quality, which are carried at the lower of cost or fair value.

(5) Mortgage loans on real estate are stated at the amortized unpaid balance, excluding accrued interest.

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern, continued

(6) Loan-backed bonds, structured securities and beneficial interests are stated at amortized cost using the interest method, except for those rated NAIC class 6, which are stated at the lower of amortized cost or fair value. For securities where collection of all contractual cash flows is probable, changes in currently estimated cash flows, including the effect of prepayment assumptions, are accounted for using the retrospective method. For securities that are not of high credit quality for which collection of all contractual cash flows is not probable, significant increases in cash flow estimates are accounted for using the prospective method.

(7) Properties held for sale are carried at the lower of depreciated cost or fair value. The estimated fair value is based on market quotes.

(8) Affiliated common stocks of insurance affiliates are carried at statutory equity. All affiliated non-insurance entities are valued at the Generally Accepted Accounting Principles ("GAAP") equity of the investee.

(9) The Company has minor ownership interests in joint ventures, which are classified as other invested assets on the balance sheet. The Company carries these interests based on its proportionate share of the underlying audited GAAP equity of the investee.

(10) All derivatives are stated at fair value.

(11) The Company does not utilize anticipated net investment income as a factor in the premium deficiency reserve calculation.

(12) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for 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 reported. The methods for making such estimates and for establishing the resulting liabilities are continually reviewed and any adjustments are reflected in the period determined.

(13) The Company has not modified its capitalization policy from the prior period.

D. Going Concern

The Company's management does not have substantial doubt about its ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

In 2020, the Company changed its method of aggregating cash flows when determining fixed index annuity reserves as reported on line 1, Aggregate reserves for life contracts of Page 3, Liabilities, Surplus and Other Funds. The impact of the change was treated as a change in principle in accordance with Statement of Statutory Accounting Principles No. 3, Accounting Changes and Corrections of Errors. Accordingly, the $72,827,426 reserve decrease resulting from the change was recorded as an adjustment to surplus as of the beginning of 2020. Under the Commissioners' Annuity Reserve Valuation Method ("CARVM"), the method to aggregate cash flows in determining reserves is not specified. Prior to 2020, the Company used a "sum of the maximums" method whereby the maximum cash flow stream of fixed interest funds and funds that pay a return based on applicable equity indices were selected independently for each contract. In 2020, the Company changed to a "maximum of the sum" method whereby the maximum cash flow stream of the contract is selected. The Company believes this approach is generally accepted and an improvement in the application of CARVM for our fixed index annuity products. On March 26, 2020, the Illinois Department of Insurance approved the Company's change.

During 2019, the Company did not record any material changes in accounting principles or corrections of errors.

3. Business Combinations and Goodwill

A. During 2020, the Company did not acquire any other company accounted for as a purchase.

B. During 2020, the Company did not merge with any other insurance company.

C. During 2020, the Company did not participate in an assumption reinsurance agreement.

D. During 2020, the Company did not recognize any impairment losses.

4. Discontinued Operations

During 2020, the Company had no discontinued operations.

5. Investments

A. Mortgage Loans including Mezzanine Real Estate Loans

(1) Seven new mortgage loans were made in 2020 with interest rates from 3.00% to 3.68%. Fire insurance is required on all properties covered by mortgage loans at least equal to the excess of the loan over the maximum loan which would be permitted by law on the land without the buildings.

NOTES TO FINANCIAL STATEMENTS

5. Investments, continued

(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: 80.00 %

	2020	2019
(3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total:	$ —	$ —

(4) Age Analysis of Mortgage Loans and Identification of Mortgage Loans in Which the Insurer is a Participant or Co-lender in a Mortgage Loan Agreement:

	Residential			Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$ —	$ —	$ —	$ —	$ 973,595,548	$ —	$ 973,595,548
(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	0.00 %	0.00 %	0.00 %	0.00 %	0.00 %	0.00 %	0.00 %
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ 119,932,848	$ —	$ 119,932,848
b. Prior Year							
1. Recorded Investment							
(a) Current	$ —	$ —	$ —	$ —	$1,067,234,920	$ —	$1,067,234,920
(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	0.00 %	0.00 %	0.00 %	0.00 %	0.00 %	0.00 %	0.00 %
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ 123,270,998	$ —	$ 123,270,998

NOTES TO FINANCIAL STATEMENTS

5. Investments, continued

(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:

a. Current Year								
1. With Allowance for Credit Losses	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. No Allowance for Credit Losses	—	—	—	—	—	—	—	—
3. Total (1 + 2)	—	—	—	—	—	—	—	—
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	—	—	—	—	—	—	—	—
b. Prior Year								
1. With Allowance for Credit Losses	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. No Allowance for Credit Losses	—	—	—	—	—	—	—	—
3. Total (1 + 2)	—	—	—	—	—	—	—	—
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	—	—	—	—	—	—	—	—

(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:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Average Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. Interest Income Recognized	—	—	—	—	—	—	—
3. Recorded Investments on Nonaccrual Status	—	—	—	—	—	—	—
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	—	—	—	—	—	—	—
b. Prior Year							
1. Average Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. Interest Income Recognized	—	—	—	—	—	—	—
3. Recorded Investments on Nonaccrual Status	—	—	—	—	—	—	—
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	—	—	—	—	—	—	—

(7) Allowance for credit losses:

	2020	2019
a. Balance at beginning of period	$ —	$ —
b. Additions charged to operations	—	—
c. Direct write-downs charged against the allowances	—	—
d. Recoveries of amounts previously charged off	—	—
e. Balance at end of period	—	—

(8) Mortgage loans derecognized as a result of foreclosure:

	2020
a. Aggregate amount of mortgage loans derecognized	$ —
b. Real estate collateral recognized	—
c. Other collateral recognized	—
d. Receivables recognized from a government guarantee of the foreclosed mortgage loan	—

(9) Interest income on impaired loans is reported as collected when cash is received.

B. Debt Restructuring

The Company has no investments in restructured debt.

C. Reverse Mortgages

The Company has no investment in reverse mortgages.

D. Loan-backed Securities

(1) Prepayment assumptions for loan-backed bonds and structured securities are obtained from third party vendors and internal estimates. These assumptions are reviewed for consistency with the current interest rate and economic environment.

NOTES TO FINANCIAL STATEMENTS

5. Investments, continued

(2) During 2020, the Company recognized other-than-temporary impairments ("OTTI") under SSAP No. 43R - Revised, Loan-backed and Structured Securities ("SSAP 43R"), resulting from either an intent to sell or the inability or lack of intent to retain the investment for a period of time sufficient to recover the amortized cost basis, as listed below by category:

	(1)	(2)		(3)
		OTTI Recognized in Loss		
	Amortized Cost Basis Before OTTI	(2a) Interest	(2b) Non-interest	Fair Value 1 - (2a + 2b)
OTTI Recognized 1st Quarter				
Aggregate Intent to Sell	$ 8,525,963	$ —	$ 8,065,559	$ 460,404
Inability or Lack of Intent	—	—	—	—
Total 1st Quarter	8,525,963	—	8,065,559	460,404
OTTI Recognized 2nd Quarter				
Aggregate Intent to Sell	—	—	—	—
Inability or Lack of Intent	—	—	—	—
Total 2nd Quarter	—	—	—	—
OTTI Recognized 3rd Quarter				
Aggregate Intent to Sell	—	—	—	—
Inability or Lack of Intent	—	—	—	—
Total 3rd Quarter	—	—	—	—
OTTI Recognized 4th Quarter				
Aggregate Intent to Sell	—	—	—	—
Inability or Lack of Intent	—	—	—	—
Total 4th Quarter	$ —	$ —	$ —	$ —
Total YTD		$ —	$ 8,065,559	

(3) The Company did not recognize any OTTI in 2020 as a result of an expected shortage of discounted future cash flows to recover the amortized cost of the security on loan-backed bonds, structured securities and beneficial interests owned at December 31, 2020.

(4) Loan-backed bonds, structured securities and beneficial interests owned at December 31, 2020 that have not been impaired with a fair value lower than amortized cost are summarized below by 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	$ 15,247,328
2.	12 Months or Longer	$ 5,421,916

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

1.	Less than 12 Months	$ 662,911,635
2.	12 Months or Longer	$ 215,960,190

NOTES TO FINANCIAL STATEMENTS

5. Investments, continued

(5) The Company regularly evaluates its investments with unrealized losses for possible impairment. The Company's assessment of whether unrealized losses are "other-than-temporary" requires significant judgment. Factors considered include: (i) the extent to which fair value is less than the cost basis; (ii) the length of time that the fair value has been less than cost; (iii) whether the unrealized loss is event driven, credit-driven or a result of changes in market interest rates or risk premium; (iv) the near-term prospects for specific events, developments or circumstances likely to affect the value of the investment; (v) the investment's rating and whether the investment is investment-grade and/or has been downgraded since its purchase; (vi) whether the issuer is current on all payments in accordance with the contractual terms of the investment and is expected to meet all of its obligations under the terms of the investment; (vii) whether or not the Company intends to sell the investment or it is more likely than not that circumstances will require the Company to sell the investment before recovery occurs; (viii) the underlying current and prospective asset and enterprise values of the issuer and the extent to which the recoverability of the carrying value of the Company's investment may be affected by changes in such values; (ix) projections of, and unfavorable changes in, cash flows on structured securities including mortgage-backed and asset-backed securities; (x) our best estimate of the value of any collateral; and (xi) other objective and subjective factors.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

The Company has no open repurchase agreements or securities lending transactions at December 31, 2020.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company has no repurchase agreement transactions accounted for as secured borrowing at December 31, 2020.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company has no reverse repurchase agreement transactions accounted for as secured borrowing at December 31, 2020.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company has no repurchase agreement transactions accounted for as a sale at December 31, 2020.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company has no reverse repurchase agreement transactions accounted for as a sale at December 31, 2020.

J. Real Estate

The Company has no investments in real estate.

K. Low-Income Housing Tax Credits ("LIHTC")

(1) The Company owned LIHTC property investments as defined in SSAP No. 93, Accounting for Low Income Housing Tax Credit Property Investments prior to their disposal in 2020.

(2) The Company recognized $63,299 of LIHTC and other tax benefits during 2020.

(3) The Company had no remaining investment in LIHTC at December 31, 2020.

(4) The LIHTC investments were not subject to any regulatory reviews as of December 31, 2020.

(5) At December 31, 2020, the Company had no investments in LIHTC that exceeded 10% of its total admitted assets.

(6) The Company did not recognize any impairment losses on its LIHTC investments during 2020.

(7) The Company did not write-down or reclassify any of its LIHTC investments during 2020.

NOTES TO FINANCIAL STATEMENTS

5. Investments, continued

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted							Current Year			
	Current Year									Percentage	
	1	2	3	4	5	6	7	8	9	10	11
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
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	47,759,596				47,759,596	47,759,595	1	—	47,759,596	0.28 %	0.28 %
j. On deposit with states	5,729,864	—	—	—	5,729,864	5,728,769	1,095	—	5,729,864	0.03 %	0.03 %
k. On deposit with other regulatory bodies	—				—	—	—	—	—	— %	— %
l. Pledged collateral to FHLB (including assets backing funding agreements)	1,209,119,994	—	—	—	1,209,119,994	1,218,732,227	(9,612,233)	—	1,209,119,994	7.05 %	7.10 %
m. Pledged as collateral not captured in other categories		—	—	—	—	—	—	—	—	— %	— %
n. Other restricted assets		—	—	—	—	—	—	—	—	— %	— %
o. Total Restricted Assets	$ 1,262,609,454	$ —	$ —	$ —	$ 1,262,609,454	$ 1,272,220,591	$ (9,611,137)	$ —	$ 1,262,609,454	7.36 %	7.42 %

(a) Subset of column 1
(b) Subset of column 3
(c) Column 5 divided by Asset Page, Column 1, Line 28
(d) Column 9 divided by Asset Page, Column 3, Line 28

(2) The Company did not have any assets pledged as collateral not captured in other categories at December 31, 2020.

(3) The Company had no other restricted assets at December 31, 2020.

(4) The Company had no collateral received and reflected as assets at December 31, 2020.

M. The Company held no working capital finance investments at December 31, 2020.

N. The Company had no offsetting assets and liabilities reported net in accordance with SSAP No. 64, Offsetting and Netting of Assets and Liabilities at December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

5. Investments, continued

O. 5GI Securities

The Company had no investments in 5GI securities at December 31, 2020 and December 31, 2019.

P. Short Sales

The Company had no short sale transactions as of December 31, 2020.

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPS	58	—
(2) Aggregate Amount of Investment Income	$ 4,472,529	$ —

6. Joint Ventures, Partnerships and Limited Liability Companies

A. The Company has no investment in joint ventures, partnerships or limited liability companies that exceeds 10% of its admitted assets.

B. During 2020, the Company did not recognize any impairment write-downs for its investments in joint ventures, partnerships or limited liability companies.

7. Investment Income

A. All due and accrued investment income with amounts that are over 90 days past due, with the exception of accrued interest on mortgage loans in default, is non-admitted.

B. The Company has no investment income due and accrued that was non-admitted as of December 31, 2020.

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

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

(1) The credit risk of call options is the risk that the seller of the option will not pay the return earned through the option. The Company limits this risk by primarily purchasing options from counterparties believed to be strong and creditworthy. Since the purchaser is not required to exercise a call option, the market risk is limited to the market value of the option. No funds or collateral are required of the purchaser of a call option other than the initial cost of the option.

(2) The Company issues equity-indexed annuity and equity-indexed universal life products that provide a guaranteed base rate of return and a higher potential return linked to the performance of the S&P 500 Index. The Company purchases primarily one-year call options in an effort to hedge potential increases to policyholder benefits resulting from increases in the S&P 500 Index to which the policy's return is linked. The Company's hedges are categorized as fair value hedges.

(3) The S&P 500 Index call options meet the criteria of a highly effective hedge and are therefore valued and reported using hedge accounting. Under hedge accounting, the options are recorded at cost and marked to market, with the change reported as a component of net investment income. At the time the option expires or is terminated, any difference between cash received and the cost is recognized as a component of investment income.

(4) - (8)

Not applicable

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes

A. The components of the net deferred tax asset ("DTA") recognized in the Company's financial statements are as follows:

(1)

	December 31, 2020		
	Ordinary	Capital	Total
a. Gross Deferred Tax Asset	$ 274,186,296	$ 2,486,373	$ 276,672,669
b. Statutory Valuation Allowance Adjustment			—
c. Adjusted Gross Deferred Tax Asset	274,186,296	2,486,373	276,672,669
d. Deferred Tax Asset Non-admitted	92,286,061	—	92,286,061
e. Admitted Deferred Tax Asset	181,900,235	2,486,373	184,386,608
f. Gross Deferred Tax Liability	52,926,753	20,805,300	73,732,053
g. Net Admitted Deferred Tax Asset (Liability)	$ 128,973,482	$ (18,318,927)	$ 110,654,555

	December 31, 2019		
	Ordinary	Capital	Total
a. Gross Deferred Tax Asset	$ 370,488,235	$ 1,782,778	$ 372,271,013
b. Statutory Valuation Allowance Adjustment	—	—	—
c. Adjusted Gross Deferred Tax Asset	370,488,235	1,782,778	372,271,013
d. Deferred Tax Asset Non-admitted	145,423,412	—	145,423,412
e. Admitted Deferred Tax Asset	225,064,823	1,782,778	226,847,601
f. Gross Deferred Tax Liability	58,521,444	14,931,470	73,452,914
g. Net Admitted Deferred Tax Asset (Liability)	$ 166,543,379	$ (13,148,692)	$ 153,394,687

	Change		
	Ordinary	Capital	Total
a. Gross Deferred Tax Asset	$ (96,301,939)	$ 703,595	$ (95,598,344)
b. Statutory Valuation Allowance Adjustment	—	—	—
c. Adjusted Gross Deferred Tax Asset	(96,301,939)	703,595	(95,598,344)
d. Deferred Tax Asset Non-admitted	(53,137,351)	—	(53,137,351)
e. Admitted Deferred Tax Asset	(43,164,588)	703,595	(42,460,993)
f. Gross Deferred Tax Liability	(5,594,691)	5,873,830	279,139
g. Net Admitted Deferred Tax Asset (Liability)	$ (37,569,897)	$ (5,170,235)	$ (42,740,132)

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes, continued

(2) The adjusted gross DTA admitted was determined from the following calculations (the Company has no federal income taxes paid in prior years that are recoverable through loss carrybacks):

	December 31, 2020		
	Ordinary	Capital	Total
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. The lesser of:	110,654,555	—	110,654,555
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	110,654,555	—	110,654,555
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	168,521,699
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	52,926,753	20,805,300	73,732,053
d. Deferred tax assets admitted as the result of application of SSAP No. 101	$ 163,581,308	$ 20,805,300	$ 184,386,608

	December 31, 2019		
	Ordinary	Capital	Total
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. The lesser of:	153,394,687	—	153,394,687
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	218,716,572	—	218,716,572
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	153,394,687
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	58,521,444	14,931,470	73,452,914
d. Deferred tax assets admitted as the result of application of SSAP No. 101	$ 211,916,131	$ 14,931,470	$ 226,847,601

	Change		
	Ordinary	Capital	Total
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. The lesser of:	(42,740,132)	—	(42,740,132)
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	(108,062,017)	—	(108,062,017)
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	15,127,012
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	(5,594,691)	5,873,830	279,139
d. Deferred tax assets admitted as the result of application of SSAP No. 101	$ (48,334,823)	$ 5,873,830	$ (42,460,993)

(3) The following amounts were used to determine the recovery period and threshold limitations used in 9A(2) above:

	2020	2019
a. Risk Based Capital Ratio used to determine Admitted Deferred Tax Assets	688 %	670 %
b. Total Adjusted Capital used in 9A(3)a.	$1,347,189,576	$1,241,146,557

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes, continued

(4) Impact of Tax-Planning Strategies

a. The Company did not utilize any tax-planning strategies during 2020 or 2019.

	December 31, 2020		December 31, 2019		Change	
	Ordinary	Capital	Ordinary	Capital	Ordinary	Capital
1. Adjusted Gross DTA	$ 274,186,296	$ 2,486,373	$ 370,488,235	$ 1,782,778	$ (96,301,939)	$ 703,595
2. % of Adjusted Gross DTA Attributable to the Impact of Tax Planning Strategies	0.00%	0.00%	0.00%	0.00%	0.00 %	0.00 %
3. Net Admitted Adjusted Gross DTA	$ 181,900,235	$ 2,486,373	$ 225,064,823	$ 1,782,778	$ (43,164,588)	$ 703,595
4. % of Net Admitted Adjusted Gross DTA Admitted Because of the Impact of Tax Planning Strategies	0.00%	0.00%	0.00%	0.00%	0.00 %	0.00 %

b. The Company did not utilize reinsurance related tax-planning strategies.

B. The Company has recognized all deferred tax liabilities as of December 31, 2020.

C. The components of current and deferred income taxes are as follows:

(1) Current income taxes incurred consist of the following major components:

	2020	2019	Change
a. Federal	$ (89,895,698)	$ (1,274,729)	$ (88,620,969)
b. Foreign tax	—	—	—
c. Subtotal	(89,895,698)	(1,274,729)	(88,620,969)
d. Federal income tax on net capital gains (losses)	(2,738,775)	4,956,883	(7,695,658)
e. Utilization of capital loss carry-forwards	—	—	—
f. Other	—	—	—
g. Federal and foreign income taxes incurred	$ (92,634,473)	$ 3,682,154	$ (96,316,627)

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes, continued

The main components of the DTA and deferred tax liabilities are as follows:

		2020	2019	Change
(2)	Deferred tax assets:			
	a. Ordinary			
	1. Discounting of unpaid losses	$ —	$ —	$ —
	2. Unearned premium reserve	—	—	—
	3. Policyholder reserves	110,448,369	110,552,634	(104,265)
	4. Investments	—	—	—
	5. Deferred acquisition costs	99,429,968	91,713,578	7,716,390
	6. Policyholder dividends accrual	29,619	33,295	(3,676)
	7. Fixed assets	1,150,256	999,695	150,561
	8. Compensation and benefits accrual	40,044,472	36,785,907	3,258,565
	9. Pension accrual	10,985,683	8,920,305	2,065,378
	10. Receivables - nonadmitted	—	—	—
	11. Net operating loss carry-forward	—	109,962,479	(109,962,479)
	12. Tax credit carry-forward	—	2,355	(2,355)
	13. Other (including items <5% of total ordinary tax assets)	12,097,929	11,517,987	579,942
	99. Subtotal	274,186,296	370,488,235	(96,301,939)
	b. Statutory valuation allowance adjustment	—	—	—
	c. Nonadmitted	92,286,061	145,423,412	(53,137,351)
	d. Admitted ordinary deferred tax assets	181,900,235	225,064,823	(43,164,588)
	e. Capital			
	1. Investments	2,486,373	1,782,778	703,595
	2. Net capital loss carry-forward	—	—	—
	3. Real Estate	—	—	—
	4. Other (including items <5% of total capital tax assets)	—	—	—
	99. Subtotal	2,486,373	1,782,778	703,595
	f. Statutory valuation allowance adjustment	—	—	—
	g. Nonadmitted	—	—	—
	h. Admitted capital deferred tax assets	2,486,373	1,782,778	703,595
	i. Admitted deferred tax assets	$ 184,386,608	$ 226,847,601	$ (42,460,993)
(3)	Deferred tax liabilities:			
	a. Ordinary			
	1. Investments	$ —	$ —	$ —
	2. Fixed Assets	—	—	—
	3. Deferred and uncollected premium	13,911,259	13,306,353	604,906
	4. Policyholder reserves	33,458,121	40,149,745	(6,691,624)
	5. Other (including items <5% of total ordinary tax liabilities)	5,557,373	5,065,346	492,027
	99. Subtotal	52,926,753	58,521,444	(5,594,691)
	b. Capital			
	1. Investments	20,805,300	14,931,470	5,873,830
	2. Real Estate	—	—	—
	3. Other (including items <5% of total capital tax liabilities)	—	—	—
	99. Subtotal	20,805,300	14,931,470	5,873,830
	c. Deferred tax liabilities	73,732,053	73,452,914	279,139
(4)	Net deferred tax assets/liabilities	$ 110,654,555	$ 153,394,687	$ (42,740,132)

The change in net deferred income tax from December 31, 2019 to December 31, 2020 is comprised of the following:

Change in net DTA	$ (95,877,482)
Tax effect of unrealized gains (losses)	1,059,877
Change in net deferred income tax	$ (94,817,605)

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes, continued

D. The provision for federal income taxes incurred is different from that which would be obtained by applying the statutory federal income tax rate to income before income taxes. The significant items causing this difference for the year ended December 31, 2020 were as follows:

	2020	Effective Tax Rate
Provision computed at statutory rate	$ 50,829,194	21.0 %
Dividend received deduction	(3,042,147)	(1.3)%
Amortization of interest maintenance reserve	(540,541)	(0.2)%
Company owned life insurance	(3,305,356)	(1.4)%
Change in federal tax rate on prior year true-up	(52,405,576)	(21.7)%
Nonadmitted assets	(716,898)	(0.3)%
Change in deferred compensation liability	(3,467,043)	(1.4)%
Change in accounting principle	15,293,759	6.3 %
Other	(462,260)	(0.2)%
Total federal income tax expense (benefit)	$ 2,183,132	0.9 %
The federal income tax expense (benefit) is comprised of the following:		
Tax on gain (loss) from operations	$ (89,895,698)	(37.1)%
Tax on current year capital gains (losses)	(2,738,775)	(1.1)%
Change in net deferred income tax	94,817,605	39.2 %
Total federal income tax expense (benefit)	$ 2,183,132	0.9 %

E. (1) The Tax Cuts and Job Act (the “Tax Reform Act”), which was effective in 2018, eliminated a company’s ability to carryback losses to prior years for losses realized in 2018 and beyond. In addition, the utilization of these NOLs to offset income in 2018 and subsequent years was limited to 80 percent of taxable income. The Coronavirus Aid, Relief, and Economic Security Act (the “CARES Act”), a tax-and-spending package intended to provide economic relief to address the impact of the novel coronavirus ("COVID-19") pandemic, was signed into law in March 2020. Provisions in the CARES Act permit NOLs arising in a taxable year beginning after December 31, 2017, and before January 1, 2021 to be allowed as a carryback to each of the five taxable years preceding the taxable year of such loss. Further, the CARES Act temporarily repeals the 80 percent limitation for taxable years beginning before January 1, 2021 (as required under the Tax Reform Act).

The Company had significant life NOLs resulting from a loss incurred on a long-term care transaction in 2018. As a result of provisions in the CARES Act, we are able to carryback this 2018 NOL to the 2017 and 2016 tax years which accelerated the utilization of approximately $375 million of the Company’s life NOLs and restored approximately $131 million of the Company’s parent, Conseco Life Insurance Company of Texas ("Conseco Life of Texas"), non-life NOLs. The carryback also resulted in an additional $34 million net tax benefit to the consolidated life group from the difference in tax rates between the current enacted rate of 21% and the enacted rate in 2016 and 2017 of 35%. The temporary repeal of the 80 percent limitation on NOLs also resulted in the acceleration of approximately $102 million of the Company’s NOLs and restored approximately $36 million of Conseco Life of Texas non-life NOLs for the 2019 tax year.

The following table summarizes the impact of these adjustments:

	Conseco Life of Texas	The Company	Life Group Consolidated
2016 NOLs restored (utilized)	$ 3,446,854	$ (9,848,155)	$ (6,401,301)
2017 NOLs restored (utilized)	127,813,289	(365,180,827)	(237,367,538)
2019 NOLs restored (utilized)	35,822,076	(102,348,788)	(66,526,712)
Total NOLs restored (utilized)	$ 167,082,219	$ (477,377,770)	$ (310,295,551)
Tax effected at 21% statutory rate	$ 35,087,266	$ (100,249,332)	$ (65,162,066)
Additional net tax expense/(benefit) from rate change	18,341,951	(52,405,576)	(34,063,625)
Total current tax expense/(benefit)	$ 53,429,217	$ (152,654,908)	$ (99,225,691)

The Company was able to utilize its remaining NOLs on current period taxable income in 2020 and has no remaining NOLs as of December 31, 2020.

At December 31, 2020, the Company had no remaining capital loss carry-forwards.

At December 31, 2020, the Company had no remaining LIHTC.

At December 31, 2020, the Company had no remaining foreign tax credits.

(2) The Company had no income taxes incurred in the current and prior years that will be available for recoupment in the event of future net losses.

(3) At December 31, 2020, the Company had no protective tax deposits on deposit with the Internal Revenue Service under Section 6603 of the Internal Revenue Service Code.

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes, continued

F. (1) The Company files a consolidated federal income tax return with its ultimate parent, CNO Financial Group, Inc. ("CNO"), and its subsidiaries, of which five are insurance companies.

(2) The method of allocating tax expense among the companies comprising the consolidated life group and the affiliated nonlife companies is subject to a written tax sharing agreement approved by the Board of Directors. The allocation between the companies is based upon separate return calculations with current credit for net losses incurred by a company subject to certain limitations. The tax sharing agreement also specifies when the Company is to be reimbursed for utilization of its non-life NOLs by a life or non-life affiliated company.

Pursuant to the tax sharing agreement, the Company may recoup income tax sharing payments paid in prior years in the event it incurs a loss. If sufficient tax sharing payments were not made in the prior years, such loss is carried forward as an offset to future net income subject to income tax sharing payments.

Intercompany tax balances payable under the tax sharing agreement are settled quarterly. The federal income tax recoverable at December 31, 2020 and 2019 of $80,997,618 and $5,994,396, respectively, was receivable from Conseco Life of Texas.

The federal income tax recoverable at December 31, 2020 primarily reflects the tax refund CNO will ultimately receive related to the 2016-2018 amended returns, which will be paid to the Company from its direct parent, Conseco Life of Texas.

G. The Company has no federal or foreign tax loss contingencies for which it is reasonably possible that the total liability will significantly increase during 2021.

H. The Company had no liability for the Repatriation Transition Tax under the Tax Cuts and Jobs Act.

I. The Company did not recognize an Alternative Minimum Tax Credit as a current year recoverable or Deferred Tax Asset.

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

A.-B.

During 2020 and 2019, the Company paid dividends to its sole shareholder Conseco Life of Texas, as follows:

(1) On December 29, 2020, the Company paid an extraordinary dividend of $60,000,000 in cash.

(2) On September 30, 2020, the Company paid an ordinary dividend of $47,900,000 in cash.

(3) On June 30, 2020, the Company paid an ordinary non-cash dividend of $53,000,000 in conjunction with the settlement of an intercompany tax receivable from Conseco Life of Texas.

(4) On June 29, 2020, the Company paid an ordinary dividend of $75,000,000 in cash.

(5) On March 31, 2020, the Company paid an ordinary dividend of $50,000,000 in cash.

(6) On September 27, 2019, the Company paid an extraordinary dividend of $22,000,000 in cash.

(7) On June 28, 2019, the Company paid an extraordinary dividend of $88,000,000 in cash.

(8) On March 29, 2019, the Company paid an extraordinary dividend of $45,000,000 in cash.

On April 8, 2020, the Company received a dividend of $41,000,000 from its wholly-owned non-insurance subsidiary,Illinois General Investment Corp. ("ILGIC"). In accordance with SSAP No. 97, Investments in Subsidiary, Controlled and Affiliated Entities, $34,001,089 of the dividend was recorded as a reduction in the investment while the remainder was recorded to investment income.

At December 31, 2020 and 2019, the book/adjusted carrying value of the Company's investment in CNO Financial Investments Corp., its wholly-owned non-insurance subsidiary, was $69,315 and $71,915, respectively, and was a non-admitted asset.

In addition to the transactions above, the Company reported affiliated transactions as follows during 2020 and 2019:

1. Under an existing coinsurance agreement, the Company assumes on an automatic basis an 80% quota share of the Medicare Supplement policies underwritten and issued by an affiliate, Colonial Penn Life Insurance Company ("Colonial Penn"). Effective April 1, 2019, the coinsurance agreement was amended to update the expense allowances, among other things, for all new business, and for existing business on a prospective basis only. The Company assumed reserves of $52,109,890 and $47,861,810 at December 31, 2020 and 2019, respectively, under this agreement. Premiums received during 2020 and 2019 were $399,885,908 and $392,912,755, respectively.

2. The Company holds 51,774.143 shares of the 1994 Series Preferred Stock of CDOC with book/adjusted carrying value of $23,507,493 at both December 31, 2020 and 2019, which represents the low end of the Company's range of possible fair values of the stock. The CDOC preferred stock provides for a 9% dividend payable in cash quarterly.

NOTES TO FINANCIAL STATEMENTS

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

3. The Company invests in notes issued by collateralized loan obligations ("CLO") for which either 40|86 Advisors, Inc. ("40|86 Advisors"), a wholly-owned subsidiary of CNO and an affiliate of the Company, or CreekSource LLC, an affiliate of the Company, serves as the collateral manager. Details of the CLO investments consist of the following and are reported in Schedule D and BA:

2020

Investee	Security Type	Book/Adjusted Carrying Value	Initial/ Additional Investments	Redemptions/ Returns of Capital	Realized Gain/(Loss) Recognized	Dividends/ Interest Earned	Accrued Interest
CreekSource LLC, Class A	General Interest	$ 46,862,015	$ —	$ 10,145,811	$ —	$ —	$ —
CreekSource Series 2017-1	General Interest	—	—	—	—	—	—
Total		$ 46,862,015	$ —	$ 10,145,811	$ —	$ —	$ —

2019

Investee	Security Type	Book/Adjusted Carrying Value	Initial/ Additional Investments	Redemptions/ Returns of Capital	Realized Gain/(Loss) Recognized	Dividends/ Interest Earned	Accrued Interest
CreekSource LLC, Class A	General Interest	$ 54,988,542	$ —	$ 18,412,629	$ —	$ —	$ —
CreekSource LLC Series 2017-1	General Interest	—	—	—	—	—	—
Mill Creek II CLO, Ltd.	Sub Note	—	—	9,331,962	(3,487,351)	—	—
Total		$ 54,988,542	$ —	$ 27,744,591	$ (3,487,351)	$ —	$ —

C. The Company did not have any material transactions with related parties not reported on Schedule Y as of December 31, 2020.

D. The Company's gross receivable and payable balances with related parties are settled monthly. Such balances, excluding intercompany tax balances, consist of the following:

	December 31, 2020		December 31, 2019	
	Receivable	Payable	Receivable	Payable
Parent	$ —	$ —	$ —	$ —
Affiliates	14,826,684	16,145,864	14,991,988	1,736,306
Total	$ 14,826,684	$ 16,145,864	$ 14,991,988	$ 1,736,306

E. Under an investment advisory services agreement, 40|86 Advisors, an affiliate, manages the Company's investments and provides investment accounting services for which expenses totaled $32,089,511 and $30,144,019 in 2020 and 2019, respectively. 40|86 Mortgage Capital, Inc., an affiliate, provides origination and servicing for the Company's mortgage loans for which expenses totaled $2,347,879 and $2,391,611 in 2020 and 2019, respectively.

CNO Services, LLC ("CNO Services"), also an affiliate, provides certain administrative services to the Company. The agreement stipulates that fees for such services will be 110% of direct and directly allocable costs plus a reasonable charge for overhead. Expenses under this agreement totaled $326,148,504 and $326,786,057 in 2020 and 2019, respectively. The expenses under this agreement are allocated to the appropriate expense classifications on Exhibits 2 and 3 as if they had been borne directly by the Company.

The Company provides paymaster services for commissions paid to the Company's agents contracted and appointed with Bankers Conseco Life Insurance Company ("Bankers Conseco Life"), an affiliate, in order to sell certain products underwritten and issued by Bankers Conseco Life as well as the Company's field employees who receive commissions on the sale of these products. In addition, the Company provides certain marketing and clerical services in support of these products. Net expenses reimbursed for marketing and clerical services totaled $1,330,517 and $992,914 in 2020 and 2019, respectively.

NOTES TO FINANCIAL STATEMENTS

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

K.F. Agency, Inc. ("K.F. Agency"), an affiliate and licensed insurance agency, sells insurance products issued and underwritten by non-affiliated insurance companies. The products are sold by the Company's agents who are also appointed with the non-affiliated companies. The Company provides paymaster services to K.F. Agency for commissions paid to the Company's agents as well as the Company's field employees who also receive commissions on the sale of these products. In addition, the Company provides certain sales and marketing services in support of these products. Net expenses reimbursed for sales and marketing services totaled $3,750,000 and $2,500,000 in 2020 and 2019, respectively.

Effective in 2020, the Company also provides paymaster services to tele-sales agents who are contracted with K.F. Agency for sales of products available to K.F. Agency. In addition, the Company provides certain sales and marketing services in support of these products sold through direct response marketing techniques. Net expenses reimbursed for these services totaled $12,705,093 in 2020.

The Company provides paymaster services for commissions paid to the Company's agents contracted and appointed with Colonial Penn in order to sell certain products underwritten and issued by Colonial Penn as well as the Company's field employees who receive commissions on the sale of these products. In addition, the Company provides certain marketing and clerical services in support of these products. Net expenses reimbursed for marketing and clerical services totaled $18,245,903 and $24,408,104 in 2020 and 2019, respectively.

The Company and CNO Services provide personnel and facilities to Bankers Life Securities, Inc. ("BLS"), an indirect wholly-owned subsidiary of CNO, to conduct its business and operations. Net expenses reimbursed for services provided under this agreement totaled $691,038 and $892,627 in 2020 and 2019, respectively. In addition, effective in 2020, BLS provides suitability services to the Company related to compliance with standard of care laws. Net expenses incurred for these services totaled $1,057,350 in 2020.

The Company provides paymaster services for compensation paid to the registered representatives and investment advisors of BLS, Bankers Life Advisory Services, Inc. and Bankers Life Securities General Agency, Inc., all indirect wholly-owned subsidiaries of CNO.

F. In connection with a supplemental employment agreement by and between CNO and Gary C. Wendt, its former Chairman and Chief Executive Officer, the Company guaranteed benefits that are payable to Mr. Wendt by CNO. If the Company was to incur any loss under the guaranty, it would be entitled to indemnification from CNO or CNO Services. See Note 14 A(2,3) for additional information.

G. All outstanding shares of the Company are owned by Conseco Life of Texas, a Texas domiciled insurance company and an indirect wholly-owned subsidiary of CNO.

H. The Company does not own any common shares of an upstream intermediate or ultimate parent, either directly or indirectly via a downstream subsidiary, controlled or affiliated ("SCA") company.

I. At December 31, 2020, the Company did not have an investment in a SCA entity that exceeded 10% of admitted assets.

J. During 2019, the Company recognized an OTTI of $3,603,007 on its investment in Mill Creek CLO II, Ltd. ("Mill Creek"), an affiliated investment classified as other invested assets - joint venture interests - common stock - affiliated on Schedule BA. The Company analyzed the investment for impairment as a result of Mill Creek's liquidation of its investments and redemption of its outstanding notes, including the subordinated notes held by the Company. The OTTI was equal to the difference between the fair value and the book value of the Company's investment and was based on the expected cash receipts. During 2019, the Company's investment in Mill Creek was fully redeemed, resulting in a realized gain of $115,657 and previously recorded unrealized losses of $3,349,423 were reversed.

K. The Company has no investment in foreign insurance subsidiaries.

L. The Company has no investment in downstream non-insurance holding companies.

NOTES TO FINANCIAL STATEMENTS

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

M. All SCA Investments

(1) Balance Sheet Value (Admitted and Nonadmitted) All SCAs (Except 8bi Entities)

	SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a.	SSAP No. 97 8a Entities				
	Total SSAP No. 97 8a Entities	XXX	$ —	$ —	$ —
b.	SSAP No. 97 8b(ii) Entities				
	Total SSAP No. 97 8b(ii) Entities	XXX	$ —	$ —	$ —
c.	SSAP No. 97 8b(iii) Entities				
	CNO Financial Investments Corp.	100%	69,315	—	69,315
	Illinois General Investment Corp.	100%	79,261,181	79,261,181	—
	Total SSAP No. 97 8b(iii) Entities	XXX	$ 79,330,496	$ 79,261,181	$ 69,315
d.	SSAP No. 97 8b(iv) Entities				
	Total SSAP No. 97 8b(iv) Entities	XXX	$ —	$ —	$ —
e.	Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	$ 79,330,496	$ 79,261,181	$ 69,315
f.	Aggregate Total (a+e)	XXX	$ 79,330,496	$ 79,261,181	$ 69,315

(2) NAIC Filing Response Information

	SCA Entity	Type of NAIC Filing*	Date of Filing to NAIC	NAIC Valuation Amount	NAIC Response Received (Y/N)	NAIC Disallowed Entities Valuation Method, Resubmission Required (Y/N)	Code**
a.	SSAP No. 97 8a Entities						
	Total SSAP No. 97 8a Entities	XXX	XXX	$ —	XXX	XXX	XXX
b.	SSAP No. 97 8b(ii) Entities						
	Total SSAP No. 97 8b(ii) Entities	XXX	XXX	$ —	XXX	XXX	XXX
c.	SSAP No. 97 8b(iii) Entities						
	CNO Financial Investments Corp.	N/A	N/A	—	N		—
	Illinois General Investment Corp.	S2	11/09/2020	—	N		—
	Total SSAP No. 97 8b(iii) Entities	XXX	XXX	$ —	XXX	XXX	XXX
d.	SSAP No. 97 8b(iv) Entities						
	Total SSAP No. 97 8b(iv) Entities	XXX	XXX	$ —	XXX	XXX	XXX
e.	Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	XXX	$ —	XXX	XXX	XXX
f.	Aggregate Total (a+e)	XXX	XXX	$ —	XXX	XXX	XXX

* S1 - Sub-1, S2 - Sub-2 or RDF Resubmission of Disallowed Filing

** I - Immaterial or M - Material

N. The Company has no investment in insurance SCA entities.

O. SCA or SSAP No. 48 Entity Loss Tracking

The Company reports a negative carrying value for its investment in KKR Revolving Credit Partners II LP, an unaffiliated limited partnership, of $307,309. The Company has not suspended the equity method due to its commitment for additional investment.

1 Entity	2 Reporting Entity's Share of Net Income (Loss)	3 Accumulated Share of Net Income (Losses)	4 Reporting Entity's Share of Equity, Including Negative Equity	5 Guaranteed Obligation / Commitment for Financial Support (Yes / No)	6 Reported Value
KKR Revolving Credit Partners II LP	$ 136,640	$ —	$ (307,309)	Yes	$ (307,309)

NOTES TO FINANCIAL STATEMENTS

11. Debt

A. Capital Notes

The Company has no capital notes outstanding.

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

1. Federal Home Loan Bank of Chicago ("FHLBC")

The Company is a member of the FHLBC. As a member of the FHLBC, the Company has the ability to borrow on a collateralized basis from FHLBC. The Company uses these advances, which take the form of insurance contracts structured as funding agreements, to earn incremental income in an investment spread strategy. The current borrowing capacity under this agreement is $1,300,000,000, as determined by authorization of the Company's board of directors. The Company is required to hold certain minimum amounts of FHLBC common stock as a condition of membership in the FHLBC, and additional amounts based on the amount of the borrowings.

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

2. FHLB Capital Stock

The Aggregate totals of the FHLBC capital stock as of December 31, 2020 and 2019 are as follows:

	Total	General Account	Separate Account
2020			
Membership Stock - Class A	$ —	$ —	$ —
Membership Stock - Class B	1,731,300	1,731,300	—
Additional Activity Stock	45,930,414	45,930,414	—
Excess Stock	97,881	97,881	—
Aggregate Total	$ 47,759,596	$ 47,759,596	$ —
Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 1,300,000,000	XXXXXXX	XXXXXXX

	Total	General Account	Separate Account
2019			
Membership Stock - Class A	$ —	$ —	$ —
Membership Stock - Class B	1,611,600	1,611,600	—
Additional Activity Stock	46,134,185	46,134,185	—
Excess Stock	13,810	13,810	—
Aggregate Total	$ 47,759,595	$ 47,759,595	$ —
Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 1,300,000,000	XXXXXXX	XXXXXXX

Membership Stock eligible and not eligible for redemption as of December 31, 2020 is as follows:

			Eligible for Redemption			
Membership Stock	Current Year Total	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less than 3 Years	3 to 5 Years
Class A	$ —	$ —	$ —	$ —	$ —	$ —
Class B	1,731,300	1,731,300	—	—	—	—

3. Collateral Pledged to FHLB

	Fair Value	Carrying Value	Aggregate Total Borrowings
Collateral Pledged - General Account - December 31, 2020	$ 1,368,073,469	$ 1,209,119,994	$ 1,142,482,543
Collateral Pledged - General Account - December 31, 2019	1,332,313,483	1,218,732,227	1,144,350,785

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged - General Account - Current Year	$ 1,434,445,346	$ 1,313,993,442	$ 1,143,888,059
Maximum Collateral Pledged - General Account - Prior Year	1,442,276,830	1,335,604,068	1,145,263,079

NOTES TO FINANCIAL STATEMENTS

11. Debt, continued

4. Borrowing from FHLB

The amounts borrowed as of December 31, 2020 and 2019 are as follows:

2020

	Total	General Account	Separate Account	Funding Agreements Reserves Established
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreements	1,142,482,543	1,142,482,543	—	1,143,206,214
(c) Other	—	—	—	XXX
(d) Aggregate Total	$ 1,142,482,543	$ 1,142,482,543	$ —	$ 1,143,206,214

2019

	Total	General Account	Separate Account	Funding Agreements Reserves Established
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreements	1,144,350,785	1,144,350,785	—	1,146,619,180
(c) Other	—	—	—	XXX
(d) Aggregate Total	$ 1,144,350,785	$ 1,144,350,785	$ —	$ 1,146,619,180

The maximum amounts borrowed in 2020 are as follows:

	Total	General Account	Separate Account
(a) Debt	$ —	$ —	$ —
(b) Funding Agreements	1,144,196,862	1,144,196,862	—
(c) Other	—	—	—
(d) Aggregate Total	$ 1,144,196,862	$ 1,144,196,862	$ —

The FHLB prepayment obligations as of December 31, 2020 are as follows:

	Does the Company have prepayment obligations under the following arrangements (YES/NO)?
(1) Debt	N/A
(2) Funding Agreements	YES
(3) Other	N/A

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

A. Defined Benefit Plan

The Company has a noncontributory, unfunded deferred compensation plan for qualifying members of its career agency force. Benefits are based on years of service and career earnings. Effective July 1, 2016, the plan was amended to: (i) freeze participation in the plan; (ii) freeze benefits accrued under the plan as of June 30, 2016; and (iii) add a limited cashout feature.

The actuarial measurement date of this deferred compensation plan is December 31. The liability for the agent deferred compensation plan was $190,687,962 and $175,170,985 at December 31, 2020 and 2019, respectively (including an unrecognized (gain) loss liability of $54,431,987 and $37,922,259 at December 31, 2020 and 2019, respectively, reported on Page 3, Line 2502 Aggregate write-ins for liabilities). The Company purchased a Company-owned life insurance policy ("COLI") as an investment vehicle to fund the agent deferred compensation plan. The Company is the owner and beneficiary of the policy which is invested in a series of mutual funds. The COLI assets are not assets of the agent deferred compensation plan, and as a result, are accounted for outside the plan. The cash surrender value of the policy is reported on Page 2, Line 2501 as an admitted asset under SSAP No. 21, Other Admitted Assets. The carrying value of the COLI assets was $209,718,550 and $193,978,762 at December 31, 2020 and 2019, respectively. Death benefits related to the COLI and changes in the cash surrender value (which approximates net realizable value) of the COLI assets are recorded on Page 4, Line 8.3 Aggregate write-ins for miscellaneous income and totaled $15,739,788 and $22,252,224 in 2020 and 2019, respectively. A summary of obligations and assumptions under this plan are as follows at December 31, 2020 and 2019.

NOTES TO FINANCIAL STATEMENTS

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

The change in the projected benefit obligation at December 31, 2020 and 2019 was as follows:

		Pension Benefits	
		2020	2019
(1)	Change in benefit obligation		
a.	Projected benefit obligation at the beginning of the year	$ 175,170,985	$ 155,712,496
b.	Service cost		—
c.	Interest cost	5,559,076	6,444,684
d.	Contribution by plan participants		—
e.	Actuarial (gain) loss	17,338,247	20,403,558
f.	Foreign currency exchange rate changes		—
g.	Benefits paid	(7,380,346)	(7,389,753)
h.	Plan amendments		—
i.	Business combinations, divestitures, curtailments, settlements and special termination benefits		—
j.	Projected benefit obligation at the end of the year	$ 190,687,962	$ 175,170,985
(4)	Components of net periodic benefit cost		
a.	Service cost	$ —	$ —
b.	Interest cost	5,559,076	6,444,684
c.	Expected return on plan assets		—
d.	Amortization of unrecognized transition obligation or transition asset		—
e.	Amount of recognized gains and losses	828,519	74,214
f.	Amount of prior service cost recognized		—
g.	Amount of gain or loss recognized due to a settlement or curtailment		—
h.	Total net periodic benefit cost	$ 6,387,595	$ 6,518,898
(5)	Items not yet recognized as a component of net periodic benefit cost		
a.	Prior year	$ 37,922,259	$ 17,592,916
b.	Net transition obligation recognized		—
c.	Net prior service cost arising during period		—
d.	Net prior service cost recognized		—
e.	Net (gain) loss arising during period	17,338,247	20,403,558
f.	Net (gain) loss recognized	(828,519)	(74,214)
g.	Current year	$ 54,431,987	$ 37,922,259

(6) Amounts in unassigned surplus that have not yet been recognized as components of net periodic benefit cost are as follows:

		Pension Benefits
a.	Net transition obligation	$ —
b.	Net prior service cost	$ —
c.	Net (gain) loss	$ 54,431,987

NOTES TO FINANCIAL STATEMENTS

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

(7) Weighted-average assumptions used to determine net periodic benefit cost are as follows:

		December 31, 2020	December 31, 2019
a.	Weighted-average discount rate	3.25 %	4.25 %
b.	Expected long-term rate of return on plan assets	N/A	N/A
c.	Rate of compensation increase	N/A	N/A
d.	Interest crediting rates (for cash balance plans and other plans with promised interest crediting rate)	N/A	N/A

Weighted-average assumptions used to determine projected benefit obligations are as follows:

		December 31, 2020	December 31, 2019
e.	Weighted-average discount rate	2.50 %	3.25 %
f.	Rate of compensation increase	N/A	N/A
g.	Interest crediting rates (for cash balance plans and other plans with promised interest crediting rate)	N/A	N/A

The discount rate is based on the yield of a hypothetical portfolio of high quality debt instruments which could effectively settle plan benefits on a present value basis as of the measurement date.

(8) The accumulated benefit obligation for this plan was $190,687,962 and $175,170,985 at December 31, 2020 and 2019, respectively.

(9) The health care cost trend rate does not apply to the deferred compensation plan.

(10) The benefits expected to be paid pursuant to the Company's deferred compensation plan as of December 31, 2020 were as follows:

	Pension Benefits
2021	$ 7,765,451
2022	8,123,855
2023	8,500,159
2024	8,663,979
2025	8,862,062
2026 - 2030	46,195,921
Total	$ 88,111,427

(11) The Company expects to make contributions to the deferred compensation plan of $7,765,451 during the next fiscal year to fund benefit payments.

(12) The Company's deferred compensation plan has no assets.

(13) The gain/loss amortization period reflects the average remaining life expectancy of the plan participants.

(14) The Company did not use any substantive commitment as the basis for accounting for the benefit obligation.

(15) The Company did not provide any special or contractual termination benefits during 2020.

(16) There were no significant changes in the benefit obligation during 2020 other than the discount rate assumptions disclosed in 12A(7) above.

NOTES TO FINANCIAL STATEMENTS

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

(17, 18)

The following table provides the initial transition liability from the adoption of SSAP 102 as well as the full transition surplus impact exclusive of the release of the minimum pension liability of $33,943,481 as of January 1, 2013:

	Pension Benefits		
	Total	Prior Service Cost	Unrealized Losses
Transition liability	$ 51,113,341	$ 13,516,839	$ 37,596,502
Amount recognized Jan 1, 2013	(43,289,468)		
Remaining transition liability 12/31/13	7,823,873		
Minimum recognition - 2014	(5,111,334)		
Remaining transition liability 12/31/14	2,712,539		
Minimum recognition - 2015	(2,712,539)		
Remaining transition liability 12/31/15	—		

B. - D. The Company's deferred compensation plan is unfunded as of December 31, 2020.

E. Defined Contribution Plans

The Company has an unfunded nonqualified deferred compensation program for qualifying members of its career agency force. Such agents may defer a certain percentage of their net commissions into the program. In addition, annual Company contributions are made based on the agent's production and vest over a period of five to 10 years. The Company invests the agent and Company contributions into assets, primarily in a Trust-Owned Life Insurance policy ("TOLI"), which are held in a rabbi trust. The Company records the assets held in the rabbi trust as an invested asset write-in, valued and accounted for based on the specific guidance in the NAIC Accounting Practices and Procedures Manual for the specific underlying assets. The carrying value of the assets was $48,061,949 and $36,450,568 at December 31, 2020 and 2019, respectively. The liability recognized for this program was $53,304,956 and $41,455,998 at December 31, 2020 and 2019, respectively (including a liability for accrued Company contributions of $4,738,900 and $5,050,000 at December 31, 2020 and 2019, respectively). Company contribution expense totaled $4,919,723 and $4,999,323 in 2020 and 2019, respectively.

F. The Company does not participate in a multiemployer plan.

G. Consolidated/Holding Company Plans

The Company's employees are eligible to participate in CNO's 401(k) savings plan. In addition, certain executive officers of the Company are included in CNO's deferred compensation plan. The Company has no legal obligation for benefits under these plans. CNO allocates a portion of these costs to the Company based on salary ratios. The Company's allocated expenses under these plans during 2020 and 2019 totaled $1,768,164 and $1,823,811, respectively.

H. The Company has accrued all postemployment benefits and compensated absences.

I. The Company does not sponsor a postretirement health care plan.

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

A. The Company's capital consists of 10,000,000 shares authorized, issued and outstanding, with a par value of $1.00 per share.

B. The Company has no preferred stock outstanding.

C. The maximum amount of dividends which can be paid by State of Illinois life insurance companies to shareholders without 30-day prior notice to the Department is the greater of statutory net income for the preceding year or 10% of statutory surplus as regards policyholders at the end of the preceding year. Statutory net income for 2020 was $339,521,550. Statutory surplus as regards policyholders as of December 31, 2020 was $1,234,700,939. Under this limitation, the maximum dividend payout which may be made without 30-day prior notice in 2021 is $339,521,550. However, under State of Illinois insurance statutes, dividends may be paid only from earned surplus without prior approval. At December 31, 2020, earned surplus was $256,078,969.

D. See Note #10 A., B., & C.

E. See Note #13 C.

F. Unassigned surplus is held for the benefit of the Company's shareholder.

G. During 2020, the Company had no advances to surplus.

H. During 2020, the Company held no stock for special purposes.

NOTES TO FINANCIAL STATEMENTS

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations, continued

I. During 2020, the Company had no special surplus funds.

J. As of December 31, 2020, the portion of unassigned funds (surplus) represented or reduced by cumulative unrealized losses was $2,475,202.

K. The Company has no surplus debentures or similar obligations outstanding.

L, M. The Company has not restated surplus due to a quasi reorganization.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

1. As of December 31, 2020, the Company had $79,644,361 in standby equity commitments to joint ventures, partnerships, and limited liability companies. There were no outstanding commitments or contingent commitments to a SCA entity.

As of December 31, 2020, the Company had $16,000,000 in investment commitments for mortgage loans.

(2) As disclosed in Note 10 F., the Company has guaranteed benefits that are payable by CNO to Gary C. Wendt, its former Chairman and Chief Executive Officer, in connection with a supplemental employment agreement by and between CNO and Mr. Wendt. CNO is required to make monthly payments to Mr. Wendt or his surviving spouse in the amount of $110,417, until the later of his death or the death of his surviving spouse. The Company would be required to perform under the guarantee should CNO default on its obligation to make these payments to Mr. Wendt under the supplemental retirement agreement. If the Company was to incur any loss under the guaranty, it would be entitled to indemnification from CNO or CNO Services, an affiliate.

1 Nature and circumstances of guarantee and key attributes, including date and duration of agreement	2 Liability recognition of guarantee	3 Ultimate financial statement impact if action under the guarantee is required.	4 Maximum potential amount of future payments (undiscounted) the Company could be required to make under the guarantee.	5 Current status of payment or performance risk of guarantee.
See paragraph above	$186,906	Expense	$16,416,579	CNO is current on the required payments and received an upgraded credit rating of Baa3 from Ba1 from Moody's Investor Services, Inc. on its senior unsecured credit facility and notes in October 2018

(3)

a. Aggregate Maximum Potential of Future Payments of All Guarantees (undiscounted) the guarantor could be required to make under guarantees	$ 16,416,579
b. Current Liability Recognized in Financial Statement:	
1. Noncontingent Liabilities	$ —
2. Contingent Liabilities	186,906
c. Ultimate Financial Statement Impact if action under the guarantee is required.	
1. Investment in SCA	—
2. Joint Ventures	—
3. Dividends to Stockholders (capital contributions)	—
4. Expense	16,416,579
5. Other	—
6. Total	$ 16,416,579

NOTES TO FINANCIAL STATEMENTS

14. Liabilities, Contingencies and Assessments, continued

B. Assessments

(1) The Company has established a liability for guaranty fund assessments on several insolvencies of $3,900,000. This amount represents estimated obligations to state guaranty funds to provide for covered claims and other insurance obligations of insolvent insurers, net of the estimated offset to future premium taxes. The period over which the assessments are anticipated to be funded varies by insolvency and is difficult to predict.

The Company's estimated probable recoveries of prior payments through premium tax credits totals $8,353,861 and is recorded as an asset. The period over which the credits are realized varies by state but typically ranges from five to ten years.

(2)

	2020
a. Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	$ 9,517,362
b. Decreases current year:	
Premium tax offset applied	1,286,162
Change in accrual resulting from changes in liability	276,933
c. Increases current year:	
Recoverable assessments paid	399,594
d. Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	$ 8,353,861

(3)

a. Discount Rate Applied: 3.50%

b. The Undiscounted and Discounted Amount of the Guaranty Fund Assessments and Related Assets by Insolvency:

Name of Insolvency	Guaranty Fund Assessment		Related Assets	
	Undiscounted	Discounted	Undiscounted	Discounted
PTNA and ANIC (1)	$ 3,900,000	$ 3,200,000	$ 7,200,000	$ 5,900,000

(1) Penn Treaty Network America Insurance Company and American Network Insurance Company

The related assets in the above table include undiscounted paid assessments of $6,412,299.

c. Number of Jurisdictions, Ranges of Years Used to Discount and Weighted Average Number of Years of the Discounting Time Period for Payables and Recoverables by Insolvency:

Name of Insolvency	Payables			Recoverables		
	Number of Jurisdictions	Range of Years	Weighted Average Number of Years	Number of Jurisdictions	Range of Years	Weighted Average Number of Years
PTNA and ANIC (1)	50	2021-2032	7.2	42	2021-2032	4.9

(1) Penn Treaty Network America Insurance Company and American Network Insurance Company

NOTES TO FINANCIAL STATEMENTS

14. Liabilities, Contingencies and Assessments, continued

C. Gain Contingencies

The Company has no gain contingencies.

D. Claims Related Extra Contractual Obligation ("ECO") and Bad Faith Losses Stemming From Lawsuits

The Company paid the following amounts during 2020 to settle claims related ECO or bad faith claims stemming from lawsuits.

	Direct
Claims related to ECO and bad faith losses paid during the reporting period	$ 117,534

Number of claims where amounts were paid to settle claims related ECO or bad faith claims resulting from lawsuits during 2020.

(a) 0-25 Claims	(b) 26-50 Claims	(c) 51-100 Claims	(d) 101-500 Claims	(e) More than 500 Claims
X				

Indicate whether claim count information is disclosed per claim or per claimant.

(f) Per Claim [X] (g) Per Claimant [ ]

E. The Company had no joint and several liabilities at December 31, 2020.

F. All Other Contingencies

(1) Various lawsuits against the Company have arisen in the 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.

(2) At December 31, 2020 and 2019, the Company had no admitted amounts for assets covered by SSAP No. 6, Uncollected Premium Balances, Bills Receivable for Premiums, and Amounts Due From Agents and Brokers, No. 47, Uninsured Plans and No. 66, Retrospectively Rated Contracts.

15. Leases

A. Lessee Leasing Arrangements

(1) The Company leases home office space at 111 East Wacker Drive under a long-term lease agreement effective May 2011 and the initial term expiring in 2023. The Company also leases space for its sales offices in various states under generally short-term leases, which expire between 2021 and 2027.

a. Lease expense for 2020 and 2019 was $21,237,413 and $19,866,540, respectively.

b. There are no contingent rental payments.

c. The Company has extension options for two successive five-year periods on its home office space.

d. There are no material restrictions imposed by the lease agreements.

e. The Company has no liability for early termination of a lease.

(2) At December 31, 2020, the minimum aggregate rental commitments are as follows:

Year Ending December 31	
2021	$ 18,783,572
2022	14,459,177
2023	11,499,544
2024	5,219,673
2025	1,890,651
2026 and thereafter	725,753
Total	$ 52,578,371

(3) The Company has not entered into any material sale-leaseback transactions.

NOTES TO FINANCIAL STATEMENTS

15. Leases, continued

B. Lessor Leasing Arrangements

(1) The Company has no operating leases as a significant part of its business activity.

(2) The Company has no leveraged leases.

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

(1) The table below summarizes the face amount (notional amount for swaps and futures and option premium for options) of the Company's financial instruments with off-balance sheet risk as of December 31, 2020 and 2019.

	Assets		Liabilities	
	2020	2019	2020	2019
a. Swaps	$ —	$ —	$ —	$ —
b. Futures	—	—	—	—
c. Options	110,296,112	101,919,471	—	—
d. Total	$ 110,296,112	$ 101,919,471	$ —	$ —

See Schedule DB of this financial statement for additional detail.

(2) The Company issues equity-indexed annuity and equity-indexed universal life products that provide a guaranteed base rate of return and a higher potential return linked to the performance of the S&P 500 Index. Primarily one-year call options are purchased in an effort to hedge potential increases to policyholder benefits resulting from increases in the S&P 500 Index to which the policy's return is linked. The Company's hedges are categorized as fair value hedges. During 2020 and 2019, the S&P 500 Index call options have met the criteria of a highly effective hedge and are therefore valued and reported using hedge accounting.

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

(4) Not applicable

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

A. During 2020, the Company had no transfers of receivables reported as sales.

B. During 2020, the Company had no transfers and servicing of financial assets.

C. During 2020, the Company had no securities with NAIC designation 3 or below, or unrated securities, that were sold and reacquired within 30 days of the sale date.

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

The Company does not serve as an administrator of any uninsured or partially insured accident and health plans.

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

The Company does not have any direct premiums written by managing general agents or third party administrators.

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

A. Assets and Liabilities Measured and Reported at Fair Value

(1) Fair Value Measurements at December 31, 2020

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value:					
Preferred stock					
Industrial and miscellaneous (unaffiliated)	$ —	$ —	$5,886,005	$ —	$ 5,886,005
Common stock					
Industrial and miscellaneous (unaffiliated)	13,165,131	47,896,096	—	—	61,061,227
Cash equivalents					
All other money market mutual funds	239,446,722	—	—	—	239,446,722
Derivative assets					
Options	—	210,076,190	—	—	210,076,190
Total Assets at fair value	$252,611,853	$257,972,286	$5,886,005	$ —	$516,470,144
Total Liabilities at fair value	$ —	$ —	$ —	$ —	$ —

(2) 2020 Progression of Fair Value Measurements in Level 3

	Balance at 1/1/2020	Transfers into (out of) Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Sales	Balance at 12/31/2020
Preferred stock (industrial and miscellaneous - unaffiliated)	$ 5,886,005	$ —	$ —	$ —	$ —	$ —	$ 5,886,005
Common stock (industrial and miscellaneous - unaffiliated)	—	—	236,561	—	—	(236,561)	—
Total	$ 5,886,005	$ —	$ 236,561	$ —	$ —	$ (236,561)	$ 5,886,005

(3) There were no transfers between levels in 2020.

(4) 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 degree of judgment utilized in measuring the fair value of financial instruments is largely dependent on the level to which pricing is based on observable inputs. Observable inputs reflect market data obtained from independent sources, while unobservable inputs reflect our view of market assumptions in the absence of observable market information. Financial instruments with readily available active quoted prices would be considered to have fair values based on the highest level of observable inputs, and little judgment would be utilized in measuring fair value. Financial instruments that rarely trade would often have fair value based on a lower level of observable inputs, and more judgment would be utilized in measuring fair value.

Valuation Hierarchy

There is a three-level hierarchy for valuing assets or liabilities at fair value based on whether inputs are observable or unobservable.

• Level 1 – includes assets and liabilities valued using inputs that are unadjusted quoted prices in active markets for identical assets or liabilities. Our Level 1 assets primarily include cash and cash equivalents and exchange traded securities.

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements, continued

• Level 2 – includes assets and liabilities 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 and liabilities include those financial instruments that are valued by independent pricing services using models or other valuation methodologies. These models consider various inputs such as credit rating, maturity, corporate credit spreads, reported trades and other inputs that are observable or derived from observable information in the marketplace or are supported by transactions executed in the marketplace. Financial assets in this category primarily include: certain publicly registered and privately placed corporate fixed maturity securities; certain government or agency securities; certain mortgage and asset-backed securities; certain equity securities; and derivatives such as call options.

• Level 3 – includes assets and liabilities valued using unobservable inputs that are used in model-based valuations that contain management assumptions. Level 3 assets and liabilities include those financial instruments whose fair value is estimated based on broker/dealer quotes, pricing services or internally developed models or methodologies utilizing significant inputs not based on, or corroborated by, readily available market information. Financial assets in this category include certain corporate securities, certain structured securities, mortgage loans, and other less liquid securities.

At each reporting date, we classify assets and liabilities into the three input levels based on the lowest level of input that is significant to the measurement of fair value for each asset and liability 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. Our assessment of the significance of a particular input to the fair value measurement and the ultimate classification of each asset and liability requires judgment and is subject to change from period to period based on the observability of the valuation inputs.

As of December 31, 2020, the reported fair value of the Company's investment in Level 3 industrial and miscellaneous preferred stock was $5,886,005. The Company measured the fair value of this investment based on internally developed models or methodologies using unobservable inputs that contain management assumptions.

As of December 31, 2020, the reported fair value of the Company's investment in Level 2 common stock included $47,759,596 of FHLBC common stock. The stock may only be issued, redeemed and repurchased by the FHLBC at a price equal to its par value.

As of December 31, 2020, the reported fair value of the Company's investment in other Level 2 industrial and miscellaneous common stock was $136,500. The Company measured the fair value of these investments 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.

As of December 31, 2020, the reported fair value of the Company's investment in Level 3 common stock consisted of holdings with zero value. The Company measured the fair value of these investments based on internally developed models or methodologies using unobservable inputs that contain management assumptions.

As of December 31, 2020, the reported fair value of the Company's investment in Level 2 options was $210,076,190. The Company measured the fair value of options based on the consideration of several inputs including closing exchange or over-the-counter market price quotations; time value and volatility factors underlying options; market interest rates; and non-performance risk.

(5) Fair value information on derivative assets is disclosed in items 1-4 above.

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements, continued

B. - C.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3
Bonds	$ 15,823,179,733	$ 13,715,034,982	$ 60,309,568	$ 15,516,056,142	$ 246,814,024
Preferred stock	236,925,879	179,651,565	31,087,000	128,514,912	77,323,968
Common stock	61,061,227	61,061,227	13,165,131	47,896,096	—
Mortgage loans	1,013,140,724	973,595,548	—	—	1,013,140,724
Cash	102,893,363	102,893,363	102,893,363	—	—
Cash Equivalents	239,446,722	239,446,722	239,446,722		—
Contract loans	72,466,627	72,439,548	—	—	72,466,627
Derivatives	210,076,190	210,076,190	—	210,076,190	—
Surplus debentures	226,021,984	187,960,188	—	226,021,984	—
Company-owned life insurance	209,718,550	209,718,550	—	209,718,550	—
Total Assets	$ 18,194,930,999	$ 15,951,877,883	$ 446,901,784	$ 16,338,283,874	$ 1,409,745,343
Deposit-type contracts	$ 92,106,165	$ 89,901,823	$ —	$ —	$ 92,106,165
FHLBC Advances	1,147,676,859	1,143,206,214	—	1,147,676,859	—
Total Liabilities	$ 1,239,783,024	$ 1,233,108,037	$ —	$ 1,147,676,859	$ 92,106,165

D. None

21. Other Items

A. Unusual or Infrequent Items

None

B. Troubled Debt Restructuring: Debtors

The Company had no troubled debt restructuring.

C. Other Disclosures

(1) Assets with book/adjusted carrying values totaling $5,729,865 and $5,728,769 at December 31, 2020 and 2019, respectively, were on deposit with government authorities or trustees as required by law.

(2) In August 2011, the Company was notified of an examination to be done on behalf of a number of states for the purpose of determining compliance with unclaimed property laws by the Company and certain affiliates. Such examination has included inquiries related to the use of data available on the U.S. Social Security Administration's Death Master File ("SSADMF") to identify instances where benefits under life insurance policies, annuities and retained asset accounts are payable. The Company and affiliates are continuing to provide information to the examiners in response to their requests. A total of 41 states and the District of Columbia participated in this examination. In November 2018, the Company and affiliates entered into a Global Resolution Agreement for compliance with laws and regulations concerning the identification, reporting and escheatment of unclaimed contract benefits or abandoned funds. Under the terms of the Global Resolution Agreement, a third-party auditor acting on behalf of the signatory jurisdictions is comparing expanded matching criteria to the SSADMF to identify deceased insureds and contract holders where a valid claim has not been made. The Company has established a best estimate liability based on the information currently available under the ongoing audit.

(3) The novel coronavirus ("COVID-19") pandemic has negatively impacted the U.S. and global economy, created significant volatility and disruption in the capital markets, dramatically increased unemployment levels and has fueled concerns that it will lead to another global recession. The Company's operating results reflect favorable health margins due to consumers deferring medical care treatments which has been partially offset by unfavorable mortality in its life insurance business. The deferral of medical care is expected to revert to normal over time. Such deferral of medical care and possible long-term health complications from COVID-19 may lead to higher life and health claim costs in future periods. The Company expects the potential impact of the pandemic on future results will be largely driven by three things which are already impacting the Company's business, but the duration and severity of which are currently unknown:

- the impact of the COVID-19 environment on the sales of some of the Company's insurance products;
- changes in mortality, morbidity, and persistency (or lapse rates) impacting insurance product margin; and
- general economic impacts, driving: (i) lower net investment income through lower interest rates; (ii) the impact of credit deterioration on invested assets and capital; and (iii) potential impacts to reserves resulting from lower interest rates, equity performance, and market volatility.

D. The Company had no business interruption insurance recoveries.

NOTES TO FINANCIAL STATEMENTS

21. Other Items, continued

E. Transferable and Non-Transferable State Tax Credits

(1) The table below summarizes the carrying value of transferable state tax credits gross of any related tax liabilities and total unused transferable state tax credits as of December 31, 2020. The Company has no non-transferable state tax credits as of December 31, 2020.

Description of Transferable State Tax Credits	State	Carrying Value	Unused Amount
Arizona School Tuition Credit - Catholic Education Arizona	AZ	$ 250,000	$ 250,000
Film and Digital Medica Production - Silver Plume Productions, LLC	CT	$ 66,948	$ 75,648
Florida Tax Credit Scholarship - AAA Scholarship Foundation	FL	$ 148,447	$ 148,447
Indiana Redevelopment Tax Credit - MPC IN Certified Credits LLC	IN	$ 5,000	$ 400,000
Massachusetts Low-Income Housing Tax Credit - Massachusetts Department of Housing and Community Development	MA	$ 77,225	$ 89,797
Grow New Jersey Assistance Program - NJ Impertial Bag & Paper CO, LLC	NJ	$ 922,500	$ 1,000,000
Public Service Co of Oklahoma	OK	$ 110,257	$ 118,556
Historic Preservation Tax Credit - AMICO Properties	PA	$ 23,375	$ 27,500
REAP Credit - Resource Enhancement and Protection	PA	$ 381,327	$ 410,167
Texas Historic Tax Credit - MPX TX Historic IFC, LLC	TX	$ 11,875	$ 125,000
Vermont Downtown and Village Center Tax Credit - MKF Properties, LLC	VT	$ 49,312	$ 53,310
Vermont Downtown and Village Center Tax Credit - Lake Bomoseen Inn, LLC	VT	$ 87,952	$ 95,600
Total		$ 2,134,219	$ 2,794,025

(2) The Company estimated the utilization of the remaining transferable state tax credits by projecting future premium taking into account policy growth and rate changes, projecting future tax liability based on projected premium, tax rates and tax credits, and comparing projected future tax liability to the availability of remaining transferable state tax credits.

(3) As of December 31, 2020, the Company did not recognize any impairment losses related to write-downs as a result of impairment analysis of the carrying amount for state transferable and non-transferable tax credits.

(4) State Tax Credits Admitted and Nonadmitted

	Total Admitted	Total Nonadmitted
a. Transferable	$ 2,134,219	$ —
b. Non-transferable	$ —	$ —

F. Subprime Mortgage Related Risk Exposure

(1) To identify its exposure to subprime mortgage risk, the Company obtains information regarding the weighted average credit scores for the pool of borrowers supporting each of its mortgage-backed investments. The Company regularly reviews its mortgage-backed investments for impairments. The Company views its exposure to subprime mortgage risk to be low. The risk to subprime mortgage investments is mitigated through portfolio diversification and detailed analysis of each investment.

(2) The Company had no direct exposure through investments in subprime mortgage loans at December 31, 2020.

(3) As of December 31, 2020, direct exposure through other investments in mortgage-backed securities are as follows:

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	OTTI Losses Recognized
a. Residential mortgage-backed securities	$ 566,063,405	$ 585,314,536	$ 665,082,829	$ —
b. Commercial mortgage-backed securities	—	—	—	—
c. Collateralized debt obligations	—	—	—	—
d. Structured securities	—	—	—	—
e. Equity investment in SCAs	—	—	—	—
f. Other assets	—	—	—	—
g. Total	$ 566,063,405	$ 585,314,536	$ 665,082,829	$ —

NOTES TO FINANCIAL STATEMENTS

21. Other Items, continued

(4) The Company does not write Mortgage Guaranty or Financial Guaranty insurance.

G. Retained Assets

(1) A BenefitNow Account®, which is an interest-bearing draft account, is one of several payment options available to beneficiaries of life insurance policies. A BenefitNow Account is established in the beneficiaries' name at settlement, which is recorded as a supplemental contract without life contingencies (Liabilities, Surplus and Other Funds, Line 3) in this statement. Accounts are established within one business day of claim settlement and the beneficiary has immediate access to the full value of the account. The BenefitNow Account will begin earning interest the day it is established. Interest is compounded daily on the balance at the end of each day and credited to the account monthly. The interest rate was .50% in 2020 and 2019.

The Company offers a BenefitNow Account as one of several payment options available to beneficiaries of life insurance policies. A BenefitNow Account is established either when requested by the beneficiary, or if no other option is requested, where allowed. A BenefitNow Account provides for unlimited free draft writing privileges. Draft re-orders and routine account services are provided at no cost. Fees apply only for services such as returned drafts, stop payment orders and overnight mail for $10, $12 and $15, respectively, subject to change without notice.

(2) BenefitNow Account balance information by aging category is presented below.

	December 31, 2020		December 31, 2019	
	Count	Balance	Count	Balance
a. Up to and including 12 Months	106	$ 2,730,989	92	$ 1,886,957
b. 13 - 24 Months	60	937,383	70	2,042,113
c. 25 - 36 Months	57	1,424,178	52	1,020,608
d. 37 - 48 Months	42	912,260	57	887,457
e. 49 - 60 Months	47	699,470	53	989,052
f. Over 60 Months	520	6,498,091	517	6,058,564
g. Total	832	$ 13,202,372	841	$ 12,884,751

(3) A progression of BenefitNow Account balances on individual contracts is presented below.

	2020		2019	
	Count	Balance	Count	Balance
a. Beginning of the Year Account Value	841	$ 12,884,751	897	$ 13,531,660
b. Accounts Issued During the Year	160	6,499,250	164	5,626,635
c. Investment Earnings Credited to Accounts During the Year	—	64,079	—	218,531
d. Fees and Other Charges Assessed to Accounts During the Year	—	—	—	190
e. Accounts Transferred to State Unclaimed Property During the Year	—	—	—	—
f. Accounts Closed and Withdrawals During the Year	169	6,245,708	220	6,491,885
g. Accounts Active at the End of the Year	832	$ 13,202,372	841	$ 12,884,751

H. Insurance-Linked Securities (ILS) Contracts

None

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

The Company owns a Company Owned Life Insurance ("COLI") policy with a cash surrender value of $209,718,550 and a Trust Owned Life Insurance ("TOLI") policy with a cash surrender value of $47,798,294.

The amount of the aggregate cash surrender value that is within investment vehicles and percentage by investment category is detailed below:

(1)	Amount of admitted balance that could be realized from an investment vehicle	$ 257,516,844
(2)	Percentage Bonds	83.5 %
(3)	Percentage Stocks	14.5 %
(4)	Percentage Mortgage Loans	— %
(5)	Percentage Real Estate	— %
(6)	Percentage Cash and Short-Term Investments	2.1 %
(7)	Percentage Derivatives	— %
(8)	Percentage Other Invested Assets	(0.2)%

NOTES TO FINANCIAL STATEMENTS

22. Events Subsequent

Subsequent events have been evaluated up to the issue date of these financial statements, February 26, 2021. No material subsequent events have occurred which would require an adjustment or disclosure. Additionally, the Company is not subject to an annual fee under Section 9010 of the Federal Affordable Care Act.

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)
   If yes, give full details.

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 an insured or any other person not primarily engaged in the insurance business?
   Yes ( ) No (X)
   If yes, give full details.

Section 2 - Ceded Reinsurance Report - Part A

1. Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?
   Yes ( ) No (X)

   a. If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the Company to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate. $0

   b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement? $0

2. Does the Company 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)
   If yes, give full details.

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 the statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making the estimate. $0

2. Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the Company as of the effective date of the agreement?
   Yes ( ) No (X)

   If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments? $0

B. Uncollectible Reinsurance

During 2020, the Company did not write off any reinsurance balances due.

C. Commutation of Ceded Reinsurance

During 2020, the Company did not report any income or expenses as a result of commutation of reinsurance.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

1. During 2020, the Company did not cede business to any certified reinsurer.

2. During 2020, the Company was not a certified reinsurer.

NOTES TO FINANCIAL STATEMENTS

23. Reinsurance, continued

E.– F.

The Company has not reinsured variable annuity contracts with an affiliated captive reinsurer.

G. The Company has not utilized captive reinsurers to assume reserves subject to the XXX/AXXX Captive Framework.

H. Reinsurance Credit

None

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A., B. & C.

The Company has no retrospectively rated contracts or contracts subject to redetermination.

D. The Company had no medical loss ratio rebates required pursuant to the Public Health Service Act.

E. Company had no written premium subject to the risk sharing provisions of the Affordable Care Act.

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2019 were $583,031,524. As of December 31, 2020, $226,139,960 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $333,357,905 as a result of revised estimates of unpaid losses and loss adjustment expenses. Therefore, there has been a $23,533,659 favorable prior year development since December 31, 2019 to December 31, 2020. This development is generally the result of ongoing analysis of recent loss development trends. As additional information becomes known on individual claims experience, the original estimates are adjusted accordingly.

The Company had no significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

26. Intercompany Pooling Arrangements

The Company is not part of an affiliated intercompany pooling arrangement.

27. Structured Settlements

The Company has not reduced reserves through the purchase of an annuity as part of a structured settlement.

28. Health Care Receivables

The Company has no pharmaceutical rebate receivables or risk sharing receivables.

29. Participating Policies

As of December 31, 2020, 0.3% of in force individual and group life policies were participating policies. The Company accounts for its policyholder dividends based upon the contribution principle using the source of earnings method. The Company paid dividends in the amount of $148,279 to policyholders and did not allocate any additional income to such policyholders.

30. Premium Deficiency Reserves

Premium deficiency reserves as of December 31, 2020 were as follows:

1.	Liability carried for premium deficiency reserves	$0			
2.	Date of the most recent evaluation of this liability	December 31, 2020			
3.	Was anticipated investment income utilized in the calculation?	Yes	☐	No	☑

NOTES TO FINANCIAL STATEMENTS

31. Reserves for Life Contracts and Annuity Contracts

(1) The Company waives deduction of deferred and fractional premiums upon death of the insured and returns any portion of the final premium beyond the month of death. Surrender values are not promised in excess of the legally computed reserves.

(2) Substandard extra reserves are determined by reflecting the higher premiums and mortality for substandard policies.

(3) As of December 31, 2020, the Company had $1,409,398,122 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 Illinois. Deficiency reserves to cover the above insurance in force totaled $19,583,693 at December 31, 2020 and are reported in Exhibit 5, Life Insurance section.

(4) The Tabular Interest, Tabular Cost and Tabular Less Actual Reserve Released have been determined by formula as described in the instructions.

(5) Investment earnings credited to the account (Exhibit 7, line 3) has been determined by formula, which includes each valuation rate of interest and the mean of the funds held subject to each rate.

(6) In 2020, the Company changed its method of aggregating cash flows when determining fixed indexed annuity reserves resulting in a $72,827,426 reserve decrease as of the beginning of 2020 that was treated as a change in accounting principle. See Note 2 for additional details. Other net reserve changes on Page 7, line 7 and Exhibit 7, line 4 in 2019 are summarized below:

		ORDINARY				GROUP	
	Total	Industrial Life	Life	Individual Annuities	Supplementary Contracts	Credit Life Group and Individual	Life Ins.	Annuities
Page 7 change in accounting principle on fixed indexed annuities	$ (72,827,426)	$ —	$ —	$ (72,827,426)	$ —	$ —	$ —	$ —
Page 7 mortality assumption update for certain life business subject to VM-20	$ 2,890,525	—	2,890,525	—	—	—	—	—
Exhibit 7 other reserve changes	$ (24,044)	—	(99,289)	(248,949)	324,194	—	—	—
Total (Page 7, Line 7 and Exhibit 7, Line 4)	$ (69,960,945)	$ —	$ 2,791,236	$ (73,076,375)	$ 324,194	$ —	$ —	$ —

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

Withdrawal Characteristics of Annuity Actuarial Reserves and Deposit-Type Contract Funds and Other Liabilities Without Life or Disability Contingencies as of December 31, 2020.

A. INDIVIDUAL ANNUITIES:

		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	$ —	$ —	$ —	$ —	— %
	b. At book value less current surrender charge of 5% or more	5,274,158,157	—	—	5,274,158,157	57.5 %
	c. At fair value	—	—	—	—	— %
	d. Total with market value adjustment or at fair value (total of a through c)	5,274,158,157	—	—	5,274,158,157	57.5 %
	e. At book value without adjustment (minimal or no charge or adjustment)	3,804,801,775	—	—	3,804,801,775	41.5 %
(2)	Not subject to discretionary withdrawal	97,405,846	—	—	97,405,846	1.1 %
(3)	Total (gross: direct + assumed)	9,176,365,778	—	—	9,176,365,778	100.0 %
(4)	Reinsurance ceded	—	—	—	—	
(5)	Total (net) (3)-(4)	$ 9,176,365,778	$ —	$ —	$ 9,176,365,778	
(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:	$ 572,233,875	$ —	$ —	$ 572,233,875	

NOTES TO FINANCIAL STATEMENTS

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

B. GROUP ANNUITIES:

		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% 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	12,456,711	—	—	12,456,711	100.0 %
(3)	Total (gross: direct + assumed)	12,456,711	—	—	12,456,711	100.0 %
(4)	Reinsurance ceded	—	—	—	—	
(5)	Total (net) (3)-(4)	$ 12,456,711	$ —	$ —	$ 12,456,711	
(6)	Amount included in B(1)b above that will move to B(1)e for the first time within the year after the statement date:	$ —	$ —	$ —	$ —	

C. DEPOSIT-TYPE CONTRACTS (no life contingencies):

		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% 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)	58,198,527	—	—	58,198,527	4.5 %
(2)	Not subject to discretionary withdrawal	1,233,108,036	—	—	1,233,108,036	95.5 %
(3)	Total (gross: direct + assumed)	1,291,306,564	—	—	1,291,306,564	100.0 %
(4)	Reinsurance ceded	15,581,833	—	—	15,581,833	
(5)	Total (net) (3)-(4)	$1,275,724,731	$ —	$ —	$ 1,275,724,731	
(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:	$ —	$ —	$ —	$ —	

NOTES TO FINANCIAL STATEMENTS

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

D. Life & Accident & Health Annual Statement:	Amount
(1) Exhibit 5, Annuities Section, Total (net)	$ 9,140,377,069
(2) Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	48,445,420
(3) Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	1,275,724,731
(4) Subtotal	10,464,547,220
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	$ 10,464,547,220

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

	Account Value	Cash Value	Reserve
A. General Account			
(1) Subject to discretionary withdrawal, surrender values, or policy loans:			
a. Term Policies with Cash Value	$ —	$ —	$ —
b. Universal Life	260,570,633	259,013,778	265,487,949
c. Universal Life with Secondary Guarantees	58,045,680	46,342,188	52,146,244
d. Indexed Universal Life	78,009,762	75,936,290	76,315,713
e. Indexed Universal Life with Secondary Guarantees	505,132,536	352,283,004	396,055,243
f. Indexed Life	—	—	—
g. Other Permanent Cash Value Life Insurance	—	1,139,195,403	1,428,250,613
h. Variable Life	—	—	—
i. Variable Universal Life	—	—	—
j. Miscellaneous Reserves	—	—	—
(2) Not subject to discretionary withdrawal or no cash values			
a. Term Policies without Cash Value	XXX	XXX	50,099,025
b. Accidental Death Benefits	XXX	XXX	8,200,420
c. Disability - Active Lives	XXX	XXX	1,082,894
d. Disability - Disabled Lives	XXX	XXX	709,436
e. Miscellaneous Reserves	XXX	XXX	26,976,740
(3) Total (gross: direct + assumed)	901,758,611	1,872,770,663	2,305,324,276
(4) Reinsurance Ceded	—	194,332,646	216,467,318
(5) Total (net) (3) - (4)	$ 901,758,611	$ 1,678,438,017	$ 2,088,856,958

B.-C. None

NOTES TO FINANCIAL STATEMENTS

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics, continued

D. Life & Accident & Health Annual Statement:

		Amount
(1)	Exhibit 5, Life Insurance Section, Total (net)	$ 2,071,201,422
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)	8,132,841
(3)	Exhibit 5, Disability - Active Lives Section, Total (net)	1,003,712
(4)	Exhibit 5, Disability - Disabled Lives Section, Total (net)	709,436
(5)	Exhibit 5, Miscellaneous Reserves Section, Total (net)	7,809,548
(6)	Subtotal	2,088,856,958

Separate Accounts Annual Statement:

(7)	Exhibit 3, Line 0199999, Column 2	—
(8)	Exhibit 3, Line 0499999, Column 2	—
(9)	Exhibit 3, Line 0599999, Column 2	—
(10)	Subtotal (Lines (7) through (9))	—
(11)	Combined Total ((6) and (10))	$ 2,088,856,958

34. Premium and Annuity Considerations Deferred and Uncollected

Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2020 were as follows:

Type	Gross	Net of Loading
1. Industrial	$ —	$ —
2. Ordinary new business	19,841,479	2,557,412
3. Ordinary renewal	92,974,218	61,370,588
4. Credit Life	—	—
5. Group Life	—	—
6. Group Annuity	—	—
7. Totals	$ 112,815,697	$ 63,928,000

35. Separate Accounts

The Company has no separate accounts.

36. Loss/Claim Adjustment Expenses

The balance in the liability for unpaid accident and health claim adjustment expenses as of December 31, 2020 and 2019 was $16,294,100 and $13,621,365, respectively. The Company incurred $8,511,661 and paid $5,838,926 of claim adjustment expenses in the current year, of which $3,372,837 of the paid amount was attributable to insured or covered events of prior years. The Company did not change the provision for insured events of prior years. The Company does not estimate anticipated salvage and subrogation in its determination of the liability for unpaid claims/losses.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

1.3 State Regulating? ..... Illinois

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

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. 0001224608

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. 12/31/2018

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. 12/31/2018

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). 07/29/2020

3.4 By what department or departments?
Illinois .....

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 [ ] No [X]

7.2 If yes,
7.21 State the percentage of foreign control; ..... %
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
.....	.....

GENERAL INTERROGATORIES

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

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

.....

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

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
Bankers Life Securites, Inc.	Chicago, IL				YES
Bankers Life Advisory Services, Inc.	Chicago, IL				YES

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

PricewaterhouseCoopers LLP, 101 W. Washington St., Suite 1300, Indianapolis, IN 46204

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 [ ] No [ ] N/A [X]

10.6 If the response to 10.5 is no or n/a, please explain

The Company is an indirect wholly-owned subsidiary of a SOX compliant entity. .....

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?

Jeremy D. Williams, FSA, MAAA - Appointed Actuary, 11825 N. Pennsylvania Street, Carmel, IN 46032, Senior Vice President of Bankers Life and Casualty Company .....

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

12.11 Name of real estate holding company ..... JP Morgan US Real Estate Income and Growth Domestic, LP
Invesco Core Real Estate - USA, LP
Pearlmark Mezzanine Realty Partners IV, LP
Prime Property Fund, LLC
Vintage Real Estate Fund LP
Colony Industrial Fund, LP
JDM Partners Tempe Arizona Core Fund IV LLC
RREEF Core Plus Industrial Fund LP
JDM Partners Dallas/Atlanta LLC
JDM Partners TXFL, LLC
JDM Partners AMZN KSFL, LLC

12.12 Number of parcels involved 11

12.13 Total book/adjusted carrying value ..... $ 158,723,711

12.2 If, yes provide explanation:

Limited liability and limited partnership companies with real estate investments as reported on Schedule BA, Part 1. .....

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 [X] No [ ]

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $
- 22.22 Amount paid as expenses ..... $ 239,085
- 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 [X] No [ ]

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

INVESTMENT

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

24.02 If no, give full and complete information relating thereto

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

25.21	Subject to repurchase agreements	$
25.22	Subject to reverse repurchase agreements	$
25.23	Subject to dollar repurchase agreements	$
25.24	Subject to reverse dollar repurchase agreements	$
25.25	Placed under option agreements	$
25.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$
25.27	FHLB Capital Stock	$ 47,759,596
25.28	On deposit with states	$ 5,729,864
25.29	On deposit with other regulatory bodies	$
25.30	Pledged as collateral - excluding collateral pledged to an FHLB	$
25.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 1,209,119,994
25.32	Other	$

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

26.2 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 26.3 through 26.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

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

26.4 If the response to 26.3 is YES, does the reporting entity utilize:

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

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

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian's Address
BNY Mellon Trust Company of Illinois	2 N. LaSalle Street, Suite 1020, Chicago, IL 60602
Federal Home Loan Bank of Chicago	200 E. Randolph Drive, Chicago, IL 60601
The Northern Trust Company	50 South LaSalle Street, Chicago, IL 60603

GENERAL INTERROGATORIES

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
40|86 Advisors, Inc.	A

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107740	40|86 Advisors, Inc.	549300WH223WQWWQ0D59	SEC	DS

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

29.2 If yes, complete the following schedule:

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

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

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

GENERAL INTERROGATORIES

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	13,715,035,026	15,823,179,810	2,108,144,784
30.2 Preferred stocks	179,651,565	236,925,880	57,274,315
30.3 Totals	13,894,686,591	16,060,105,690	2,165,419,099

30.4 Describe the sources or methods utilized in determining the fair values:
See Fair Value disclosure in Note 20 A of the Notes to Financial Statements

31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [X] No [ ]

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [ ] No [X]

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:
See Fair Value disclosure in Note 20 A of the Notes to Financial Statements

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

32.2 If no, list exceptions:

33. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:
a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
Has the reporting entity self-designated 5GI securities? Yes [ ] No [X]

34. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
a. The security was purchased prior to January 1, 2018.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

35. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
a. The shares were purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
d. The fund only or predominantly holds bonds in its portfolio.
e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

36. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 36.a - 36.c are reported as long-term investments.
Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes [ ] No [ ] N/A [X]

GENERAL INTERROGATORIES

OTHER

37.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 1,009,699

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

1 Name	2 Amount Paid
GARTNER INC	306,709

38.1 Amount of payments for legal expenses, if any? ..... $ 4,630,133

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

1 Name	2 Amount Paid
LITTLER MENDELSON PC	1,801,666

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

39.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

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

1.2 If yes, indicate premium earned on U.S. business only $ 210,618,886

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. $ 140,601,713

1.6 Individual policies:

Most current three years:

1.61 Total premium earned $

1.62 Total incurred claims $

1.63 Number of covered lives

All years prior to most current three years

1.64 Total premium earned $ 191,592,041

1.65 Total incurred claims $ 124,287,100

1.66 Number of covered lives 46,981

1.7 Group policies:

Most current three years:

1.71 Total premium earned $

1.72 Total incurred claims $

1.73 Number of covered lives

All years prior to most current three years

1.74 Total premium earned $ 19,026,845

1.75 Total incurred claims $ 16,314,613

1.76 Number of covered lives 6,008

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	611,532,030	625,138,801
2.2	Premium Denominator	2,505,524,418	2,646,326,164
2.3	Premium Ratio (2.1/2.2)	0.244	0.236
2.4	Reserve Numerator	251,480,886	242,717,956
2.5	Reserve Denominator	13,559,249,440	13,008,388,084
2.6	Reserve Ratio (2.4/2.5)	0.019	0.019

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 [X]

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 [X]

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

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)"? $

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 [ ] N/A [X]

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 ..... $ 469,234,066

7.2 Total Incurred Claims ..... $ 259,708,800

7.3 Number of Covered Lives 662,128

*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 ..... $ 327,205,854

9.22 Received ..... $ 37,157,017

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: ..... $ 1,289,323,595

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

12.11 Cash ..... $ 2,908,276,000

12.12 Stock ..... $ 8,800,000

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			
13.32 Paid claims			
13.33 Claim liability and reserve (beginning of year)	107,676		107,676
13.34 Claim liability and reserve (end of year)	105,947		105,947
13.35 Incurred claims	(1,729)		(1,729)

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		
13.43	$100,000 - 249,999		
13.44	$250,000 - 999,999		
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 [ ]
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?

NONE

24. Is a medical examination required before issuing [illegible] to applica[illegible]? ..... Yes [ ] No [ ]
25. Are applicants admitted to membership without fi[illegible] a[illegible]ti[illegible]with and b[illegible]mi[illegible]a [illegible] of a [illegible]al branch by ballot and initiation? ..... Yes [ ] No [ ]
26.1 Are notices of the payments required sent to the [illegible]mbe[illegible] ..... Yes [ ] No [ ] N/A [ ]
26.2 If yes, do the notices state the purpose for which [illegible] mone[illegible] to be u[illegible] ..... 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 [illegible] outst[illegible]ding [illegible]ce[illegible]ns th[illegible]main[illegible] surp[illegible]

NONE

Date	Outstanding Lien Amount

FIVE-YEAR HISTORICAL DATA

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

		1 2020	2 2019	3 2018	4 2017	5 2016
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	16,605,730	15,832,258	15,455,194	15,075,070	14,798,533
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	3,380,152	3,463,314	3,533,432	3,532,747	3,688,005
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	7,619	8,295	8,995	9,322	9,761
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	19,993,501	19,303,867	18,997,621	18,617,139	18,496,299
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	1,715,162				XXX
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	2,502,203	2,122,245	2,090,412	2,112,947	2,257,877
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	174,399	138,954	157,501	192,489	218,357
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)					
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	2,676,603	2,261,199	2,247,913	2,305,436	2,476,234
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)					
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	460,428,092	445,135,684	444,967,891	443,342,278	442,026,474
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	1,156,857,603	1,292,747,567	1,153,858,259	1,022,499,337	958,276,584
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)					
17.2	Group annuities (Line 20.4, Col. 7)					
18.1	A & H-group (Line 20.4, Col. 8)	21,701,917	25,174,498	27,481,475	29,900,000	33,657,733
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)	866,536,805	883,268,415	930,082,156	1,085,725,666	1,101,938,972
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	2,505,524,418	2,646,326,164	2,556,389,781	2,581,467,280	2,535,899,763
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	17,025,081,517	16,369,454,418	15,514,556,186	18,273,911,770	17,602,022,841
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	15,790,380,578	15,192,762,017	14,404,312,655	16,937,138,060	16,301,679,860
23.	Aggregate life reserves (Page 3, Line 1)	11,279,707,975	10,835,557,005	10,213,758,735	9,787,220,121	9,287,507,597
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1					XXX
24.	Aggregate A & H reserves (Page 3, Line 2)	2,099,907,924	2,019,263,492	1,906,713,296	4,691,601,345	4,584,972,271
25.	Deposit-type contract funds (Page 3, Line 3)	1,275,724,731	1,286,461,006	1,292,286,747	1,294,118,787	1,300,899,697
26.	Asset valuation reserve (Page 3, Line 24.01)	223,072,671	217,769,569	169,948,112	174,806,302	181,437,726
27.	Capital (Page 3, Lines 29 and 30)	10,000,000	10,000,000	10,000,000	10,000,000	10,000,000
28.	Surplus (Page 3, Line 37)	1,224,700,939	1,166,692,401	1,100,243,531	1,326,773,710	1,290,342,981
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	765,167,772	821,563,106	364,941,212	605,875,975	599,017,751
	Risk-Based Capital Analysis					
30.	Total adjusted capital	1,457,844,131	1,394,541,244	1,280,276,191	1,511,669,271	1,481,876,573
31.	Authorized control level risk - based capital	195,706,004	185,215,272	177,000,207	182,408,639	175,717,640
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	83.7	84.1	83.9	86.0	86.5
33.	Stocks (Lines 2.1 and 2.2)	2.0	1.9	3.5	2.1	2.0
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	5.9	6.8	6.8	6.1	6.7
35.	Real estate (Lines 4.1, 4.2 and 4.3)					
36.	Cash, cash equivalents and short-term investments (Line 5)	2.1	1.0	1.3	1.4	1.0
37.	Contract loans (Line 6)	0.4	0.5	0.4	0.3	0.3
38.	Derivatives (Page 2, Line 7)	1.3	1.3	0.2	0.9	0.6
39.	Other invested assets (Line 8)	4.3	4.3	3.3	3.0	2.7
40.	Receivables for securities (Line 9)	0.0	0.0	0.3	0.0	0.1
41.	Securities lending reinvested collateral assets (Line 10)					
42.	Aggregate write-ins for invested assets (Line 11)	0.3	0.2	0.2	0.1	0.0
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2020	2 2019	3 2018	4 2017	5 2016
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)				2,858,407	2,841,135
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)	23,507,493	23,507,493	23,507,493	23,507,493	23,507,493
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	79,330,496	118,852,297	115,343,167	32,290,080	4,380,222
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated	46,862,015	54,988,542	53,172,759	167,191,430	199,867,417
50.	Total of above Lines 44 to 49	149,700,004	197,348,332	192,023,419	225,847,410	230,596,267
51.	Total Investment in Parent included in Lines 44 to 49 above	23,507,493	23,507,493	23,507,493	23,507,493	23,507,493
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	133,701,541	183,425,092	233,277,363	207,077,166	349,970,521
53.	Total admitted assets (Page 2, Line 28, Col. 3)	17,025,081,517	16,369,454,418	15,514,556,186	18,273,911,770	17,602,022,841
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	794,158,794	893,681,319	770,953,333	1,086,983,994	910,798,515
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(12,486,120)	(13,495,638)	40,230,399	(1,504,355)	(25,324,205)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(1,533,555)	46,828,059	(38,723,360)	(4,756,249)	29,638,639
57.	Total of above Lines 54, 55 and 56	780,139,119	927,013,740	772,460,372	1,080,723,389	915,112,949
	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)	1,169,905,266	1,246,313,146	1,197,382,214	1,101,349,873	1,040,300,095
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	633,431,393	688,247,497	786,931,382	1,024,458,973	1,030,313,957
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	95,168,909	107,364,819	101,495,673	119,069,866	121,092,164
61.	Increase in A & H reserves (Line 19, Col. 6)	80,644,432	112,550,196	(2,784,888,049)	106,629,074	118,501,393
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	130,773	151,224	206,165	176,067	183,248
	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	20.7	20.2	21.4	18.7	19.3
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	8.9	9.5	8.5	8.8	9.6
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	80.8	88.6	(198.7)	101.8	101.6
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.3	0.4	0.5	0.4	0.5
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	23.9	24.3	25.6	21.4	20.8
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	5,042,607	5,721,704	7,573,709	8,466,371	8,553,587
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	4,863,643	5,866,410	7,821,383	8,015,715	8,463,884
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	554,455,257	559,353,907	753,080,618	1,481,500,781	1,457,588,580
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	578,167,881	550,976,628	1,497,261,238	1,468,201,081	1,439,597,323
	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)					
73.	Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)	(28,946,215)	(11,406,150)	3,772,665	11,530,050	(2,792,470)
74.	Ordinary - individual annuities (Page 6, Col. 4)	100,103,154	120,883,819	114,026,866	164,871,064	150,577,622
75.	Ordinary-supplementary contracts	XXX	XXX	2,428,115	2,709,701	3,362,368
76.	Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)					
77.	Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)	214,658	(157,980)	47,550	69,865	(22,262)
78.	Group annuities (Page 6, Col. 5)	(114,850)	(21,402)	(105,085)	24,517	6,523
79.	A & H-group (Page 6.5, Col. 3)	15,242	(81,796)	1,474,775	1,585,380	1,853,985
80.	A & H-credit (Page 6.5, Col. 10)					
81.	A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)	60,648,499	(3,960,747)	(297,440,699)	11,729,996	3,195,965
82.	Aggregate of all other lines of business (Page 6, Col. 8)	220,087,181	134,147,686	(164,315,419)	58,277,194	40,317,178
83.	Fraternal (Page 6, Col. 7)					
84.	Total (Page 6, Col. 1)	352,007,670	239,403,429	(340,111,231)	250,797,766	196,498,909

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:

DIRECT BUSINESS IN THE STATE OF DURING THE YEAR 2020

NAIC Group Code 0233

LIFE INSURANCE

NAIC Company Code 61263

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

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

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

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

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

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 fees					
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)					

(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			656,879	19,295,572			31	238	8,295	19,303,867
2. Issued during year			74,069	2,676,603						2,676,603
3. Reinsurance assumed										
4. Revived during year			842	52,528						52,528
5. Increased during year (net)				37,104					90	37,194
6. Subtotals, Lines 2 to 5			74,911	2,766,234					90	2,766,324
7. Additions by dividends during year	XXX		XXX	354	XXX		XXX	XXX		354
8. Aggregate write-ins for increases										
9. Totals (Lines 1 and 6 to 8)			731,790	22,062,160			31	238	8,385	22,070,545
Deductions during year:										
10. Death			26,779	256,252			XXX	17	766	257,018
11. Maturity			1,181	10,846			XXX			10,846
12. Disability							XXX			
13. Expiry			5,922	57,929						57,929
14. Surrender			17,986	971,130						971,130
15. Lapse			17,285	780,121						780,121
16. Conversion							XXX	XXX	XXX	
17. Decreased (net)			464							
18. Reinsurance										
19. Aggregate write-ins for decreases										
20. Totals (Lines 10 to 19)			69,617	2,076,278				17	766	2,077,044
21. In force end of year (b) (Line 9 minus Line 20)			662,173	19,985,882			31	221	7,619	19,993,501
22. Reinsurance ceded end of year	XXX		XXX	1,677,076	XXX		XXX	XXX	1,205	1,678,280
23. Line 21 minus Line 22	XXX		XXX	18,308,807	XXX	(a)	XXX	XXX	6,414	18,315,221
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)										
1901.										
1902.										
1903.										
1998. Summary of remaining write-ins for Line 19 from overflow page.										
1999. TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										

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	354
25.	Other paid-up insurance			105,941	1,167,598
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			24	1,590
28.	Term policies - other	1,346	173,629	20,373	1,959,070
29.	Other term insurance - decreasing	XXX		XXX	738
30.	Other term insurance	XXX	770	XXX	1,174,812
31.	Totals (Lines 27 to 30)	1,346	174,399	20,397	3,136,211
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX	22,067	243,941
34.	Totals, whole life and endowment	72,723	2,502,203	619,709	16,605,730
35.	Totals (Lines 31 to 34)	74,069	2,676,603	662,173	19,985,881

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	2,676,603		19,925,870	60,012
38.	Credit Life (Group and Individual)				
39.	Group			7,619	
40.	Totals (Lines 36 to 39)	2,676,603		19,933,488	60,012

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 [illegible] is limited 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	3,485,026

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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 Actual Amount

47.2 Various

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			46,227	4,452,247			221	7,619
49.	Disability Income								
50.	Extended Benefits			XXX	XXX				
51.	Other			71	4,789				
52.	Total		(a)	46,298	(a) 4,457,036		(a)	221	(a) 7,619

(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	2,512	4,840		
2.	Issued during year	44	644		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	2,556	5,484		
	Deductions during year:				
6.	Decreased (net)	307	737		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	307	737		
9.	In force end of year (line 5 minus line 8)	2,249	4,747		
10.	Amount on deposit		(a) 110,000,211		(a)
11.	Income now payable	2,249	2,552		
12.	Amount of income payable	(a) 6,868,715	(a) 8,539,055	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	2,545	157,252	1	457
2.	Issued during year	57	12,036		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	2,602	169,288	1	457
	Deductions during year:				
6.	Decreased (net)	363	13,507		31
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	363	13,507		31
9.	In force end of year (line 5 minus line 8)	2,239	155,781	1	426
	Income now payable:				
10.	Amount of income payable	(a) 12,103,601	XXX	XXX	(a) 1,039,567
	Deferred fully paid:				
11.	Account balance	XXX	(a) 8,995,231,846	XXX	(a) 3,157,018
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 465,410,114	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	8,538	24,009,338			515,679	885,365,000
2.	Issued during year	20	30,236			26,088	33,782,503
3.	Reinsurance assumed					24,479	38,402,095
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	8,558	XXX		XXX	566,246	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	1,273	XXX		XXX	67,912	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	1,273	XXX		XXX	67,912	XXX
10.	In force end of year (line 5 minus line 9)	7,285	(a) 21,174,097		(a)	498,334	(a) 872,082,747

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds	2 Dividend Accumulations
		Contracts	Contracts
1.	In force end of prior year	7	8,428
2.	Issued during year		
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	7	8,428
	Deductions During Year:		
6.	Decreased (net)		617
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)		617
9.	In force end of year (line 5 minus line 8)	7	7,811
10.	Amount of account balance	(a) 10,046	(a) 3,895,424

(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	240,790,496
2.	Current year's realized pre-tax capital gains/(losses) of $ (4,151,278) transferred into the reserve net of taxes of $ 692,019	(4,843,296)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	235,947,200
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	2,574,005
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	233,373,195

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2020	8,348,312	(5,774,307)		2,574,005
2.	2021	8,815,819	(3,143,329)		5,672,490
3.	2022	10,004,636	(2,113,186)		7,891,450
4.	2023	10,168,727	(1,469,540)		8,699,187
5.	2024	10,118,507	(786,031)		9,332,475
6.	2025	11,046,843	(84,651)		10,962,192
7.	2026	11,082,594	274,425		11,357,019
8.	2027	11,351,352	299,321		11,650,674
9.	2028	16,498,832	334,299		16,833,131
10.	2029	15,614,530	357,398		15,971,928
11.	2030	15,133,269	377,794		15,511,063
12.	2031	15,706,896	397,386		16,104,281
13.	2032	15,163,334	392,824		15,556,159
14.	2033	14,986,299	389,184		15,375,483
15.	2034	14,643,741	375,183		15,018,924
16.	2035	13,713,811	376,495		14,090,306
17.	2036	12,067,388	379,054		12,446,443
18.	2037	9,410,876	388,938		9,799,814
19.	2038	6,630,953	395,082		7,026,035
20.	2039	4,490,649	414,201		4,904,850
21.	2040	2,190,822	414,384		2,605,205
22.	2041	1,059,976	421,633		1,481,610
23.	2042	509,270	407,545		916,815
24.	2043	9,918	404,737		414,655
25.	2044	2,641,138	384,804		3,025,942
26.	2045	(202,589)	386,029		183,440
27.	2046	(188,657)	336,875		148,218
28.	2047	(144,280)	267,969		123,689
29.	2048	(70,287)	191,406		121,120
30.	2049	(12,181)	122,500		110,319
31.	2050 and Later		38,281		38,281
32.	Total (Lines 1 to 31)	240,790,498	(4,843,296)		235,947,202

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	114,276,410	9,777,841	124,054,250	13,827,691	79,887,628	93,715,319	217,769,569
2. Realized capital gains/(losses) net of taxes - General Account	(13,696,235)		(13,696,235)	(1,614,903)	2,825,018	1,210,115	(12,486,120)
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account				(9,475,281)	3,543,255	(5,932,026)	(5,932,026)
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	29,527,260	1,748,422	31,275,682		124,716	124,716	31,400,398
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	130,107,435	11,526,262	141,633,697	2,737,507	86,380,617	89,118,124	230,751,822
9. Maximum reserve	135,535,149	8,956,676	144,491,825	17,523,649	84,427,998	101,951,647	246,443,472
10. Reserve objective	84,019,322	6,881,067	90,900,388	17,351,715	84,103,965	101,455,680	192,356,069
11. 20% of (Line 10 - Line 8)	(9,217,623)	(929,039)	(10,146,662)	2,922,842	(455,330)	2,467,511	(7,679,151)
12. Balance before transfers (Lines 8 + 11)	120,889,812	10,597,223	131,487,036	5,660,349	85,925,287	91,585,635	223,072,671
13. Transfers	1,640,548	(1,640,548)		1,497,289	(1,497,289)		
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero							
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	122,530,360	8,956,676	131,487,036	7,157,638	84,427,998	91,585,635	223,072,671

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	37,171,116	XXX	XXX	37,171,116	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	388,112,918	XXX	XXX	388,112,918	0.0005	194,056	0.0016	620,981	0.0033	1,280,773
2.2	1	NAIC Designation Category 1.B	178,060,212	XXX	XXX	178,060,212	0.0005	89,030	0.0016	284,896	0.0033	587,599
2.3	1	NAIC Designation Category 1.C	475,819,641	XXX	XXX	475,819,641	0.0005	237,910	0.0016	761,311	0.0033	1,570,205
2.4	1	NAIC Designation Category 1.D	3,242,539,084	XXX	XXX	3,242,539,084	0.0005	1,621,270	0.0016	5,188,063	0.0033	10,700,379
2.5	1	NAIC Designation Category 1.E	568,481,318	XXX	XXX	568,481,318	0.0005	284,241	0.0016	909,570	0.0033	1,875,988
2.6	1	NAIC Designation Category 1.F	1,178,701,870	XXX	XXX	1,178,701,870	0.0005	589,351	0.0016	1,885,923	0.0033	3,889,716
2.7	1	NAIC Designation Category 1.G	1,097,436,676	XXX	XXX	1,097,436,676	0.0005	548,718	0.0016	1,755,899	0.0033	3,621,541
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	7,129,151,719	XXX	XXX	7,129,151,719	XXX	3,564,576	XXX	11,406,643	XXX	23,526,201
3.1	2	NAIC Designation Category 2.A	1,637,364,631	XXX	XXX	1,637,364,631	0.0021	3,438,466	0.0064	10,479,134	0.0106	17,356,065
3.2	2	NAIC Designation Category 2.B	2,761,149,989	XXX	XXX	2,761,149,989	0.0021	5,798,415	0.0064	17,671,360	0.0106	29,268,190
3.3	2	NAIC Designation Category 2.C	1,208,800,042	XXX	XXX	1,208,800,042	0.0021	2,538,480	0.0064	7,736,320	0.0106	12,813,280
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	5,607,314,662	XXX	XXX	5,607,314,662	XXX	11,775,361	XXX	35,886,814	XXX	59,437,535
4.1	3	NAIC Designation Category 3.A	214,517,097	XXX	XXX	214,517,097	0.0099	2,123,719	0.0263	5,641,800	0.0376	8,065,843
4.2	3	NAIC Designation Category 3.B	312,112,045	XXX	XXX	312,112,045	0.0099	3,089,909	0.0263	8,208,547	0.0376	11,735,413
4.3	3	NAIC Designation Category 3.C	152,384,882	XXX	XXX	152,384,882	0.0099	1,508,610	0.0263	4,007,722	0.0376	5,729,672
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	679,014,024	XXX	XXX	679,014,024	XXX	6,722,239	XXX	17,858,069	XXX	25,530,927
5.1	4	NAIC Designation Category 4.A	95,479,096	XXX	XXX	95,479,096	0.0245	2,339,238	0.0572	5,461,404	0.0817	7,800,642
5.2	4	NAIC Designation Category 4.B	117,900,104	XXX	XXX	117,900,104	0.0245	2,888,553	0.0572	6,743,886	0.0817	9,632,438
5.3	4	NAIC Designation Category 4.C	39,134,502	XXX	XXX	39,134,502	0.0245	958,795	0.0572	2,238,494	0.0817	3,197,289
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	252,513,702	XXX	XXX	252,513,702	XXX	6,186,586	XXX	14,443,784	XXX	20,630,369
6.1	5	NAIC Designation Category 5.A	7,369,759	XXX	XXX	7,369,759	0.0630	464,295	0.1128	831,309	0.1880	1,385,515
6.2	5	NAIC Designation Category 5.B	2,500,000	XXX	XXX	2,500,000	0.0630	157,500	0.1128	282,000	0.1880	470,000
6.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0630		0.1128		0.1880	
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	9,869,759	XXX	XXX	9,869,759	XXX	621,795	XXX	1,113,309	XXX	1,855,515
7.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	13,715,034,982	XXX	XXX	13,715,034,982	XXX	28,870,556	XXX	80,708,618	XXX	130,980,548
		PREFERRED STOCKS										
10.	1	Highest Quality	12,500,000	XXX	XXX	12,500,000	0.0005	6,250	0.0016	20,000	0.0033	41,250
11.	2	High Quality	134,758,069	XXX	XXX	134,758,069	0.0021	282,992	0.0064	862,452	0.0106	1,428,436
12.	3	Medium Quality	26,507,493	XXX	XXX	26,507,493	0.0099	262,424	0.0263	697,147	0.0376	996,682
13.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
15.	6	In or Near Default	5,886,005	XXX	XXX	5,886,005	0.0000		0.2370	1,394,983	0.2370	1,394,983
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	179,651,567	XXX	XXX	179,651,567	XXX	551,666	XXX	2,974,582	XXX	3,861,350

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		0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A		XXX	XXX		0.0005		0.0016		0.0033	
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.0005		0.0016		0.0033	
19.3	1	NAIC Designation Category 1.C		XXX	XXX		0.0005		0.0016		0.0033	
19.4	1	NAIC Designation Category 1.D		XXX	XXX		0.0005		0.0016		0.0033	
19.5	1	NAIC Designation Category 1.E		XXX	XXX		0.0005		0.0016		0.0033	
19.6	1	NAIC Designation Category 1.F		XXX	XXX		0.0005		0.0016		0.0033	
19.7	1	NAIC Designation Category 1.G		XXX	XXX		0.0005		0.0016		0.0033	
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)		XXX	XXX		XXX		XXX		XXX	
20.1	2	NAIC Designation Category 2.A		XXX	XXX		0.0021		0.0064		0.0106	
20.2	2	NAIC Designation Category 2.B		XXX	XXX		0.0021		0.0064		0.0106	
20.3	2	NAIC Designation Category 2.C		XXX	XXX		0.0021		0.0064		0.0106	
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)		XXX	XXX		XXX		XXX		XXX	
21.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0099		0.0263		0.0376	
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0263		0.0376	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0099		0.0263		0.0376	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)		XXX	XXX		XXX		XXX		XXX	
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0245		0.0572		0.0817	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0245		0.0572		0.0817	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0245		0.0572		0.0817	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX		XXX		XXX		XXX	
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0630		0.1128		0.1880	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0630		0.1128		0.1880	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0630		0.1128		0.1880	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX		XXX		XXX		XXX	
24.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)		XXX	XXX		XXX		XXX		XXX	
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	14,431,990	XXX	XXX	14,431,990	0.0005	7,216	0.0016	23,091	0.0033	47,626
27.	1	Highest Quality	195,644,200	XXX	XXX	195,644,200	0.0005	97,822	0.0016	313,031	0.0033	645,626
28.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total Derivative Instruments	210,076,190	XXX	XXX	210,076,190	XXX	105,038	XXX	336,122	XXX	693,251
34.		Total (Lines 9 + 17 + 25 + 33)	14,104,762,739	XXX	XXX	14,104,762,739	XXX	29,527,260	XXX	84,019,322	XXX	135,535,149

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		0.0011		0.0057		0.0074	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
41.		Residential Mortgages - All Other			XXX		0.0015		0.0034		0.0046	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	739,986,412		XXX	739,986,412	0.0011	813,985	0.0057	4,217,923	0.0074	5,475,899
44.		Commercial Mortgages - All Other - CM2 - High Quality	233,609,136		XXX	233,609,136	0.0040	934,437	0.0114	2,663,144	0.0149	3,480,776
45.		Commercial Mortgages - All Other - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	973,595,548		XXX	973,595,548	XXX	1,748,422	XXX	6,881,067	XXX	8,956,676
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	973,595,548		XXX	973,595,548	XXX	1,748,422	XXX	6,881,067	XXX	8,956,676

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	13,301,631	XXX	XXX	13,301,631	0.0000		0.1236 (a)	1,644,082	0.1236 (a)	1,644,082
2.		Unaffiliated - Private		XXX	XXX		0.0000		0.1945		0.1945	
3.		Federal Home Loan Bank	47,759,596	XXX	XXX	47,759,596	0.0000		0.0061	291,334	0.0097	463,268
4.		Affiliated - Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1236 (a)		0.1236 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1945		0.1945	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - All Other	79,261,181	XXX	XXX	79,261,181	0.0000		0.1945	15,416,300	0.1945	15,416,300
17.		Total Common Stock (Sum of Lines 1 through 16)	140,322,408			140,322,408	XXX		XXX	17,351,715	XXX	17,523,649
		REAL ESTATE										
18.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
19.		Investment Properties					0.0000		0.0912		0.0912	
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
21.		Total Real Estate (Sum of Lines 18 through 20)					XXX		XXX		XXX	
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
24.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
25.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)		XXX	XXX		XXX		XXX		XXX	

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	170,222,086	XXX	XXX	170,222,086	0.0005	85,111	0.0016	272,355	0.0033	561,733
31.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
32.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	170,222,086	XXX	XXX	170,222,086	XXX	85,111	XXX	272,355	XXX	561,733
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
39.		Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
40.		Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior	9,901,356		XXX	9,901,356	0.0040	39,605	0.0114	112,875	0.0149	147,530
60.		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)	9,901,356		XXX	9,901,356	XXX	39,605	XXX	112,875	XXX	147,530
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	9,901,356		XXX	9,901,356	XXX	39,605	XXX	112,875	XXX	147,530

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		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private	284,470,206	XXX	XXX	284,470,206	0.0000		0.1945	55,329,455	0.1945	55,329,455
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
69.		Affiliated Other - All Other	46,862,015	XXX	XXX	46,862,015	0.0000		0.1945	9,114,662	0.1945	9,114,662
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	331,332,221	XXX	XXX	331,332,221	XXX		XXX	64,444,117	XXX	64,444,117
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties	158,723,711			158,723,711	0.0000		0.0912	14,475,602	0.0912	14,475,602
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	158,723,711			158,723,711	XXX		XXX	14,475,602	XXX	14,475,602
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)					XXX		XXX		XXX	
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0137	
83.		Other Invested Assets - Schedule BA	30,373,514	XXX		30,373,514	0.0000		0.1580	4,799,015	0.1580	4,799,015
84.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	30,373,514	XXX		30,373,514	XXX		XXX	4,799,015	XXX	4,799,015
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	700,552,888			700,552,888	XXX	124,716	XXX	84,103,965	XXX	84,427,998

(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

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
0599999 - Total								

NONE

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
330164754		SC	2014	10,000			Material misrepresentation
330551099	2019520884	OH	2019	10,000			Material misrepresentation
330687500	2019529025	MN	2019	10,000			Material misrepresentation
330559319	2019528094	VA	2019	10,000			Material misrepresentation
330676231	2019526646	FL	2019	30,000			Material misrepresentation
330671015	2019524925	FL	2019	6,533			Material misrepresentation
330644146	2019531234	FL	2019	7,500			Material misrepresentation
330687931	2019537773	OH	2019	10,000			Material misrepresentation
330610871	2019527233	VA	2019	8,000			Material misrepresentation
330606094	2019537105	WI	2019	5,000			Material misrepresentation
340387149	2019536654	TX	2019	30,000			Material misrepresentation
330621505	2019532145	TX	2019	10,000			Material misrepresentation
0199999. Death Claims - Ordinary				147,033			XXX
0599999. Death Claims - Disposed Of				147,033			XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of							XXX
1599999. Disability Benefits Claims - Disposed Of							XXX
2099999. Matured Endowments Claims - Disposed Of							XXX
2599999. Annuities with Life Contingency Claims - Disposed Of							XXX
2699999. Claims Disposed of During Current Year				147,033			XXX
7385584		MS	2020	75,000		75,000	Material misrepresentation
330660016		TX	2020	10,000		10,000	Material misrepresentation
330699783	2020553495	MI	2020	10,173		10,173	Material misrepresentation
330634607	2020552212	IL	2020	6,000		6,000	Material misrepresentation
330715300	2020559440	CA	2020	30,000		30,000	Material misrepresentation
330734913	2020564014	FL	2020	9,000		9,000	Material misrepresentation
330718707	2020557036	NC	2020	10,000		10,000	Material misrepresentation
330699963	2020563475	TN	2020	7,000		7,000	Material misrepresentation
330745612	2020564871	TX	2020	5,000		5,000	Material misrepresentation
330739315	2020566889	WA	2020	20,000		20,000	Material misrepresentation
330754089	2020561292	VA	2020	5,000		5,000	Material misrepresentation
330755531	2020563897	CO	2020	10,000		10,000	Material misrepresentation
330751350	2020568057	RI	2020	15,000		15,000	Material misrepresentation
330698687	2020568094	NC	2020	5,000		5,000	Material misrepresentation
330654595	2020569054	MI	2020	10,000		10,000	Material misrepresentation
330716789	2020559977	VA	2020	10,000		10,000	Material misrepresentation
						(114,130)	Reduction in amount resisted based on claims experience
2799999. Death Claims - Ordinary				237,173		123,043	XXX
3199999. Death Claims - Resisted				237,173		123,043	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted							XXX
4199999. Disability Benefits Claims - Resisted							XXX
4699999. Matured Endowments Claims - Resisted							XXX
5199999. Annuities with Life Contingencies Claims - Resisted							XXX
5299999. Claims Resisted During Current Year				237,173		123,043	XXX
5399999 - Totals				384,206		123,043	XXX

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	888,238,722	XXX	21,701,917	XXX		XXX	28,122	XXX	44,441	XXX	866,445,943	XXX		XXX	28	XXX	18,271	XXX
2. Premiums earned	891,897,071	XXX	22,153,386	XXX		XXX	28,640	XXX	44,887	XXX	869,651,136	XXX		XXX	28	XXX	18,995	XXX
3. Incurred claims	630,360,362	70.7	18,895,213	85.3			27,703	96.7	28,763	64.1	611,423,286	70.3			(2)	(6.5)	(14,600)	(76.9)
4. Cost containment expenses	2,734,088	0.3									2,734,088	0.3						
5. Incurred claims and cost containment expenses (Lines 3 and 4)	633,094,450	71.0	18,895,213	85.3			27,703	96.7	28,763	64.1	614,157,374	70.6			(2)	(6.5)	(14,600)	(76.9)
6. Increase in contract reserves	87,373,812	9.8	(1,426,296)	(6.4)			(3)	0.0	(65,162)	(145.2)	88,865,270	10.2					3	0.0
7. Commissions (a)	112,014,759	12.6	63,750	0.3			1,616	5.6	611	1.4	111,947,745	12.9			2	5.4	1,036	5.5
8. Other general insurance expenses	85,100,845	9.5	2,278,596	10.3			3,734	13.0	7,100	15.8	82,809,070	9.5			3	12.3	2,342	12.3
9. Taxes, licenses and fees	16,198,128	1.8	491,866	2.2			708	2.5	1,346	3.0	15,703,763	1.8			1	2.3	444	2.3
10. Total other expenses incurred	213,313,732	23.9	2,834,212	12.8			6,058	21.2	9,057	20.2	210,460,578	24.2			6	20.1	3,822	20.1
11. Aggregate write-ins for deductions	47,143	0.0									47,143	0.0						
12. Gain from underwriting before dividends or refunds	(41,932,065)	(4.7)	1,850,257	8.4			(5,118)	(17.9)	72,230	160.9	(43,879,227)	(5.0)			24	86.4	29,770	156.7
13. Dividends or refunds	(1,134)	0.0							(5,056)	(11.3)	3,923	0.0						
14. Gain from underwriting after dividends or refunds	(41,930,932)	(4.7)	1,850,257	8.4			(5,118)	(17.9)	77,286	172.2	(43,883,150)	(5.0)			24	86.4	29,770	156.7
DETAILS OF WRITE-INS																		
1101. Transfer of accident and health reserves under coinsurance ceded agreement	47,143	0.0									47,143	0.0						
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page																		
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	47,143	0.0									47,143	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				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	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	64,574,309	2,792,838		3,510	(1,699)	61,775,425		4	4,232
2. Advance premiums	28,193,419	1,045,641		899	1,485	27,144,029			1,364
3. Reserve for rate credits									
4. Total premium reserves, current year	92,767,728	3,838,479		4,410	(214)	88,919,454		4	5,595
5. Total premium reserves, prior year	96,458,699	4,195,081		4,913	364	92,251,587		4	6,751
6. Increase in total premium reserves	(3,690,971)	(356,602)		(504)	(578)	(3,332,133)			(1,155)
B. Contract Reserves:									
1. Additional reserves (a)	1,603,923,924	9,794,523		5	189,984	1,593,939,211			201
2. Reserve for future contingent benefits									
3. Total contract reserves, current year	1,603,923,924	9,794,523		5	189,984	1,593,939,211			201
4. Total contract reserves, prior year.	1,516,550,113	11,220,819		8	255,146	1,505,073,941			198
5. Increase in contract reserves	87,373,812	(1,426,296)		(3)	(65,162)	88,865,270			3
C. Claim Reserves and Liabilities:									
1. Total current year	594,798,496	4,781,438		213,628	83,642	589,677,320		6	42,461
2. Total prior year	583,031,524	4,863,643		246,317	108,275	577,752,055		8	61,227
3. Increase	11,766,972	(82,204)		(32,688)	(24,633)	11,925,264		(2)	(18,765)

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	226,139,960	2,295,673		56,467	7,631	223,776,051			4,137
1.2 On claims incurred during current year	392,453,430	16,681,744		3,924	45,764	375,721,970			29
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	333,357,905	2,746,934		212,426	81,894	330,277,552			39,099
2.2 On claims incurred during current year	261,440,591	2,034,505		1,203	1,748	259,399,768		6	3,362
3. Test:									
3.1 Lines 1.1 and 2.1	559,497,865	5,042,607		268,893	89,525	554,053,603			43,236
3.2 Claim reserves and liabilities, December 31, prior year	583,031,524	4,863,643		246,317	108,275	577,752,055		8	61,227
3.3 Line 3.1 minus Line 3.2	(23,533,659)	178,964		22,576	(18,749)	(23,698,452)		(8)	(17,991)

PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	399,886,019					399,886,019			
2. Premiums earned	399,720,260					399,720,260			
3. Incurred claims	268,837,214	69,241				268,767,974			
4. Commissions	94,868,713					94,868,713			
B. Reinsurance Ceded:									
1. Premiums written	199,388,020	21,784		1,592	12,626	199,352,018			
2. Premiums earned	201,804,745	22,636		1,648	12,701	201,767,760			
3. Incurred claims	286,657,513	5,812		3,632	9,144	286,638,925			
4. Commissions	19,551,714	537		36	2,529	19,548,611			

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	641,253		647,539,408	648,180,661
2. Beginning Claim Reserves and Liabilities	1,030,802		1,453,962,886	1,454,993,688
3. Ending Claim Reserves and Liabilities	1,093,561		1,404,444,278	1,405,537,839
4. Claims Paid	578,494		697,058,016	697,636,510
B. Assumed Reinsurance:				
5. Incurred Claims	69,241		268,767,974	268,837,214
6. Beginning Claim Reserves and Liabilities	2,378,763		32,496,039	34,874,802
7. Ending Claim Reserves and Liabilities	2,310,272		36,079,154	38,389,426
8. Claims Paid	137,732		265,184,858	265,322,590
C. Ceded Reinsurance:				
9. Incurred Claims			286,657,513	286,657,513
10. Beginning Claim Reserves and Liabilities			906,845,349	906,845,349
11. Ending Claim Reserves and Liabilities			849,149,938	849,149,938
12. Claims Paid			344,352,925	344,352,925
D. Net:				
13. Incurred Claims	710,494		629,649,868	630,360,362
14. Beginning Claim Reserves and Liabilities	3,409,565		579,613,575	583,023,141
15. Ending Claim Reserves and Liabilities	3,403,833		591,373,494	594,777,327
16. Claims Paid	716,227		617,889,949	618,606,176
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	710,494		632,383,956	633,094,450
18. Beginning Reserves and Liabilities	3,409,565		579,613,575	583,023,141
19. Ending Reserves and Liabilities	3,403,833		591,373,494	594,777,327
20. Paid Claims and Cost Containment Expenses	716,227		620,624,037	621,340,264

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
0399999. Total General Account - U.S. Affiliates												
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates												
62359	36-1824600	12/01/1968	Constitution Life Insurance Company	TX	YRT/I	OL	117,500	2,800	2,427			
62359	36-1824600	01/01/1983	Constitution Life Insurance Company	TX	CO/I	OL	1,202,833	1,326	20,837			
62359	36-1824600	01/01/1983	Constitution Life Insurance Company	TX	YRT/I	OL	50,000		2,390			
62359	36-1824600	01/01/1983	Constitution Life Insurance Company	TX	CO/I	OL	143,807	86,115	1,013			
62359	36-1824600	01/01/1983	Constitution Life Insurance Company	TX	CO/I	DIS		3,816	205			
0899999. General Account - U.S. Non-Affiliates							1,514,140	94,057	26,871			
1099999. Total General Account - Non-Affiliates							1,514,140	94,057	26,871			
1199999. Total General Account							1,514,140	94,057	26,871			
1499999. Total Separate Accounts - U.S. Affiliates												
1799999. Total Separate Accounts - Non-U.S. Affiliates												
1899999. Total Separate Accounts - Affiliates												
2199999. Total Separate Accounts - Non-Affiliates												
2299999. Total Separate Accounts												
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							1,514,140	94,057	26,871			
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)												
9999999 - Totals							1,514,140	94,057	26,871			

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
62065	23-1628836	07/01/2010	Colonial Penn Life Insurance Company	PA	QA/I	MS	399,885,908	22,618,309	29,491,581	36,077,063		
0299999. U.S. Affiliates - Other							399,885,908	22,618,309	29,491,581	36,077,063		
0399999. Total - U.S. Affiliates							399,885,908	22,618,309	29,491,581	36,077,063		
0699999. Total - Non-U.S. Affiliates												
0799999. Total - Affiliates							399,885,908	22,618,309	29,491,581	36,077,063		
71404	47-0463747	07/01/1971	Continental General Insurance Company	TX	QA/I	LTDI	111	60	1,838	254		
00000	AA-9995050	01/01/1992	Pinehurst Accident Reinsurance Group	NJ	OTH/G	OH				1,175,997		
23132	36-2490086	01/01/1961	RVI National Insurance Company	CT	OTH/G	OH			996,727	137,548		
0899999. U.S. Non-Affiliates							111	60	998,565	1,313,799		
1099999. Total - Non-Affiliates							111	60	998,565	1,313,799		
1199999. Total U.S. (Sum of 0399999 and 0899999)							399,886,019	22,618,370	30,490,146	37,390,862		
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)												
9999999 - Totals							399,886,019	22,618,370	30,490,146	37,390,862		

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
0399999. Total Life and Annuity - U.S. Affiliates						
0699999. Total Life and Annuity - Non-U.S. Affiliates						
0799999. Total Life and Annuity - Affiliates						
65056	38-1659835	01/01/2002	Jackson National Life Insurance Company	MI		3,325,135
65676	35-0472300	01/01/1988	Lincoln National Life Insurance Company	IN		600,000
66346	58-0828824	01/01/2009	Munich American Reassurance Company	GA	312,428	6,555
97071	13-3126819	01/01/1988	SCOR Global Life USA Reinsurance Company	DE	42,052	
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc	MO	197,634	
0899999. Life and Annuity - U.S. Non-Affiliates					552,114	3,931,690
1099999. Total Life and Annuity - Non-Affiliates					552,114	3,931,690
1199999. Total Life and Annuity					552,114	3,931,690
1499999. Total Accident and Health - U.S. Affiliates						
1799999. Total Accident and Health - Non-U.S. Affiliates						
1899999. Total Accident and Health - Affiliates						
68276	48-1024691	01/01/1996	Employers Reassurance Corporation	KS	3,750	175,437
65676	35-0472300	05/15/1968	Lincoln National Life Insurance Company	IN	1,000	10,724
93572	43-1235868	01/01/2008	RGA Reinsurance Company	MO		14,677,648
97071	13-3126819	07/01/1994	SCOR Global Life USA Reinsurance Company	DE	16,419	62,469
66133	41-1760577	04/01/2018	Wilton Reassurance Company	MN		96,268,952
1999999. Accident and Health - U.S. Non-Affiliates					21,169	111,195,231
2199999. Total Accident and Health - Non-Affiliates					21,169	111,195,231
2299999. Total Accident and Health					21,169	111,195,231
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					573,283	115,126,921
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)						
9999999 Totals - Life, Annuity and Accident and Health					573,283	115,126,921

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														
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates														
61093	58-0146380	01/01/1987	Atlanta Life Insurance Company	GA	CO/G	OL	1,157,775	874,392	952,907					
61093	58-0146380	12/01/1988	Atlanta Life Insurance Company	GA	CO/G	OL	32,775	23,889	24,190					
68276	48-1024691	01/01/1996	Employers Reassurance Corporation	KS	YRT/I	OL	70,532	143	141	352				
86258	13-2572994	12/01/1979	General Re Life Corporation	CT	YRT/I	OL	20,600	666	636	3,423				
65056	38-1659835	01/01/2002	Jackson National Life Insurance Company	MI	CO/I	OL	499,465,950	226,863,710	238,751,485	9,753,614				
65056	38-1659835	01/01/2002	Jackson National Life Insurance Company	MI	CO/I	XXXL	30,786,790	166,089	363,962	208,706				
65056	38-1659835	01/01/2002	Jackson National Life Insurance Company	MI	CO/I	DIS		78,215	2,670,245					
65056	38-1659835	01/01/2002	Jackson National Life Insurance Company	MI	CO/I	ADB		67,425	73,891					
65676	35-0472300	01/01/1974	Lincoln National Life Insurance Company	IN	YRT/I	OL	42,850	31	30	73				
65676	35-0472300	02/28/1985	Lincoln National Life Insurance Company	IN	YRT/I	OL	28,324,538	187,031	183,380	421,743				
65676	35-0472300	02/28/1985	Lincoln National Life Insurance Company	IN	YRT/I	DIS		178	157	356				
65676	35-0472300	01/01/1988	Lincoln National Life Insurance Company	IN	CO/I	OL	6,094,080	54,858	87,588	24,116				
65676	35-0472300	01/01/1988	Lincoln National Life Insurance Company	IN	CO/I	DIS		15	15	48				
66346	58-0828824	01/01/1974	Munich American Reassurance Company	GA	YRT/I	OL	2,671,235	102,244	94,729	158,302				
66346	58-0828824	01/01/1974	Munich American Reassurance Company	GA	YRT/I	DIS		92	92	183				
66346	58-0828824	12/16/1983	Munich American Reassurance Company	GA	YRT/I	OL	2,969,983	49,749	42,368	74,999				
66346	58-0828824	01/01/2009	Munich American Reassurance Company	GA	YRT/I	OL	402,850	774	227	631				
66346	58-0828824	01/01/2009	Munich American Reassurance Company	GA	YRT/I	XXXLO	440,052,196	1,074,686	880,918	1,640,498				
66346	58-0828824	01/01/2009	Munich American Reassurance Company	GA	YRT/I	ADB		108	133	202				
68241	22-1211670	09/29/1965	Prudential Life Insurance Company	NJ	YRT/I	OL	991,581	34,471	24,157	19,696				
97071	13-3126819	01/01/1988	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	6,338,243	91,594	84,960	162,100				
97071	13-3126819	01/01/1988	SCOR Global Life USA Reinsurance Company	DE	CO/I	OL	100,000	500	400	1,145				
97071	13-3126819	01/01/1994	SCOR Global Life USA Reinsurance Company	DE	CO/I	OL	40,892,300	134,743	133,879	522,249				
97071	13-3126819	01/01/1994	SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS		165	218	399				
97071	13-3126819	01/01/2000	SCOR Global Life USA Reinsurance Company	DE	CO/I	OL	16,246,950	240,570	281,524	50,805				
97071	13-3126819	01/01/2000	SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS		139	155	258				
97071	13-3126819	03/01/2005	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	1,480,123	22,564	21,957	45,868				
82627	06-0839705	10/01/1976	Swiss Re Life & Health America Inc	MO	CO/G	OL	14,000	9,828	43,396					
82627	06-0839705	06/22/1981	Swiss Re Life & Health America Inc	MO	CO/I	OL			511	(107)				
82627	06-0839705	06/22/1981	Swiss Re Life & Health America Inc	MO	CO/I	DIS			54	(15)				
82627	06-0839705	01/01/1985	Swiss Re Life & Health America Inc	MO	YRT/I	OL	776,130	20,574	19,399	102,511				
82627	06-0839705	01/01/2000	Swiss Re Life & Health America Inc	MO	CO/I	OL	11,361,303	151,371	167,157	41,669				
82627	06-0839705	01/01/2000	Swiss Re Life & Health America Inc	MO	CO/I	DIS				458				
82627	06-0839705	07/01/2005	Swiss Re Life & Health America Inc	MO	YRT/I	OL	5,183,796	65,231	63,164	122,142				
82627	06-0839705	11/30/2005	Swiss Re Life & Health America Inc	MO	YRT/I	OL	23,790,449	110,746	104,220	205,882				
82627	06-0839705	11/30/2005	Swiss Re Life & Health America Inc	MO	YRT/I	DIS		379	346	758				
82627	06-0839705	11/30/2005	Swiss Re Life & Health America Inc	MO	CO/I	OL	15,970,348	311,477	329,542	159,108				
82627	06-0839705	11/30/2005	Swiss Re Life & Health America Inc	MO	CO/I	DIS				63				
82627	06-0839705	04/01/2007	Swiss Re Life & Health America Inc	MO	YRT/I	OL	336,993	806	698	1,085				
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc	MO	YRT/I	OL	508,672	1,092	466	2,133				
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc	MO	YRT/I	XXXLO	542,197,111	1,308,562	984,083	2,276,728				
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc	MO	YRT/I	ADB		45	45	91				
16535	36-4233459	01/01/2019	Zurich American Insurance Company	NY	CAT/I	OL				3,532				
16535	36-4233459	01/01/2020	Zurich American Insurance Company	NY	CAT/I	OL				25,295				
0899999. General Account - Authorized U.S. Non-Affiliates							1,678,280,153	232,049,152	246,387,426	16,031,097				
1099999. Total General Account - Authorized Non-Affiliates							1,678,280,153	232,049,152	246,387,426	16,031,097				
1199999. Total General Account Authorized							1,678,280,153	232,049,152	246,387,426	16,031,097				
1499999. Total General Account - Unauthorized U.S. Affiliates														
1799999. Total General Account - Unauthorized Non-U.S. Affiliates														
1899999. Total General Account - Unauthorized Affiliates														
00000	AA-1126033	01/01/2019	Lloyd's Syndicate Number 33	GBR	CAT/I	OL				(24)				
00000	AA-1127861	01/01/2020	Lloyd's Syndicate Number 1861	GBR	CAT/I	OL				10,113				
00000	AA-1120055	01/01/2020	Lloyd's Syndicate Number 3623	GBR	CAT/I	OL				57,789				

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
00000	AA-1120116	01/01/2019	Lloyd's Syndicate Number 3902	GBR	CAT/I	OL				(49)				
00000	AA-1120116	01/01/2020	Lloyd's Syndicate Number 3902	GBR	CAT/I	OL				28,895				
00000	AA-1126004	01/01/2019	Lloyd's Syndicate Number 4444	GBR	CAT/I	OL				(54)				
00000	AA-1126004	01/01/2020	Lloyd's Syndicate Number 4444	GBR	CAT/I	OL				18,782				
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates										115,452				
2199999. Total General Account - Unauthorized Non-Affiliates										115,452				
2299999. Total General Account Unauthorized										115,452				
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
3299999. Total General Account - Certified Non-Affiliates														
3399999. Total General Account Certified														
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates														
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates														
4099999. Total General Account - Reciprocal Jurisdiction Affiliates														
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates														
4499999. Total General Account Reciprocal Jurisdiction														
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction, and Certified							1,678,280,153	232,049,152	246,387,426	16,146,549				
4899999. Total Separate Accounts - Authorized U.S. Affiliates														
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Authorized Affiliates														
5599999. Total Separate Accounts - Authorized Non-Affiliates														
5699999. Total Separate Accounts Authorized														
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates														
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														
6399999. Total Separate Accounts - Unauthorized Affiliates														
6699999. Total Separate Accounts - Unauthorized Non-Affiliates														
6799999. Total Separate Accounts Unauthorized														
7099999. Total Separate Accounts - Certified U.S. Affiliates														
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates														
7499999. Total Separate Accounts - Certified Affiliates														
7799999. Total Separate Accounts - Certified Non-Affiliates														
7899999. Total Separate Accounts Certified														
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates														
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates														
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates														
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates														
8999999. Total Separate Accounts Reciprocal Jurisdiction														
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified														
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							1,678,280,153	232,049,152	246,387,426	16,031,097				
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)										115,452				
9999999 - Totals							1,678,280,153	232,049,152	246,387,426	16,146,549				

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													
0699999. Total General Account - Authorized Non-U.S. Affiliates													
0799999. Total General Account - Authorized Affiliates													
68276	48-1024691	01/01/1996	Employers Reassurance Corporation	KS	QA/G	SD	18,133	9,178					
68276	48-1024691	01/01/1996	Employers Reassurance Corporation	KS	QA/I	SD	12,302	7,147					
65676	35-0472300	05/15/1968	Lincoln National Life Insurance Company	IN	QA/I	LTDI	2,786	894	33,115				
93572	43-1235868	01/01/2008	RGA Reinsurance Company	MO	QA/I	LTC	57,114,786	4,300,001	291,553,919				
97071	13-3126819	07/01/1994	SCOR Global Life USA Reinsurance Company	DE	QA/I	LTDI	32,346	16,736	546,062				
66133	41-1760577	04/01/2018	Wilton Reassurance Company	MN	QA/G	LTC	3,651	1,834	373,512				
66133	41-1760577	04/01/2018	Wilton Reassurance Company	MN	QA/I	LTC	142,204,016	19,181,979	2,870,356,199				
0899999. General Account - Authorized U.S. Non-Affiliates							199,388,020	23,517,770	3,162,862,807				
1099999. Total General Account - Authorized Non-Affiliates							199,388,020	23,517,770	3,162,862,807				
1199999. Total General Account Authorized							199,388,020	23,517,770	3,162,862,807				
1499999. Total General Account - Unauthorized U.S. Affiliates													
1799999. Total General Account - Unauthorized Non-U.S. Affiliates													
1899999. Total General Account - Unauthorized Affiliates													
2199999. Total General Account - Unauthorized Non-Affiliates													
2299999. Total General Account Unauthorized													
2599999. Total General Account - Certified U.S. Affiliates													
2899999. Total General Account - Certified Non-U.S. Affiliates													
2999999. Total General Account - Certified Affiliates													
3299999. Total General Account - Certified Non-Affiliates													
3399999. Total General Account Certified													
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates													
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates													
4099999. Total General Account - Reciprocal Jurisdiction Affiliates													
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates													
4499999. Total General Account Reciprocal Jurisdiction													
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							199,388,020	23,517,770	3,162,862,807				
4899999. Total Separate Accounts - Authorized U.S. Affiliates													
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates													
5299999. Total Separate Accounts - Authorized Affiliates													
5599999. Total Separate Accounts - Authorized Non-Affiliates													
5699999. Total Separate Accounts Authorized													
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates													
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates													
6399999. Total Separate Accounts - Unauthorized Affiliates													
6699999. Total Separate Accounts - Unauthorized Non-Affiliates													
6799999. Total Separate Accounts Unauthorized													
7099999. Total Separate Accounts - Certified U.S. Affiliates													
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates													
7499999. Total Separate Accounts - Certified Affiliates													
7799999. Total Separate Accounts - Certified Non-Affiliates													
7899999. Total Separate Accounts Certified													
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates													
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates													
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates													
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates													
8999999. Total Separate Accounts Reciprocal Jurisdiction													
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified													
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							199,388,020	23,517,770	3,162,862,807				

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
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)													
9999999 - Totals							199,388,020	23,517,770	3,162,862,807				

Schedule S - Part 4

N O N E

Schedule S - Part 4 - Bank Footnote

N O N E

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6

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

		1 2020	2 2019	3 2018	4 2017	5 2016
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	215,535	227,486	195,358	70,525	69,631
2.	Commissions and reinsurance expense allowances	21,746	22,044	19,612	16,791	17,422
3.	Contract claims	432,842	386,739	230,839	41,779	43,300
4.	Surrender benefits and withdrawals for life contracts	4,365	5,922	6,172	6,614	6,312
5.	Dividends to policyholders and refunds to members	528	562	590	633	668
6.	Reserve adjustments on reinsurance ceded					
7.	Increase in aggregate reserve for life and accident and health contracts	(187,432)	(39,755)	3,176,027	11,723	11,944
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	9,098	5,749	6,498	6,736	7,575
9.	Aggregate reserves for life and accident and health contracts	3,402,848	3,590,280	3,630,036	454,008	442,286
10.	Liability for deposit-type contracts	15,582	16,320	17,022	17,712	18,716
11.	Contract claims unpaid	115,127	52,608	55,417	11,105	10,283
12.	Amounts recoverable on reinsurance	573	1,484	944	248	468
13.	Experience rating refunds due or unpaid					
14.	Policyholders' dividends and refunds to members (not included in Line 10)	552	586	629	667	712
15.	Commissions and reinsurance expense allowances due					
16.	Unauthorized reinsurance offset					
17.	Offset for reinsurance with Certified Reinsurers					
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)					
19.	Letters of credit (L)					
20.	Trust agreements (T)					
21.	Other (O)					
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					
23.	Funds deposited by and withheld from (F)					
24.	Letters of credit (L)					
25.	Trust agreements (T)					
26.	Other (O)					

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)	16,384,924,435	10,277,223	16,395,201,658
2.	Reinsurance (Line 16)	14,857,272	(5,672,670)	9,184,602
3.	Premiums and considerations (Line 15)	66,244,090	7,891,138	74,135,228
4.	Net credit for ceded reinsurance	XXX	3,524,065,509	3,524,065,509
5.	All other admitted assets (balance)	559,055,720	13,245	559,068,965
6.	Total assets excluding Separate Accounts (Line 26)	17,025,081,517	3,536,574,445	20,561,655,962
7.	Separate Account assets (Line 27)			
8.	Total assets (Line 28)	17,025,081,517	3,536,574,445	20,561,655,962
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	13,379,615,899	3,402,847,895	16,782,463,794
10.	Liability for deposit-type contracts (Line 3)	1,275,724,731	15,581,833	1,291,306,564
11.	Claim reserves (Line 4)	199,470,767	115,126,921	314,597,689
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	141,041	551,747	692,789
13.	Premium & annuity considerations received in advance (Line 8)	31,557,514	7,117,861	38,675,375
14.	Other contract liabilities (Line 9)	238,273,809	(4,900,179)	233,373,630
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	665,596,816	248,366	665,845,182
20.	Total liabilities excluding Separate Accounts (Line 26)	15,790,380,578	3,536,574,445	19,326,955,022
21.	Separate Account liabilities (Line 27)			
22.	Total liabilities (Line 28)	15,790,380,578	3,536,574,445	19,326,955,022
23.	Capital & surplus (Line 38)	1,234,700,939	XXX	1,234,700,939
24.	Total liabilities, capital & surplus (Line 39)	17,025,081,517	3,536,574,445	20,561,655,962
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	3,402,847,895		
26.	Claim reserves	115,126,921		
27.	Policyholder dividends/reserves	551,747		
28.	Premium & annuity considerations received in advance	7,117,861		
29.	Liability for deposit-type contracts	15,581,833		
30.	Other contract liabilities	(4,900,179)		
31.	Reinsurance ceded assets	5,672,670		
32.	Other ceded reinsurance recoverables	(10,290,468)		
33.	Total ceded reinsurance recoverables	3,531,708,281		
34.	Premiums and considerations	7,891,138		
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers			
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets	(248,366)		
40.	Total ceded reinsurance payable/offsets	7,642,772		
41.	Total net credit for ceded reinsurance	3,524,065,509		

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	2,678,094	7,223,336	3,337,096		13,238,527	
2.	Alaska AK	L	64,624	34,801	65,814		165,239	
3.	Arizona AZ	L	5,275,451	17,738,577	10,995,269		34,009,297	
4.	Arkansas AR	L	3,111,972	3,332,082	5,115,761		11,559,815	
5.	California CA	L	34,885,996	37,054,213	37,710,589		109,650,798	
6.	Colorado CO	L	6,606,004	18,245,371	13,447,970		38,299,345	200,000
7.	Connecticut CT	L	9,411,925	25,716,735	10,340,218		45,468,878	61,500
8.	Delaware DE	L	2,637,250	3,735,962	3,851,639		10,224,851	
9.	District of Columbia DC	L	812,413	281,460	513,177		1,607,050	
10.	Florida FL	L	47,577,318	145,370,405	71,951,646		264,899,370	
11.	Georgia GA	L	10,437,106	18,439,765	13,945,687		42,822,558	
12.	Hawaii HI	L	1,636,952	3,424,807	2,012,629		7,074,387	
13.	Idaho ID	L	1,609,854	4,649,817	5,687,126		11,946,797	
14.	Illinois IL	L	20,668,059	25,571,208	15,509,937		61,749,204	372,960,000
15.	Indiana IN	L	19,230,958	49,717,153	23,650,630		92,598,741	66,554
16.	Iowa IA	L	19,573,285	76,101,207	23,779,326		119,453,818	
17.	Kansas KS	L	7,751,330	22,495,550	16,144,231		46,391,112	
18.	Kentucky KY	L	7,896,609	25,033,233	6,998,253		39,928,096	
19.	Louisiana LA	L	2,678,532	371,645	4,441,211		7,491,388	
20.	Maine ME	L	5,099,754	14,276,013	3,960,608		23,336,376	
21.	Maryland MD	L	9,281,147	16,593,430	9,153,203		35,027,780	
22.	Massachusetts MA	L	6,940,853	24,618,777	9,876,100		41,435,730	298,644
23.	Michigan MI	L	25,365,697	59,681,992	16,415,850		101,463,539	230,000
24.	Minnesota MN	L	10,110,708	31,811,147	10,234,124		52,155,979	
25.	Mississippi MS	L	2,542,677	2,690,328	4,851,354		10,084,358	
26.	Missouri MO	L	12,227,989	27,982,042	21,464,547		61,674,578	30,000
27.	Montana MT	L	1,228,110	3,223,475	2,942,770		7,394,356	
28.	Nebraska NE	L	2,954,484	15,294,404	10,373,205		28,622,092	
29.	Nevada NV	L	2,336,331	2,325,700	3,934,802		8,596,832	
30.	New Hampshire NH	L	3,032,111	18,639,366	12,879,068		34,550,545	
31.	New Jersey NJ	L	15,612,424	26,769,388	34,003,344		76,385,156	150,000
32.	New Mexico NM	L	868,434	795,489	1,185,613		2,849,536	
33.	New York NY	N	1,310,806	2,032,884	1,749,258		5,092,949	
34.	North Carolina NC	L	18,420,864	74,895,224	25,544,561		118,860,649	230,900
35.	North Dakota ND	L	507,826	739,003	906,051		2,152,881	
36.	Ohio OH	L	16,250,378	28,126,545	18,222,621		62,599,545	131,155
37.	Oklahoma OK	L	2,995,238	5,824,253	6,169,313		14,988,804	
38.	Oregon OR	L	5,199,685	13,129,514	9,487,529		27,816,728	
39.	Pennsylvania PA	L	29,885,372	83,026,969	41,538,185		154,450,526	352,093
40.	Rhode Island RI	L	4,206,704	19,813,537	3,875,373		27,895,615	40,247
41.	South Carolina SC	L	10,044,263	24,736,019	9,068,390		43,848,672	
42.	South Dakota SD	L	640,160	1,773,403	4,240,593		6,654,156	
43.	Tennessee TN	L	11,042,289	25,879,437	12,925,425		49,847,150	
44.	Texas TX	L	24,379,840	45,881,434	33,301,996		103,563,270	
45.	Utah UT	L	1,292,435	2,203,290	2,333,829		5,829,554	
46.	Vermont VT	L	2,052,831	6,186,634	5,249,171		13,488,637	
47.	Virginia VA	L	12,823,976	23,888,224	16,405,389		53,117,588	
48.	Washington WA	L	8,241,004	27,818,581	19,480,053		55,539,638	61,637
49.	West Virginia WV	L	6,230,302	16,531,949	5,786,789		28,549,040	209,804
50.	Wisconsin WI	L	11,173,801	24,167,752	17,060,174		52,401,727	304,258
51.	Wyoming WY	L	315,617	964,073	1,256,318		2,536,009	
52.	American Samoa AS	N	3,048				3,048	
53.	Guam GU	N	5,150		1,482		6,632	
54.	Puerto Rico PR	N	50,367		6,344		56,711	
55.	U.S. Virgin Islands VI	N	13,252		6,970		20,222	
56.	Northern Mariana Islands MP	N	4,405				4,405	
57.	Canada CAN	N	1,979				1,979	
58.	Aggregate Other Alien OT	XXX	42,116		46,264		88,380	
59.	Subtotal	XXX	469,278,160	1,156,857,603	645,434,875		2,271,570,639	375,326,793
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	14,804				14,804	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	373,233		39,818,193		40,191,426	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	469,666,198	1,156,857,603	685,253,068		2,311,776,869	375,326,793
96.	Plus reinsurance assumed	XXX	26,871		399,684,384		399,711,255	
97	Totals (All Business)	XXX	469,693,069	1,156,857,603	1,084,937,452		2,711,488,124	375,326,793
98.	Less reinsurance ceded	XXX	15,862,983		196,691,184		212,554,166	
99.	Totals (All Business) less Reinsurance Ceded	XXX	453,830,086	1,156,857,603	(c) 888,246,269		2,498,933,958	375,326,793
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	42,116		46,264		88,380	
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	42,116		46,264		88,380	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:
L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 50
R - Registered - Non-domiciled RRGs
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state
Q - Qualified - Qualified or accredited reinsurer
N - None of the above - Not allowed to write business in the state 7

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations
Ordinary life, accident and health premiums are allocated to the address of the premium payor. Annuity considerations are allocated to the policy owner's address.

(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.

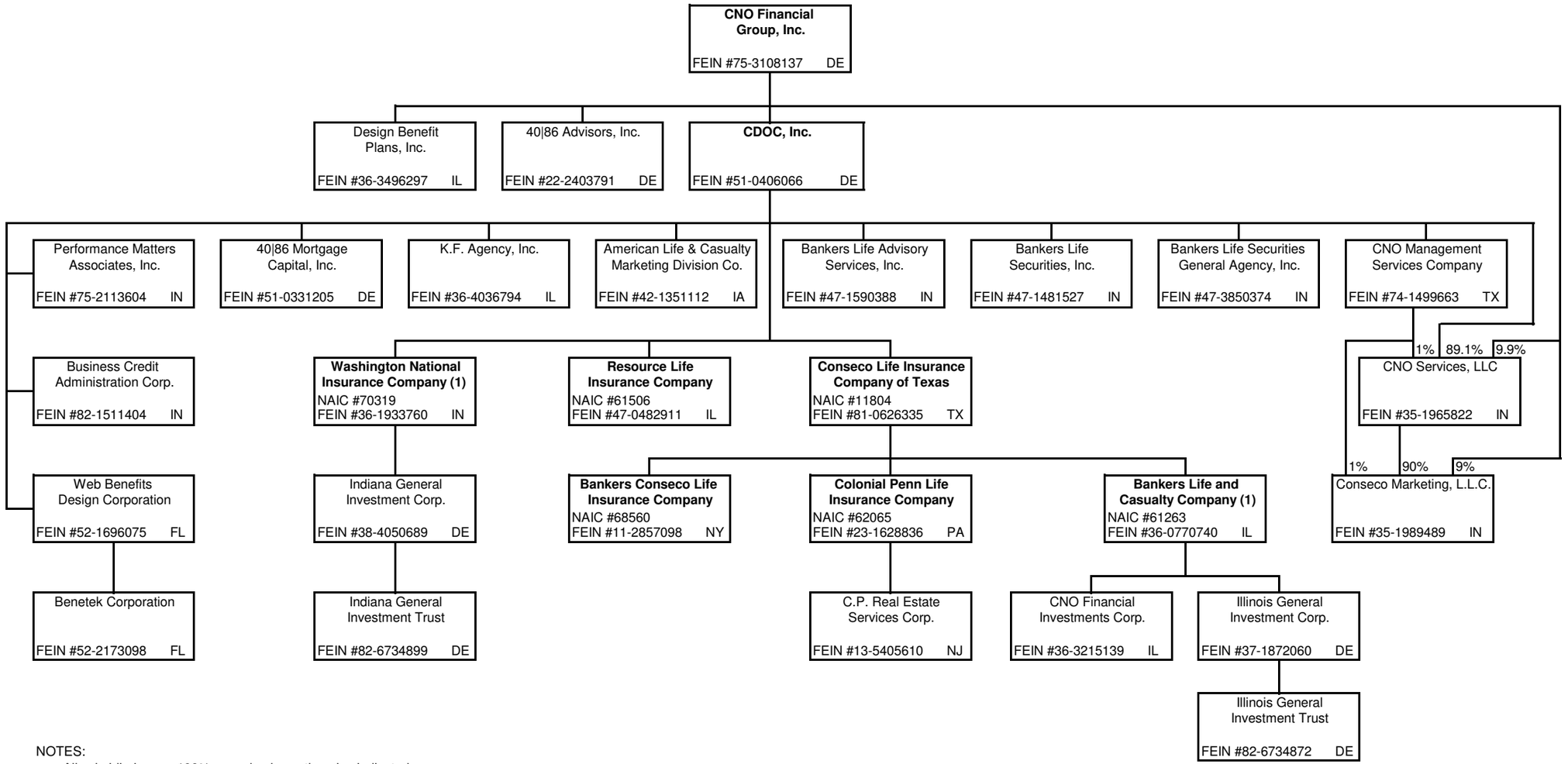
SCHEDULE T - PART 2

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	2,678,094	7,223,336	1,760	1,867,977		11,771,168
2. Alaska	AK	64,624	34,801	3,414	29,068		131,907
3. Arizona	AZ	5,275,451	17,738,577	35,280	5,048,367		28,097,675
4. Arkansas	AR	3,111,972	3,332,082	10,230	3,127,461		9,581,745
5. California	CA	34,885,996	37,054,213	317,302	22,837,359		95,094,870
6. Colorado	CO	6,606,004	18,245,371	46,196	4,407,969	200,000	29,505,541
7. Connecticut	CT	9,411,925	25,716,735	56,320	8,819,371	61,500	44,065,851
8. Delaware	DE	2,637,250	3,735,962	7,302	1,014,728		7,395,241
9. District of Columbia	DC	812,413	281,460	42	200,964		1,294,879
10. Florida	FL	47,577,318	145,370,405	151,606	37,313,942		230,413,271
11. Georgia	GA	10,437,106	18,439,765	27,314	4,349,608		33,253,792
12. Hawaii	HI	1,636,952	3,424,807	3,058	1,124,019		6,188,836
13. Idaho	ID	1,609,854	4,649,817	13,685	2,713,061		8,986,416
14. Illinois	IL	20,668,059	25,571,208	51,284	6,944,354	372,960,000	426,194,905
15. Indiana	IN	19,230,958	49,717,153	41,804	7,447,413	66,554	76,503,881
16. Iowa	IA	19,573,285	76,101,207	29,450	13,631,212		109,335,154
17. Kansas	KS	7,751,330	22,495,550	39,859	13,083,406		43,370,145
18. Kentucky	KY	7,896,609	25,033,233	9,741	3,539,371		36,478,954
19. Louisiana	LA	2,678,532	371,645	28,949	2,207,292		5,286,418
20. Maine	ME	5,099,754	14,276,013	34,715	2,761,894		22,172,376
21. Maryland	MD	9,281,147	16,593,430	34,104	3,114,131		29,022,811
22. Massachusetts	MA	6,940,853	24,618,777	59,338	5,867,128	298,644	37,784,740
23. Michigan	MI	25,365,697	59,681,992	56,083	7,408,555	230,000	92,742,327
24. Minnesota	MN	10,110,708	31,811,147	38,343	8,030,090		49,990,287
25. Mississippi	MS	2,542,677	2,690,328	24,595	2,806,626		8,064,225
26. Missouri	MO	12,227,989	27,982,042	46,171	11,204,563	30,000	51,490,765
27. Montana	MT	1,228,110	3,223,475	12,055	1,301,925		5,765,566
28. Nebraska	NE	2,954,484	15,294,404	5,523	6,501,547		24,755,958
29. Nevada	NV	2,336,331	2,325,700	22,568	1,852,096		6,536,694
30. New Hampshire	NH	3,032,111	18,639,366	23,746	3,864,563		25,559,786
31. New Jersey	NJ	15,612,424	26,769,388	12,944	8,155,615	150,000	50,700,372
32. New Mexico	NM	868,434	795,489	4,140	627,108		2,295,171
33. New York	NY	1,310,806	2,032,884	2,690	894,358		4,240,738
34. North Carolina	NC	18,420,864	74,895,224	66,438	15,012,309	230,900	108,625,734
35. North Dakota	ND	507,826	739,003	2,052	722,085		1,970,967
36. Ohio	OH	16,250,378	28,126,545	55,865	6,837,361	131,155	51,401,304
37. Oklahoma	OK	2,995,238	5,824,253	14,855	3,545,437		12,379,783
38. Oregon	OR	5,199,685	13,129,514	43,296	5,212,268		23,584,763
39. Pennsylvania	PA	29,885,372	83,026,969	97,530	8,308,637	352,093	121,670,602
40. Rhode Island	RI	4,206,704	19,813,537	7,913	1,257,969	40,247	25,326,371
41. South Carolina	SC	10,044,263	24,736,019	15,596	4,988,688		39,784,565
42. South Dakota	SD	640,160	1,773,403	1,177	1,725,896		4,140,635
43. Tennessee	TN	11,042,289	25,879,437	44,989	5,770,602		42,737,316
44. Texas	TX	24,379,840	45,881,434	86,554	22,629,548		92,977,376
45. Utah	UT	1,292,435	2,203,290	2,354	1,260,162		4,758,241
46. Vermont	VT	2,052,831	6,186,634	10,523	1,116,874		9,366,863
47. Virginia	VA	12,823,976	23,888,224	35,486	6,479,684		43,227,369
48. Washington	WA	8,241,004	27,818,581	93,582	14,512,055	61,637	50,726,860
49. West Virginia	WV	6,230,302	16,531,949	11,598	1,565,758	209,804	24,549,412
50. Wisconsin	WI	11,173,801	24,167,752	44,557	8,717,548	304,258	44,407,916
51. Wyoming	WY	315,617	964,073	613	691,731		1,972,034
52. American Samoa	AS	3,048					3,048
53. Guam	GU	5,150					5,150
54. Puerto Rico	PR	50,367			4,610		54,977
55. U.S. Virgin Islands	VI	13,252			5,374		18,626
56. Northern Mariana Islands	MP	4,405					4,405
57. Canada	CAN	1,979					1,979
58. Aggregate Other Alien	OT	42,116			32,850		74,967
59. Total		469,278,160	1,156,857,603	1,886,588	314,494,585	375,326,793	2,317,843,729

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



NOTES:

All subsidiaries are 100% owned unless otherwise indicated.

Names of insurance companies and their parent companies are in bold letters.

(1) The following non-insurance investment entities are reported as affiliated in accordance with SSAP No. 25:
CreekSource LLC, Class A, Ownership interests: Bankers Life and Casualty Company 75%; Washington National Insurance Company 25%

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0233	CNO Financial Group, Inc.	68560	11-2857098				Bankers Conseco Life Insurance Company	NY	IA	Conseco Life Insurance Company of Texas	Ownership	100.000	CNO Financial Group, Inc.	N	
0233	CNO Financial Group, Inc.	61263	36-0770740				Bankers Life and Casualty Company	IL	RE	Conseco Life Insurance Company of Texas	Ownership	100.000	CNO Financial Group, Inc.	N	
0233	CNO Financial Group, Inc.	62065	23-1628836				Colonial Penn Life Insurance Company	PA	IA	Conseco Life Insurance Company of Texas	Ownership	100.000	CNO Financial Group, Inc.	N	
0233	CNO Financial Group, Inc.	11804	81-0626335				Conseco Life Insurance Company of Texas	TX	UDP	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
0233	CNO Financial Group, Inc.	61506	47-0482911				Resource Life Insurance Company	IL	IA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
0233	CNO Financial Group, Inc.	70319	36-1933760				Washington National Insurance Company	IN	IA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			38-4050689				Indiana General Investment Corp.	DE	NIA	Washington National Insurance Company	Ownership	100.000	CNO Financial Group, Inc.	Y	
			82-6734899				Indiana General Investment Trust	DE	NIA	Indiana General Investment Corp.	Ownership	100.000	CNO Financial Group, Inc.	N	
			13-5405610				C.P. Real Estate Services Corp.	NJ	NIA	Colonial Penn Life Insurance Company	Ownership	100.000	CNO Financial Group, Inc.	N	
			36-3215139				CNO Financial Investments Corp.	IL	DS	Bankers Life and Casualty Company	Ownership	100.000	CNO Financial Group, Inc.	N	
			37-1872060				Illinois General Investment Corp.	DE	DS	Bankers Life and Casualty Company	Ownership	100.000	CNO Financial Group, Inc.	Y	
			82-6734872				Illinois General Investment Trust	DE	DS	Illinois General Investment Corp.	Ownership	100.000	CNO Financial Group, Inc.	N	
			75-3108137		0001224608	New York Stock Exchange	CNO Financial Group, Inc.	DE	UIP	Publicly held				N	0100
			51-0406066				CDOC, Inc.	DE	UIP	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	Y	
			22-2403791				40|86 Advisors, Inc.	DE	NIA	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			36-3496297				Design Benefit Plans, Inc.	IL	NIA	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			75-2113604				Performance Matters Associates, Inc.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			51-0331205				40|86 Mortgage Capital, Inc.	DE	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			36-4036794				K.F. Agency, Inc.	IL	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			42-1351112				American Life & Casualty Marketing Division Co.	IA	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			47-1590388				Bankers Life Advisory Services, Inc.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			47-1481527				Bankers Life Securities, Inc.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			47-3850374				Bankers Life Securities General Agency, Inc.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			82-1511404				Business Credit Administration Corp.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			52-1696075				Web Benefits Design Corporation	FL	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			52-2173098				Benetek Corporation	FL	NIA	Web Benefits Design Corporation	Ownership	100.000	CNO Financial Group, Inc.	N	
			74-1499663				CNO Management Services Company	TX	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	N	
			35-1965822				CNO Services, LLC	IN	NIA	CDOC, Inc.	Ownership	89.100	CNO Financial Group, Inc.	N	
			35-1965822				CNO Services, LLC	IN	NIA	CNO Financial Group, Inc.	Ownership	9.900	CNO Financial Group, Inc.	N	
			35-1965822				CNO Services, LLC	IN	NIA	CNO Management Services Company	Ownership	1.000	CNO Financial Group, Inc.	N	
			35-1989489				Conseco Marketing, L.L.C.	IN	NIA	CNO Services, LLC	Ownership	90.000	CNO Financial Group, Inc.	N	
			35-1989489				Conseco Marketing, L.L.C.	IN	NIA	CNO Financial Group, Inc.	Ownership	9.000	CNO Financial Group, Inc.	N	
			35-1989489				Conseco Marketing, L.L.C.	IN	NIA	CNO Management Services Company	Ownership	1.000	CNO Financial Group, Inc.	N	

Asterisk	Explanation
0100	CNO Financial Group, Inc. is the Ultimate Controlling Entity of the Holding Company Group.

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)
68560	11-2857098	Bankers Conseco Life Insurance Company					(13,587,712)				(13,587,712)	
	47-1590388	Bankers Life Advisory Services, Inc.					(434,466)				(434,466)	
61263	36-0770740	Bankers Life and Casualty Company	(244,900,000)				(231,823,279)	36,250,346			(440,472,933)	(88,186,954)
	47-1481527	Bankers Life Securities, Inc.					366,312				366,312	
	51-0406066	CDOC, Inc.	294,100,000							57,420,406	351,520,406	
	75-3108137	CNO Financial Group, Inc.					(138,834,701)				(138,834,701)	
	35-1965822	CNO Services, LLC					600,241,334				600,241,334	
62065	23-1628836	Colonial Penn Life Insurance Company		41,000,000			(120,315,368)	(31,654,469)		(8,699,656)	(119,669,493)	133,428,795
11804	81-0626335	Conseco Life Insurance Company of Texas	25,800,000	(41,000,000)			73,438,495			(48,720,750)	9,517,745	
	37-1872060	Illinois General Investment Corp	(41,000,000)								(41,000,000)	
	38-4050689	Indiana General Investment Corp	(13,000,000)								(13,000,000)	
	36-4036794	K. F. Agency, Inc.					(16,455,093)				(16,455,093)	
	75-2113604	Performance Matters Associates, Inc.					3,000,000				3,000,000	
61506	47-0482911	Resource Life Insurance Company					(851,661)				(851,661)	
70319	36-1933760	Washington National Insurance Company	(21,000,000)				(207,459,998)	(4,595,877)			(233,055,875)	(45,241,841)
	22-2403791	40|86 Advisors, Inc.					49,969,827				49,969,827	
	51-0331205	40|86 Mortgage Capital, Inc.					2,746,310				2,746,310	
9999999 Control Totals									XXX			

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
8.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
	AUGUST FILING	
11.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1?	YES

The following supplemental reports are required to be filed as part of your annual statement filing **if your company is engaged in the type of business covered by the supplement. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below.** If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	MARCH FILING	
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES
14.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	SEE EXPLANATION
16.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	YES
22.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
25.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
~~29.~~	~~Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?~~	
~~30.~~	~~Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?~~	
~~31.~~	~~Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?~~	
~~32.~~	~~Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?~~	
33.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
34.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	YES
35.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
37.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
38.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
39.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
40.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
	APRIL FILING	
41.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
42.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
43.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
44.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
45.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	SEE EXPLANATION
46.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	SEE EXPLANATION
47.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
48.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
49.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	NO
50.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
51.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
52.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	NO
	AUGUST FILING	
53.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

12. None
14. None
15. No new participating policies are being issued and the participating business in-force is less than 1% of total life insurance in-force.
18. None
19. None
20. None
22. None
24. None
26. None
27. None
28. None
33. None
36. None
37. None
38. None
39. None
43. None
45. The Company's closed blocks of major medical business cover less than 1,000 lives. In accordance with the NAIC guidance, the Company requested a waiver from this filing which was approved by its state of domicile.
46. The Company's closed blocks of major medical business cover less than 1,000 lives. In accordance with the NAIC guidance, the Company requested a waiver from this filing which was approved by its state of domicile.
47. None
49. None
52. None

Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]

14. Trusteed Surplus Statement [Document Identifier 490]

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

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

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

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

24. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

33. Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities [Document Identifier 454]

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

37. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]

38. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

39. Relief from the Requirements for Audit Committees [Document Identifier 226]

43. Credit Insurance Experience Exhibit [Document Identifier 230]

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

49. Variable Annuities Supplement [Document Identifier 286]

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

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	37,171,118	0.227	37,171,118		37,171,118	0.227
	1.02 All other governments	52,625,610	0.321	52,625,610		52,625,610	0.321
	1.03 U.S. states, territories and possessions, etc. guaranteed	6,666,091	0.041	6,666,091		6,666,091	0.041
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	42,003,285	0.256	42,003,285		42,003,285	0.256
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	1,364,782,327	8.329	1,364,782,327		1,364,782,327	8.330
	1.06 Industrial and miscellaneous	11,974,020,952	73.079	11,974,020,952		11,974,020,952	73.080
	1.07 Hybrid securities	127,541,633	0.778	127,541,633		127,541,633	0.778
	1.08 Parent, subsidiaries and affiliates		0.000				0.000
	1.09 SVO identified funds	59,813,904	0.365	59,813,904		59,813,904	0.365
	1.10 Unaffiliated Bank loans	50,410,106	0.308	50,410,106		50,410,106	0.308
	1.11 Total long-term bonds	13,715,035,026	83.705	13,715,035,026		13,715,035,026	83.705
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	156,144,073	0.953	156,144,073		156,144,073	0.953
	2.02 Parent, subsidiaries and affiliates	23,507,493	0.143	23,507,493		23,507,493	0.143
	2.03 Total preferred stocks	179,651,566	1.096	179,651,566		179,651,566	1.096
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	13,301,631	0.081	13,301,631		13,301,631	0.081
	3.02 Industrial and miscellaneous Other (Unaffiliated)	47,759,595	0.291	47,759,595		47,759,595	0.291
	3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
	3.04 Parent, subsidiaries and affiliates Other	79,330,496	0.484	79,261,181		79,261,181	0.484
	3.05 Mutual funds		0.000				0.000
	3.06 Unit investment trusts		0.000				0.000
	3.07 Closed-end funds		0.000				0.000
	3.08 Total common stocks	140,391,722	0.857	140,322,407		140,322,407	0.856
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages		0.000				0.000
	4.02 Residential mortgages		0.000				0.000
	4.03 Commercial mortgages	973,595,548	5.942	973,595,548		973,595,548	5.942
	4.04 Mezzanine real estate loans		0.000				0.000
	4.05 Total valuation allowance		0.000				0.000
	4.06 Total mortgage loans	973,595,548	5.942	973,595,548		973,595,548	5.942
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company		0.000				0.000
	5.02 Properties held for production of income		0.000				0.000
	5.03 Properties held for sale		0.000				0.000
	5.04 Total real estate		0.000				0.000
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	102,893,363	0.628	102,893,363		102,893,363	0.628
	6.02 Cash equivalents (Schedule E, Part 2)	239,446,722	1.461	239,446,722		239,446,722	1.461
	6.03 Short-term investments (Schedule DA)		0.000				0.000
	6.04 Total cash, cash equivalents and short-term investments	342,340,085	2.089	342,340,085		342,340,085	2.089
7.	Contract loans	72,466,627	0.442	72,439,548		72,439,548	0.442
8.	Derivatives (Schedule DB)	210,076,190	1.282	210,076,190		210,076,190	1.282
9.	Other invested assets (Schedule BA)	700,552,890	4.276	700,552,890		700,552,890	4.276
10.	Receivables for securities	2,849,268	0.017	2,849,268		2,849,268	0.017
11.	Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	48,061,949	0.293	48,061,949		48,061,949	0.293
13.	Total invested assets	16,385,020,871	100.000	16,384,924,477		16,384,924,477	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		1,067,234,920
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	46,780,000	
	2.2 Additional investment made after acquisition (Part 2, Column 8)		46,780,000
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		140,341,622
8.	Deduct amortization of premium and mortgage interest points and commitment fees		77,750
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		973,595,548
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		973,595,548
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		973,595,548

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		682,993,818
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	23,633,412	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	32,726,302	56,359,714
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		7,759
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	5,043,421	
	5.2 Totals, Part 3, Column 9	(558,287)	4,485,133
6.	Total gain (loss) on disposals, Part 3, Column 19		3,372,808
7.	Deduct amounts received on disposals, Part 3, Column 16		46,528,898
8.	Deduct amortization of premium and depreciation		137,445
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		700,552,889
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		700,552,889

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		13,574,505,613
2.	Cost of bonds and stocks acquired, Part 3, Column 7		2,754,938,096
3.	Accrual of discount		30,478,232
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12		
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	(9,344,953)	
	4.4. Part 4, Column 11	(1,181,542)	(10,526,495)
5.	Total gain (loss) on disposals, Part 4, Column 19		(15,375,151)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		2,283,170,024
7.	Deduct amortization of premium		12,178,953
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	8,065,559	8,065,559
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		4,472,529
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		14,035,078,289
12.	Deduct total nonadmitted amounts		69,315
13.	Statement value at end of current period (Line 11 minus Line 12)		14,035,008,973

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	37,171,118	39,652,509	37,013,931	37,549,050
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries	52,625,609	65,415,455	52,727,085	50,950,000
	4.	Totals	89,796,727	105,067,964	89,741,016	88,499,050
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	6,666,091	7,533,470	6,586,120	7,000,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	42,003,285	46,077,276	42,315,655	40,405,000
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	1,364,782,327	1,576,792,051	1,365,039,731	1,371,609,580
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	10,242,474,751	11,842,924,950	10,236,575,936	10,352,726,564
	9.	Canada	244,874,793	298,137,645	245,037,810	239,435,424
	10.	Other Countries	1,724,437,046	1,946,646,441	1,730,528,152	1,702,617,756
	11.	Totals	12,211,786,590	14,087,709,036	12,212,141,898	12,294,779,744
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	13,715,035,020	15,823,179,797	13,715,824,420	13,802,293,374
PREFERRED STOCKS	14.	United States	154,144,074	163,416,717	154,513,134	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	2,000,000	2,071,200	2,000,000	
	16.	Other Countries				
	17.	Totals	156,144,074	165,487,917	156,513,134	
Parent, Subsidiaries and Affiliates	18.	Totals	23,507,493	71,437,963	48,353,944	
	19.	Total Preferred Stocks	179,651,567	236,925,880	204,867,078	
COMMON STOCKS	20.	United States	61,061,227	61,061,227	64,797,796	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	Totals	61,061,227	61,061,227	64,797,796	
Parent, Subsidiaries and Affiliates	24.	Totals	79,330,496	79,330,496	79,249,050	
	25.	Total Common Stocks	140,391,723	140,391,723	144,046,846	
	26.	Total Stocks	320,043,290	377,317,603	348,913,924	
	27.	Total Bonds and Stocks	14,035,078,310	16,200,497,400	14,064,738,344	

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	3,787,618	24,143,821	5,705,228	3,534,449		XXX	37,171,116	0.3	45,161,005	0.3	37,171,116	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	3,787,618	24,143,821	5,705,228	3,534,449		XXX	37,171,116	0.3	45,161,005	0.3	37,171,116	
2. All Other Governments												
2.1 NAIC 1			1,470,439		28,033,090	XXX	29,503,529	0.2	31,520,288	0.2	8,711,869	20,791,660
2.2 NAIC 2		700,059	1,425,090	2,470,765	18,295,378	XXX	22,891,292	0.2	21,508,646	0.2	11,000,129	11,891,163
2.3 NAIC 3			78,532	152,256		XXX	230,788	0.0			230,788	
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals		700,059	2,974,061	2,623,021	46,328,468	XXX	52,625,609	0.4	53,028,934	0.4	19,942,786	32,682,823
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1						XXX						
3.2 NAIC 2		849,600	3,093,415	2,723,076		XXX	6,666,091	0.0	6,636,456	0.1	6,666,091	
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals		849,600	3,093,415	2,723,076		XXX	6,666,091	0.0	6,636,456	0.1	6,666,091	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	30,044	128,760	2,428,107	25,663,743	8,082,382	XXX	36,333,036	0.3	71,039,681	0.5	36,333,036	
4.2 NAIC 2				5,670,249		XXX	5,670,249	0.0			5,670,249	
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	30,044	128,760	2,428,107	31,333,992	8,082,382	XXX	42,003,285	0.3	71,039,681	0.5	42,003,285	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	19,598,571	48,246,380	53,375,487	517,928,956	618,550,790	XXX	1,257,700,184	9.2	1,194,978,563	9.0	1,237,134,539	20,565,645
5.2 NAIC 2	426,640	5,527,789	7,219,318	58,530,766	26,877,626	XXX	98,582,139	0.7	62,609,606	0.5	93,919,350	4,662,789
5.3 NAIC 3						XXX						
5.4 NAIC 4	608,398	2,903,618	4,987,985			XXX	8,500,001	0.1				8,500,001
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	20,633,609	56,677,787	65,582,790	576,459,722	645,428,416	XXX	1,364,782,324	10.0	1,257,588,169	9.5	1,331,053,889	33,728,435

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	521,788,994	1,622,951,257	1,277,550,743	917,523,123	1,445,119,811	XXX	5,784,933,928	42.2	6,301,410,406	47.5	3,019,362,147	2,765,571,781
6.2 NAIC 2	318,106,917	841,033,361	876,191,253	784,578,841	2,490,513,569	XXX	5,310,423,941	38.7	4,744,277,214	35.8	3,651,063,525	1,659,360,416
6.3 NAIC 3	19,982,367	230,942,403	286,560,967	51,256,857	74,724,776	XXX	663,467,370	4.8	489,223,216	3.7	333,621,519	329,845,851
6.4 NAIC 4	25,748,728	116,334,129	54,089,284	11,483,755		XXX	207,655,896	1.5	155,927,626	1.2	48,187,897	159,467,999
6.5 NAIC 5		5,570,032	1,969,747			XXX	7,539,779	0.1				7,539,779
6.6 NAIC 6						XXX			8,177,699	0.1		
6.7 Totals	885,627,006	2,816,831,182	2,496,361,994	1,764,842,576	4,010,358,156	XXX	11,974,020,914	87.3	11,699,016,161	88.2	7,052,235,088	4,921,785,826
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2		6,370,885	29,711,204		85,878,280	XXX	121,960,369	0.9	115,045,242	0.9	111,980,368	9,980,001
7.3 NAIC 3		4,725,104	856,161			XXX	5,581,265	0.0	6,092,509	0.0	4,725,104	856,161
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals		11,095,989	30,567,365		85,878,280	XXX	127,541,634	0.9	121,137,751	0.9	116,705,472	10,836,162
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	20,681,042	20,681,042	0.2			20,681,042	
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	39,132,861	39,132,861	0.3			39,132,861	
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX	59,813,903	59,813,903	0.4			59,813,903	
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2		1,987,720				XXX	1,987,720	0.0	4,290,385	0.0		1,987,720
10.3 NAIC 3		4,732,559	5,002,042			XXX	9,734,601	0.1	11,274,630	0.1		9,734,601
10.4 NAIC 4		19,311,220	17,046,584			XXX	36,357,804	0.3				36,357,804
10.5 NAIC 5		2,329,980				XXX	2,329,980	0.0				2,329,980
10.6 NAIC 6						XXX						
10.7 Totals		28,361,479	22,048,626			XXX	50,410,105	0.4	15,565,015	0.1		50,410,105

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) 545,205,227	1,695,470,218	1,340,530,004	1,464,650,271	2,099,786,073	20,681,042	7,166,322,835	52.3	XXX	XXX	4,359,393,749	2,806,929,086
11.2 NAIC 2	(d) 318,533,557	856,469,414	917,640,280	853,973,697	2,621,564,853	39,132,861	5,607,314,662	40.9	XXX	XXX	3,919,432,573	1,687,882,089
11.3 NAIC 3	(d) 19,982,367	240,400,066	292,497,702	51,409,113	74,724,776		679,014,024	5.0	XXX	XXX	338,577,411	340,436,613
11.4 NAIC 4	(d) 26,357,126	138,548,967	76,123,853	11,483,755			252,513,701	1.8	XXX	XXX	48,187,897	204,325,804
11.5 NAIC 5	(d)	7,900,012	1,969,747				(c) 9,869,759	0.1	XXX	XXX		9,869,759
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 Totals	910,078,277	2,938,788,677	2,628,761,586	2,381,516,836	4,796,075,702	59,813,903	(b) 13,715,034,981	100.0	XXX	XXX	8,665,591,630	5,049,443,351
11.8 Line 11.7 as a % of Col. 7	6.6	21.4	19.2	17.4	35.0	0.4	100.0	XXX	XXX	XXX	63.2	36.8
12. Total Bonds Prior Year												
12.1 NAIC 1	640,331,528	1,444,897,447	1,734,798,180	1,547,485,286	2,276,597,502		XXX	XXX	7,644,109,943	57.6	4,902,386,978	2,741,722,965
12.2 NAIC 2	150,588,318	852,411,894	877,309,919	496,215,910	2,577,841,508		XXX	XXX	4,954,367,549	37.3	3,298,765,499	1,655,602,050
12.3 NAIC 3	28,362,668	195,383,504	246,813,169	11,688,778	24,342,236		XXX	XXX	506,590,355	3.8	215,478,843	291,111,512
12.4 NAIC 4	415,508	82,843,311	66,763,574	5,905,233			XXX	XXX	155,927,626	1.2	42,400,903	113,526,723
12.5 NAIC 5							XXX	XXX	(c)			
12.6 NAIC 6	8,177,699						XXX	XXX	(c) 8,177,699	0.1		8,177,699
12.7 Totals	827,875,721	2,575,536,156	2,925,684,842	2,061,295,207	4,878,781,246		XXX	XXX	(b) 13,269,173,172	100.0	8,459,032,223	4,810,140,949
12.8 Line 12.7 as a % of Col. 9	6.2	19.4	22.0	15.5	36.8		XXX	XXX	100.0	XXX	63.7	36.3
13. Total Publicly Traded Bonds												
13.1 NAIC 1	166,459,642	564,259,531	705,364,963	1,153,347,164	1,749,281,407	20,681,042	4,359,393,749	31.8	4,902,386,978	36.9	4,359,393,749	XXX
13.2 NAIC 2	73,316,324	383,243,485	561,687,335	669,988,162	2,192,064,406	39,132,861	3,919,432,573	28.6	3,298,765,499	24.9	3,919,432,573	XXX
13.3 NAIC 3	14,287,985	71,110,286	154,353,008	25,490,020	73,336,112		338,577,411	2.5	215,478,843	1.6	338,577,411	XXX
13.4 NAIC 4	3,016,078	38,500,417	6,671,402				48,187,897	0.4	42,400,903	0.3	48,187,897	XXX
13.5 NAIC 5												XXX
13.6 NAIC 6												XXX
13.7 Totals	257,080,029	1,057,113,719	1,428,076,708	1,848,825,346	4,014,681,925	59,813,903	8,665,591,630	63.2	8,459,032,223	63.7	8,665,591,630	XXX
13.8 Line 13.7 as a % of Col. 7	3.0	12.2	16.5	21.3	46.3	0.7	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	1.9	7.7	10.4	13.5	29.3	0.4	63.2	XXX	XXX	XXX	63.2	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	378,745,585	1,131,210,687	635,165,041	311,303,107	350,504,666		2,806,929,086	20.5	2,741,722,965	20.7	XXX	2,806,929,086
14.2 NAIC 2	245,217,233	473,225,929	355,952,945	183,985,535	429,500,447		1,687,882,089	12.3	1,655,602,050	12.5	XXX	1,687,882,089
14.3 NAIC 3	5,694,382	169,289,780	138,144,694	25,919,093	1,388,664		340,436,613	2.5	291,111,512	2.2	XXX	340,436,613
14.4 NAIC 4	23,341,048	100,048,550	69,452,451	11,483,755			204,325,804	1.5	113,526,723	0.9	XXX	204,325,804
14.5 NAIC 5		7,900,012	1,969,747				9,869,759	0.1			XXX	9,869,759
14.6 NAIC 6									8,177,699	0.1	XXX	
14.7 Totals	652,998,248	1,881,674,958	1,200,684,878	532,691,490	781,393,777		5,049,443,351	36.8	4,810,140,949	36.3	XXX	5,049,443,351
14.8 Line 14.7 as a % of Col. 7	12.9	37.3	23.8	10.5	15.5		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	4.8	13.7	8.8	3.9	5.7		36.8	XXX	XXX	XXX	XXX	36.8

(a) Includes $ 4,386,823,506 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 11,249,856 current year of bonds with Z designations and $ 30,567,935 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 $ current year, $ prior year of bonds with 5GI designations and $ current year, $ prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $; 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	648,101	16,486,763		16,055		XXX	17,150,919	0.1	6,734,391	0.1	17,150,919	
1.02 Residential Mortgage-Backed Securities	1,502,802	2,688,761	1,777,833			XXX	5,969,396	0.0	21,206,666	0.2	5,969,396	
1.03 Commercial Mortgage-Backed Securities	1,636,715	4,968,297	3,927,395	3,518,394		XXX	14,050,801	0.1	17,219,948	0.1	14,050,801	
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	3,787,618	24,143,821	5,705,228	3,534,449		XXX	37,171,116	0.3	45,161,005	0.3	37,171,116	
2. All Other Governments												
2.01 Issuer Obligations		700,059	2,974,061	2,623,021	46,328,468	XXX	52,625,609	0.4	53,028,934	0.4	19,942,786	32,682,823
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals		700,059	2,974,061	2,623,021	46,328,468	XXX	52,625,609	0.4	53,028,934	0.4	19,942,786	32,682,823
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations		849,600	3,093,415	2,723,076		XXX	6,666,091	0.0	6,636,456	0.1	6,666,091	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals		849,600	3,093,415	2,723,076		XXX	6,666,091	0.0	6,636,456	0.1	6,666,091	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	30,044	128,760	2,428,107	31,333,992	8,082,382	XXX	42,003,285	0.3	71,039,681	0.5	42,003,285	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	30,044	128,760	2,428,107	31,333,992	8,082,382	XXX	42,003,285	0.3	71,039,681	0.5	42,003,285	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	11,082,303	42,866,008	57,480,066	568,546,898	633,390,236	XXX	1,313,365,511	9.6	1,179,629,167	8.9	1,279,637,077	33,728,434
5.02 Residential Mortgage-Backed Securities	9,551,306	13,811,779	7,680,840	5,993,467	58	XXX	37,037,450	0.3	56,089,084	0.4	37,037,450	
5.03 Commercial Mortgage-Backed Securities			421,884	1,919,357	12,038,122	XXX	14,379,363	0.1	14,369,918	0.1	14,379,362	1
5.04 Other Loan-Backed and Structured Securities						XXX			7,500,000	0.1		
5.05 Totals	20,633,609	56,677,787	65,582,790	576,459,722	645,428,416	XXX	1,364,782,324	10.0	1,257,588,169	9.5	1,331,053,889	33,728,435
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	359,311,779	892,394,576	989,663,960	1,186,031,482	3,945,221,145	XXX	7,372,622,942	53.8	7,025,285,195	52.9	5,251,706,253	2,120,916,689
6.02 Residential Mortgage-Backed Securities	282,088,652	615,538,047	320,843,241	426,406,299	57,490,770	XXX	1,702,367,009	12.4	1,635,611,534	12.3	935,508,969	766,858,040
6.03 Commercial Mortgage-Backed Securities	96,291,166	649,656,594	840,290,600	79,685,613	3,749,699	XXX	1,669,673,672	12.2	1,616,359,071	12.2	797,585,243	872,088,429
6.04 Other Loan-Backed and Structured Securities	147,935,409	659,241,965	345,564,193	72,719,182	3,896,542	XXX	1,229,357,291	9.0	1,421,760,361	10.7	67,434,623	1,161,922,668
6.05 Totals	885,627,006	2,816,831,182	2,496,361,994	1,764,842,576	4,010,358,156	XXX	11,974,020,914	87.3	11,699,016,161	88.2	7,052,235,088	4,921,785,826
7. Hybrid Securities												
7.01 Issuer Obligations		11,095,989	30,567,365		85,878,280	XXX	127,541,634	0.9	121,137,751	0.9	116,705,472	10,836,162
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals		11,095,989	30,567,365		85,878,280	XXX	127,541,634	0.9	121,137,751	0.9	116,705,472	10,836,162
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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	59,813,903	59,813,903	0.4			59,813,903	
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.03 Totals	XXX	XXX	XXX	XXX	XXX	59,813,903	59,813,903	0.4			59,813,903	
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued		28,361,479	22,048,626			XXX	50,410,105	0.4	15,565,015	0.1		50,410,105
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals		28,361,479	22,048,626			XXX	50,410,105	0.4	15,565,015	0.1		50,410,105
11. Total Bonds Current Year												
11.01 Issuer Obligations	371,072,227	964,521,755	1,086,206,974	1,791,274,524	4,718,900,511	XXX	8,931,975,991	65.1	XXX	XXX	6,733,811,883	2,198,164,108
11.02 Residential Mortgage-Backed Securities	293,142,760	632,038,587	330,301,914	432,399,766	57,490,828	XXX	1,745,373,855	12.7	XXX	XXX	978,515,815	766,858,040
11.03 Commercial Mortgage-Backed Securities	97,927,881	654,624,891	844,639,879	85,123,364	15,787,821	XXX	1,698,103,836	12.4	XXX	XXX	826,015,406	872,088,430
11.04 Other Loan-Backed and Structured Securities	147,935,409	659,241,965	345,564,193	72,719,182	3,896,542	XXX	1,229,357,291	9.0	XXX	XXX	67,434,623	1,161,922,668
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	59,813,903	59,813,903	0.4	XXX	XXX	59,813,903	
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans		28,361,479	22,048,626			XXX	50,410,105	0.4	XXX	XXX		50,410,105
11.08 Totals	910,078,277	2,938,788,677	2,628,761,586	2,381,516,836	4,796,075,702	59,813,903	13,715,034,981	100.0	XXX	XXX	8,665,591,630	5,049,443,351
11.09 Line 11.08 as a % of Col. 7	6.6	21.4	19.2	17.4	35.0	0.4	100.0	XXX	XXX	XXX	63.2	36.8
12. Total Bonds Prior Year												
12.01 Issuer Obligations	245,066,199	995,676,987	1,029,033,479	1,432,378,670	4,761,336,240	XXX	XXX	XXX	8,463,491,575	63.8	6,272,990,106	2,190,501,469
12.02 Residential Mortgage-Backed Securities	189,948,644	505,982,510	416,967,658	505,754,391	94,254,081	XXX	XXX	XXX	1,712,907,284	12.9	1,114,499,412	598,407,872
12.03 Commercial Mortgage-Backed Securities	195,623,500	417,218,960	949,111,314	67,881,167	18,113,996	XXX	XXX	XXX	1,647,948,937	12.4	845,621,006	802,327,931
12.04 Other Loan-Backed and Structured Securities	197,237,378	649,929,814	521,735,261	55,280,979	5,076,929	XXX	XXX	XXX	1,429,260,361	10.8	225,921,699	1,203,338,662
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans		6,727,885	8,837,130			XXX	XXX	XXX	15,565,015	0.1		15,565,015
12.08 Totals	827,875,721	2,575,536,156	2,925,684,842	2,061,295,207	4,878,781,246		XXX	XXX	13,269,173,172	100.0	8,459,032,223	4,810,140,949
12.09 Line 12.08 as a % of Col. 9	6.2	19.4	22.0	15.5	36.8		XXX	XXX	100.0	XXX	63.7	36.3
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	104,159,805	522,493,561	681,105,546	1,479,945,519	3,946,107,452	XXX	6,733,811,883	49.1	6,272,990,106	47.3	6,733,811,883	XXX
13.02 Residential Mortgage-Backed Securities	106,770,060	258,397,848	214,670,269	342,141,287	56,536,351	XXX	978,515,815	7.1	1,114,499,412	8.4	978,515,815	XXX
13.03 Commercial Mortgage-Backed Securities	28,961,512	234,829,809	526,052,258	24,133,705	12,038,122	XXX	826,015,406	6.0	845,621,006	6.4	826,015,406	XXX
13.04 Other Loan-Backed and Structured Securities	17,188,652	41,392,501	6,248,635	2,604,835		XXX	67,434,623	0.5	225,921,699	1.7	67,434,623	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	59,813,903	59,813,903	0.4			59,813,903	XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX						XXX
13.08 Totals	257,080,029	1,057,113,719	1,428,076,708	1,848,825,346	4,014,681,925	59,813,903	8,665,591,630	63.2	8,459,032,223	63.7	8,665,591,630	XXX
13.09 Line 13.08 as a % of Col. 7	3.0	12.2	16.5	21.3	46.3	0.7	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	1.9	7.7	10.4	13.5	29.3	0.4	63.2	XXX	XXX	XXX	63.2	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	266,912,422	442,028,194	405,101,428	311,329,005	772,793,059	XXX	2,198,164,108	16.0	2,190,501,469	16.5	XXX	2,198,164,108
14.02 Residential Mortgage-Backed Securities	186,372,700	373,640,739	115,631,645	90,258,479	954,477	XXX	766,858,040	5.6	598,407,872	4.5	XXX	766,858,040
14.03 Commercial Mortgage-Backed Securities	68,966,369	419,795,082	318,587,621	60,989,659	3,749,699	XXX	872,088,430	6.4	802,327,931	6.0	XXX	872,088,430
14.04 Other Loan-Backed and Structured Securities	130,746,757	617,849,464	339,315,558	70,114,347	3,896,542	XXX	1,161,922,668	8.5	1,203,338,662	9.1	XXX	1,161,922,668
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans		28,361,479	22,048,626			XXX	50,410,105	0.4	15,565,015	0.1	XXX	50,410,105
14.08 Totals	652,998,248	1,881,674,958	1,200,684,878	532,691,490	781,393,777		5,049,443,351	36.8	4,810,140,949	36.3	XXX	5,049,443,351
14.09 Line 14.08 as a % of Col. 7	12.9	37.3	23.8	10.5	15.5		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	4.8	13.7	8.8	3.9	5.7		36.8	XXX	XXX	XXX	XXX	36.8

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					
2. Cost of short-term investments acquired	1,925,000	1,925,000			
3. Accrual of discount	75,000	75,000			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	2,000,000	2,000,000			
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)					
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)					

(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)			197,757,340
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	110,296,112		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	4,100,757		114,396,870
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	99,780,078		
	3.2 Section 2, Column 19	(95,837,869)		3,942,209
4.	SSAP No. 108 Adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			34,188,492
6.	Considerations received/(paid) on terminations, Section 2, Column 15			140,208,720
7.	Amortization:			
	7.1 Section 1, Column 19			
	7.2 Section 2, Column 21			
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20			
	8.2 Section 2, Column 23			
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18			
	9.2 Section 2, Column 20			
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			210,076,190
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			210,076,190

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	210,076,190	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		210,076,190
4.	Part D, Section 1, Column 5	210,076,190	
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	210,076,190	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		210,076,190
10.	Part D, Section 1, Column 8	210,076,190	
11.	Part D, Section 1, Column 9		
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		

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	80,939,352		80,939,352	
2. Cost of cash equivalents acquired	2,174,218,511		2,174,218,511	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals	(296)		(296)	
6. Deduct consideration received on disposals	2,015,710,846		2,015,710,846	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	239,446,722		239,446,722	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	239,446,722		239,446,722	

(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
1275		CHICAGO	IL		07/27/2007	5.780	25,550,499		(41,387)				31,809,937	12/31/2020
1347		CHANDLER	AZ		05/22/2007	6.080	1,003,577						3,047,260	12/31/2020
135018		MCHENRY	IL		06/22/2004	5.600	337,051						2,951,086	12/31/2020
135021		CROFTON	MD		07/01/2004	5.850	2,173,598						10,772,293	12/31/2020
1417		COLUMBUS	NE		07/12/2007	6.100	2,174,806						4,846,125	12/31/2020
1448		CHARLOTTE	NC		12/11/2007	6.200	5,637,046		(4,550)				14,668,486	12/31/2020
1561		BLOOMINGTON	MN		09/28/2007	5.850	1,599,542						13,173,562	12/31/2020
1664		KANSAS CITY	MO		08/18/2011	4.640	4,359,059						8,187,029	12/31/2020
1667		GREENWOOD VILLAGE	CO		08/18/2011	5.100	4,864,005						11,255,096	12/31/2020
1673		SPOKANE	WA		06/19/2012	4.050	5,171,051						10,932,443	12/31/2020
1675		WHEAT RIDGE	CO		09/13/2012	4.500	7,979,494						11,875,120	12/31/2020
1676		ALPHARETTA	GA		06/27/2012	4.000	14,902,336						42,474,483	12/31/2020
1678		FISHERS	IN		08/16/2012	4.150	14,192,081						23,330,045	12/31/2020
1680		MESA	AZ		10/16/2012	4.250	5,970,151						10,468,046	12/31/2020
1683		LONE TREE	CO		09/14/2012	4.040	14,409,703						28,339,122	12/31/2020
1686		COVINGTON	GA		02/01/2013	4.750	2,977,154						7,486,335	12/31/2020
1692	CF	POTTSTOWN	PA		03/01/2013	3.650	23,394,484						51,506,161	12/31/2020
1697		SILVER SPRING	MD		09/25/2013	4.690	11,295,822						28,462,277	12/31/2020
1700	CF	DURHAM	NC		05/23/2013	3.750	19,968,103						44,124,632	12/31/2020
1705		CONCORD	CA		11/07/2013	4.500	14,550,164						46,842,388	12/31/2020
1709		VERONA	WI		10/23/2013	4.330	7,940,825						14,827,161	12/31/2020
1711		MCDONOUGH	GA		12/03/2013	4.950	15,850,000						47,140,484	12/31/2020
1715		SAN ANTONIO	TX		08/09/2013	4.450	18,960,283						33,322,660	12/31/2020
1720	CF	SANTEE	CA		12/05/2013	4.600	5,637,420						13,481,687	12/31/2020
1722		COVINA	CA		01/31/2014	4.610	4,268,761						18,957,797	12/31/2020
1724		PLAINFIELD	IN		03/26/2014	4.560	15,800,000						39,247,583	12/31/2020
1726		LAKE FOREST	CA		07/01/2014	4.560	5,712,126						21,194,904	12/31/2020
1727		JACKSONVILLE	FL		10/27/2014	4.150	3,336,631						12,335,596	12/31/2020
1728		MERIDIAN	ID		05/28/2014	4.580	19,369,059						35,223,982	12/31/2020
1729		PASADENA	MD		11/03/2014	4.590	5,966,809						15,274,630	12/31/2020
1730	CF	MADISON	WI		05/22/2014	4.560	18,196,678						32,873,214	12/31/2020
1731		RANCHO CUCAMONGA	CA		08/29/2014	4.650	5,685,443						9,527,867	12/31/2020
1732	CF	VIRGINIA BEACH	VA		06/24/2014	4.630	4,637,781						5,920,733	12/31/2020
1733		AUSTIN	TX		08/14/2014	4.250	4,089,954						18,870,067	12/31/2020
1734		OLNEY	MD		12/01/2014	4.350	18,667,068						29,203,140	12/31/2020
1736		PLEASANT HILL	CA		11/24/2014	4.010	11,680,950						34,966,527	12/31/2020
1739	CF	ROCK HILL	SC		12/03/2014	4.310	16,740,507						41,362,891	12/31/2020
1742		GRAPEVINE	TX		08/12/2014	4.140	8,802,525						16,723,320	12/31/2020
1745		ST. PETERS	MO		11/19/2014	4.100	9,112,317						19,915,673	12/31/2020
1746	CF	DALLAS	TX		11/10/2014	4.090	10,614,569						18,184,938	12/31/2020
1747	CF	DALLAS	TX		11/10/2014	4.090	7,960,927						15,695,392	12/31/2020
1748		LUTHERVILLE-TIMONIUM	MD		12/12/2014	4.000	16,726,031						38,955,892	12/31/2020
1750	CF	MILWAUKEE	WI		01/28/2015	4.000	13,762,741						19,163,130	12/31/2020
1755		INDIAN TRAIL	NC		03/06/2015	4.000	6,053,604						13,419,530	12/31/2020
1756		NEW BERLIN	WI		03/18/2015	4.000	6,175,724						21,671,459	12/31/2020
1757		CALEDONIA	WI		03/18/2015	4.000	2,470,289						12,363,744	12/31/2020
1758		MILWAUKEE	WI		03/18/2015	4.000	1,149,962						4,819,951	12/31/2020
1763		LOS ANGELES	CA		08/26/2015	3.990	5,973,932						47,677,261	12/31/2020
1764		FISHERS	IN		08/05/2015	4.050	17,777,009						25,570,105	12/31/2020
1766		WINDSOR	CT		07/29/2015	4.330	16,243,730						38,524,517	12/31/2020
1767		SEATTLE	WA		09/17/2015	4.000	21,000,000						38,364,989	12/31/2020
1768		CERRITOS	CA		10/15/2015	4.160	6,000,000						35,137,036	12/31/2020
1769		CAMARILLO	CA		10/29/2015	4.200	5,796,161						17,511,552	12/31/2020
1770	CF	COCKEYSVILLE	MD		12/10/2015	4.000	17,904,970						34,841,467	12/31/2020
1781		MEQUON	WI		12/15/2016	3.730	6,558,094						14,667,807	12/31/2020
1782	CF	SANFORD	FL		09/29/2016	3.340	13,677,015						21,251,924	12/31/2020
1784	CF	GREER	SC		10/13/2016	3.410	18,108,890						30,331,232	12/31/2020
1785		HOUSTON	TX		02/28/2017	3.680	7,990,727						19,041,060	12/31/2020
1786		PALM BEACH GARDENS	FL		02/06/2017	3.550	10,000,000						38,329,100	12/31/2020
1787		ANAHEIM	CA		12/13/2016	3.610	4,800,000						35,421,812	12/31/2020
1788		ANAHEIM	CA		12/13/2016	3.610	2,500,000						18,628,871	12/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1789		PLACENTIA	CA		01/24/2017	3.610	1,800,000						14,657,482	12/31/2020
1791		GAITHERSBURG	MD		02/07/2017	4.410	16,662,368						34,381,723	12/31/2020
1798		ROSEVILLE	CA		08/01/2017	4.220	9,743,915						30,075,164	12/31/2020
1799	CF	NORTH RICHLAND HILLS	TX		03/20/2017	4.060	17,809,690						39,954,500	12/31/2020
1802		TEMECULA	CA		09/07/2017	4.000	4,944,101						15,580,914	12/31/2020
1803		CONCORD	NC		08/30/2017	3.970	11,418,649						24,157,295	12/31/2020
1804		LINCOLN	CA		12/21/2017	4.330	10,826,319						16,163,988	12/31/2020
1805		BALTIMORE	MD		06/07/2018	4.150	5,327,397						13,241,093	12/31/2020
1806		BALTIMORE	MD		06/07/2018	4.150	4,934,393						15,278,053	12/31/2020
1807		CHULA VISTA	CA		05/01/2018	4.000	3,092,148						17,332,514	12/31/2020
1808		DENVER	CO		06/19/2018	4.280	3,999,564						15,669,615	12/31/2020
1809	CF	COLUMBIA	SC		03/29/2018	3.890	16,709,296						33,298,625	12/31/2020
1811		ALEXANDRIA	VA		04/19/2018	4.150	4,778,905						10,653,031	12/31/2020
1812		HOUSTON	TX		04/26/2018	4.110	17,866,121						37,869,720	12/31/2020
1813		ORANGE	CA		06/01/2018	4.360	6,300,000						42,329,059	12/31/2020
1815		MELVILLE	NY		07/31/2018	4.330	3,545,550						9,388,967	12/31/2020
1816	CF	VIRGINIA BEACH	VA		08/29/2018	4.300	20,188,665						33,999,571	12/31/2020
1817		ARVADA	CO		02/26/2019	4.470	5,212,998						9,227,644	12/31/2020
1819		JESSUP	MD		09/12/2018	4.080	6,482,494						30,755,726	12/31/2020
1820		CHARLOTTE	NC		09/18/2018	4.340	6,964,548						12,803,390	12/31/2020
1821		MESA	AZ		08/08/2018	4.310	4,807,152						19,460,723	12/31/2020
1822	CF	TAMPA	FL		08/30/2018	4.280	26,500,000						51,781,460	12/31/2020
1823		SKOKIE	IL		10/04/2018	4.330	8,536,163						12,416,960	12/31/2020
1826		CONROE	TX		01/24/2019	4.540	13,209,505						30,422,080	12/31/2020
1827		EARTH CITY	MO		12/14/2018	4.680	8,219,755						14,508,600	12/31/2020
1829		BRONX	NY		01/15/2019	4.510	4,098,614						7,209,509	12/31/2020
1831		EVANSVILLE	IN		01/15/2019	6.220	2,271,074		(5,200)				3,974,993	12/31/2020
1832		GREENSBORO	GA		01/15/2019	6.520	799,522		(3,272)				1,586,207	12/31/2020
1833		DALLAS	TX		01/15/2019	6.460	1,995,054		(7,358)				5,245,455	12/31/2020
1834		NACOGDOCHES	TX		01/15/2019	6.800	2,288,516		(13,821)				4,303,448	12/31/2020
1835		FOUNTAIN VALLEY	CA		03/07/2019	4.560	7,350,000						34,429,059	12/31/2020
1839		MERIDIAN	ID		09/06/2019	4.000	12,223,451						15,708,672	12/31/2020
1840		GREENFIELD	WI		02/26/2020	3.420	8,859,054						17,428,612	12/31/2020
1841		CITY OF INDUSTRY	CA		12/05/2019	3.500	5,875,000						27,896,682	12/31/2020
1843		CHATTANOOGA	TN		11/01/2019	3.350	25,000,000						48,230,232	12/31/2020
1844		BUFORD	GA		11/21/2019	3.500	7,257,984						12,051,840	12/31/2020
1845		DOUGLASVILLE	GA		11/19/2019	3.150	7,200,000						12,373,696	12/31/2020
1846		HACIENDA HEIGHTS	CA		01/09/2020	3.250	3,345,620						26,200,236	12/31/2020
1847		HIGHLANDS RANCH	CO		12/19/2019	3.500	2,685,861						8,670,714	12/31/2020
1850		MADISON	WI		03/04/2020	3.640	12,784,701						18,024,267	12/31/2020
185033		TULSA	OK		10/22/2007	7.375	3,334,973						13,115,873	12/31/2020
1851		TUCSON	AZ		02/27/2020	3.680	6,035,880						8,560,090	12/31/2020
1852		DORAVILLE	GA		04/14/2020	3.300	8,396,619						19,557,768	12/31/2020
1855		WOOD DALE	IL		08/05/2020	3.550	2,800,000						6,152,758	12/31/2020
1857		ELGIN	IL		12/01/2020	3.000	3,605,000						9,030,463	12/31/2020
5006		TURLOCK	CA		10/30/2015	5.500	3,299,688						6,289,655	12/31/2020
0599999. Mortgages in good standing - Commercial mortgages-all other							973,595,548		(75,588)				2,317,942,740	XXX
0899999. Total Mortgages in good standing							973,595,548		(75,588)				2,317,942,740	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							973,595,548		(75,588)				2,317,942,740	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
1840	GREENFIELD	WI		02/26/2020	3.420	9,100,000		17,428,612
1846	HACIENDA HEIGHTS	CA		01/09/2020	3.250	3,550,000		26,200,236
1850	MADISON	WI		03/04/2020	3.640	13,000,000		18,024,267
1851	TUCSON	AZ		02/27/2020	3.680	6,150,000		8,560,090
1852	DORAVILLE	GA		04/14/2020	3.300	8,575,000		19,557,768
1855	WOOD DALE	IL		08/05/2020	3.550	2,800,000		6,152,758
1857	ELGIN	IL		12/01/2020	3.000	3,605,000		9,030,463
0599999. Mortgages in good standing - Commercial mortgages-all other						46,780,000		104,954,195
0899999. Total Mortgages in good standing						46,780,000		104,954,195
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						46,780,000		104,954,195

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					
1431	MURRYSVILLE	PA		07/09/2007	02/11/2020	1,017,966							1,017,966	1,017,966			
1688	SAN ANTONIO	TX		01/09/2013	02/28/2020	10,908,380							10,908,380	10,908,380			
1696	LOUISVILLE	CO		03/28/2013	04/01/2020	13,951,205							13,951,205	13,951,205			
1723	HOOVER	AL		12/16/2013	03/20/2020	20,568,488							20,568,488	20,568,488			
1759	SALT LAKE CITY	UT		04/01/2015	12/23/2020	9,415,580							9,415,580	9,415,580			
1762	CARY	NC		05/27/2015	01/13/2020	9,669,906							9,669,906	9,669,906			
1790	COLLEGE PARK	GA		02/03/2017	11/04/2020	10,773,451							10,773,451	10,773,451			
1814	ARLINGTON	TX		07/19/2018	12/11/2020	6,485,000							6,485,000	6,485,000			
1828	MARIETTA	GA		01/17/2019	12/11/2020	9,030,000							9,030,000	9,030,000			
1836	LAKE BLUFF	IL		04/18/2019	12/11/2020	8,385,000							8,385,000	8,385,000			
1838	MCKINNEY	TX		07/11/2019	12/11/2020	15,575,000							15,575,000	15,575,000			
5003	GREENVILLE	MS		08/07/2015	07/28/2020	777,221							777,221	777,221			
0199999. Mortgages closed by repayment						116,557,197							116,557,197	116,557,197			
1347	CHANDLER	AZ		05/22/2007		31,242							31,242	31,242			
1417	COLUMBUS	NE		07/12/2007		66,483							66,483	66,483			
1448	CHARLOTTE	NC		12/11/2007		262,161		(213)			(213)		261,948	261,948			
1561	BLOOMINGTON	MN		09/28/2007		185,048							185,048	185,048			
1664	KANSAS CITY	MO		08/18/2011		122,210							122,210	122,210			
1667	GREENWOOD VILLAGE	CO		08/18/2011		196,377							196,377	196,377			
1673	SPOKANE	WA		06/19/2012		331,022							331,022	331,022			
1675	WHEAT RIDGE	CO		09/13/2012		210,342							210,342	210,342			
1676	ALPHARETTA	GA		06/27/2012		308,519							308,519	308,519			
1678	FISHERS	IN		08/16/2012		343,860							343,860	343,860			
1680	MESA	AZ		10/16/2012		161,656							161,656	161,656			
1683	LONE TREE	CO		09/14/2012		435,821							435,821	435,821			
1686	COVINGTON	GA		02/01/2013		115,355							115,355	115,355			
1692	POTTSTOWN	PA		03/01/2013		669,848							669,848	669,848			
1697	SILVER SPRING	MD		09/25/2013		235,051							235,051	235,051			
1700	DURHAM	NC		05/23/2013		384,822							384,822	384,822			
1705	CONCORD	CA		11/07/2013		805,864							805,864	805,864			
1709	VERONA	WI		10/23/2013		173,532							173,532	173,532			
1715	SAN ANTONIO	TX		08/09/2013		411,423							411,423	411,423			
1720	SANTEE	CA		12/05/2013		113,097							113,097	113,097			
1722	COVINA	CA		01/31/2014		146,891							146,891	146,891			
1726	LAKE FOREST	CA		07/01/2014		191,116							191,116	191,116			
1727	JACKSONVILLE	FL		10/27/2014		303,012							303,012	303,012			
1728	MERIDIAN	ID		05/28/2014		391,959							391,959	391,959			
1729	PASADENA	MD		11/03/2014		192,505							192,505	192,505			
1730	MADISON	WI		05/22/2014		397,214							397,214	397,214			
1731	RANCHO CUCAMONGA	CA		08/29/2014		184,613							184,613	184,613			
1732	VIRGINIA BEACH	VA		06/24/2014		239,733							239,733	239,733			
1733	AUSTIN	TX		08/14/2014		639,789							639,789	639,789			
1734	OLNEY	MD		12/01/2014		432,217							432,217	432,217			
1736	PLEASANT HILL	CA		11/24/2014		609,977							609,977	609,977			
1739	ROCK HILL	SC		12/03/2014		259,493							259,493	259,493			
1742	GRAPEVINE	TX		08/12/2014		176,351							176,351	176,351			
1745	ST. PETERS	MO		11/19/2014		218,740							218,740	218,740			
1746	DALLAS	TX		11/10/2014		255,093							255,093	255,093			
1747	DALLAS	TX		11/10/2014		191,319							191,319	191,319			
1748	LUTHERVILLE-TIMONIUM	MD		12/12/2014		273,969							273,969	273,969			
1750	MILWAUKEE	WI		01/28/2015		468,558							468,558	468,558			
1755	INDIAN TRAIL	NC		03/06/2015		144,282							144,282	144,282			
1756	NEW BERLIN	WI		03/18/2015		207,662							207,662	207,662			
1757	CALEDONIA	WI		03/18/2015		83,065							83,065	83,065			
1758	MILWAUKEE	WI		03/18/2015		38,668							38,668	38,668			
1763	LOS ANGELES	CA		08/26/2015		26,068							26,068	26,068			
1764	FISHERS	IN		08/05/2015		361,380							361,380	361,380			
1766	WINDSOR	CT		07/29/2015		360,858							360,858	360,858			
1769	CAMARILLO	CA		10/29/2015		129,169							129,169	129,169			
1770	COCKEYSVILLE	MD		12/10/2015		523,234							523,234	523,234			

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					
1781	MEQUON	WI		12/15/2016		469,176							469,176	469,176			
1782	SANFORD	FL		09/29/2016		277,610							277,610	277,610			
1784	GREER	SC		10/13/2016		361,534							361,534	361,534			
1785	HOUSTON	TX		02/28/2017		563,158							563,158	563,158			
1791	GAITHERSBURG	MD		02/07/2017		463,461							463,461	463,461			
1798	ROSEVILLE	CA		08/01/2017		269,561							269,561	269,561			
1799	NORTH RICHLAND HILLS	TX		03/20/2017		328,556							328,556	328,556			
1802	TEMECULA	CA		09/07/2017		100,810							100,810	100,810			
1803	CONCORD	NC		08/30/2017		235,145							235,145	235,145			
1804	LINCOLN	CA		12/21/2017		419,178							419,178	419,178			
1805	BALTIMORE	MD		06/07/2018		318,674							318,674	318,674			
1806	BALTIMORE	MD		06/07/2018		295,166							295,166	295,166			
1807	CHULA VISTA	CA		05/01/2018		66,161							66,161	66,161			
1808	DENVER	CO		06/19/2018		149,409							149,409	149,409			
1809	COLUMBIA	SC		03/29/2018		461,025							461,025	461,025			
1811	ALEXANDRIA	VA		04/19/2018		288,323							288,323	288,323			
1812	HOUSTON	TX		04/26/2018		345,308							345,308	345,308			
1815	MELVILLE	NY		07/31/2018		90,152							90,152	90,152			
1816	VIRGINIA BEACH	VA		08/29/2018		370,282							370,282	370,282			
1817	ARVADA	CO		02/26/2019		224,837							224,837	224,837			
1819	JESSUP	MD		09/12/2018		376,834							376,834	376,834			
1820	CHARLOTTE	NC		09/18/2018		253,383							253,383	253,383			
1821	MESA	AZ		08/08/2018		88,019							88,019	88,019			
1823	SKOKIE	IL		10/04/2018		154,170							154,170	154,170			
1826	CONROE	TX		01/24/2019		717,178							717,178	717,178			
1827	EARTH CITY	MO		12/14/2018		194,562							194,562	194,562			
1829	BRONX	NY		01/15/2019		223,039							223,039	223,039			
1831	EVANSVILLE	IN		01/15/2019		119,551		(278)			(278)		119,273	119,273			
1832	GREENSBORO	GA		01/15/2019		60,915		(254)			(254)		60,661	60,661			
1833	DALLAS	TX		01/15/2019		142,436		(534)			(534)		141,902	141,902			
1834	NACOGDOCHES	TX		01/15/2019		141,698		(883)			(883)		140,815	140,815			
1839	MERIDIAN	ID		09/06/2019		222,338							222,338	222,338			
1840	GREENFIELD	WI		02/26/2020									240,946	240,946			
1844	BUFORD	GA		11/21/2019		142,016							142,016	142,016			
1846	HACIENDA HEIGHTS	CA		01/09/2020									204,380	204,380			
1847	HIGHLANDS RANCH	CO		12/19/2019		64,139							64,139	64,139			
1850	MADISON	WI		03/04/2020									215,299	215,299			
1851	TUCSON	AZ		02/27/2020									114,120	114,120			
1852	DORAVILLE	GA		04/14/2020									178,381	178,381			
5006	TURLOCK	CA		10/30/2015		87,591							87,591	87,591			
135018	MCHENRY	IL		06/22/2004		82,629							82,629	82,629			
135021	CROFTON	MD		07/01/2004		275,556							275,556	275,556			
185033	TULSA	OK		10/22/2007		379,216							379,216	379,216			
0299999. Mortgages with partial repayments						22,833,462		(2,162)			(2,162)		23,784,425	23,784,425			
0599999 - Totals						139,390,659		(2,162)			(2,162)		140,341,622	140,341,622			

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
000000-00-0	Beach Point Securitized Credit Fund, LP		Santa Monica	CA	Beach Point Advisors LLC		02/01/2016		122,450	167,674	167,674	(3,387,891)							0.000
000000-00-0	Black Diamond Capital Partners I, LP		Austin	TX	Black Diamond General Partner, LP		12/29/2006	1	10,708	10,429	10,429	(7)					7,236	1,196	2.462
000000-00-0	Centerfield Capital Partners II, LP		Indianapolis	IN	Centerfield Capital Partners II, LLC		01/01/2007	2	199,475	35,222	35,222	(196,708)						168,157	2.280
000000-00-0	Dyal III US Investors LP		Dover	DE	NB Dyal Associates III LP		10/28/2016		4,253,842	4,565,465	4,565,465	(47,391)					1,381,828	4,489,687	0.398
000000-00-0	Genstar Capital Partners VII, LP		San Francisco	CA	Genstar Capital VII, LP		10/01/2015	1	6,715,028	8,128,077	8,128,077	(248,255)					1,096,649	194,371	0.425
000000-00-0	Goode Partners Consumer Fund III, LP		New York	NY	Goode Partners LLC		12/30/2015	1	5,793,160	3,193,951	3,193,951	127,926						1,693,619	3.384
000000-00-0	Great Hill Equity Partners V, LP		Boston	MA	Great Hill Partners GP V, LP		04/30/2015	3	5,213,523	5,213,523	5,213,523	(679,141)					4,269,663		0.597
000000-00-0	GTCR Fund XI, LP		Dover	DE	GTCR Partners XI, LP		09/02/2014	3	5,796,921	7,398,340	7,398,340	381,795					5,318,723	760,193	0.211
000000-00-0	IIF LP		New York	NY	IIF Manager, LLC		01/26/2016		8,798,645	8,943,404	8,943,404	144,759					566,882		1.010
000000-00-0	Kayne Private Energy Income Fund, LP		Los Angeles	CA	Kayne Anderson Capital Advisors, LP		04/01/2016	2	5,897,062	5,495,952	5,495,952	(94,671)						1,315,860	0.718
000000-00-0	Kinderhook Capital Fund IV, LP		New York	NY	Kinderhook Capital Fund IV GP, LLC		04/27/2015	3	3,618,348	3,858,339	3,858,339	(1,607,471)					2,048,765	705,507	1.064
000000-00-0	Kinderhook Capital Fund V, LP and V-B, LP		New York	NY	Kinderhook Capital Fund V GP, LLC		12/19/2017	3	3,446,991	4,258,721	4,258,721	426,772					732,923	1,096,476	1.122
000000-00-0	KKR Global Infrastructure Investors III LP		New York	NY	KKR Associates Infrastructure III SCSP		12/03/2018		2,472,817	2,580,732	2,580,732	150,021					36,284	3,063,467	0.101
000000-00-0	NB Select Opportunities Fund LP		Dallas	TX	NB Select Opportunities GP LLC		01/16/2018	3	6,413,634	8,726,733	8,726,733	1,385,943						630,000	2.124
000000-00-0	New York Life Investment Management Mezzanine Partners II, LP		New York	NY	NYLIM Mezzanine Partners II GenPar, LP		01/16/2007	2	1,027	1,027	1,027	164,201							0.000
000000-00-0	NXT Capital Senior Loan Fund III, LP		Chicago	IL	NXT Capital Senior Loan Fund GP, LLC		01/21/2015	1	6,744,516	6,743,419	6,743,419	(1,097)					167,973	1,740,021	3.860
000000-00-0	Platinum Equity Capital Partners IV, LP		Beverly Hills	CA	Platinum Capital Partners IV, LP		03/21/2017	3	6,651,549	7,408,429	7,408,429	372,868					544,873	1,404,690	0.112
000000-00-0	PPC Fund II LP		Chicago	IL	PPC Fund GP II LP		04/26/2018	3	5,023,768	5,729,098	5,729,098	276,460						1,997,603	0.766
000000-00-0	Silver Lake Partners V, LP		Menlo Park	CA	Silver Lake Technology Associates V, LP		06/12/2018	3	8,673,252	12,290,750	12,290,750	3,172,941					603,225	930,504	0.067
000000-00-0	TCP Direct Lending Fund VIII, LLC		Santa Monica	CA	TCP Direct Lending MM VIII, LLC		12/30/2016		117,257,952	117,257,952	117,257,952						6,323,901	8,363,943	31.555
000000-00-0	Tennenbaum Special Situations Fund IX-A, LLC		Santa Monica	CA	Tennenbaum Capital Partners, LLC		12/30/2016		60,612,983	60,612,983	60,612,983	(3,661,249)					12,403,588	28,183,042	96.273
000000-00-0	Thoma Bravo Fund XI, LP		Dover	DE	Thoma Bravo Fund XI, LP		06/03/2014	3	7,907,995	11,849,987	11,849,987	1,571,588					5,289,834	800,869	0.265
1999999. Joint Venture Interests - Common Stock - Unaffiliated									271,625,643	284,470,206	284,470,206	(1,748,607)					40,792,347	57,539,204	XXX
000000-00-0	Creeksource LLC, Class A		Wilmington	DE	Wells Fargo		03/10/2015	7	57,393,905	46,862,015	46,862,015	2,019,285							75.000
000000-00-0	Creeksource LLC, Series 2017-1		Wilmington	DE	Wells Fargo		10/10/2017	7											75.000
2099999. Joint Venture Interests - Common Stock - Affiliated									57,393,905	46,862,015	46,862,015	2,019,285							XXX
000000-00-0	Colony Industrial Fund, LP		Dallas	TX	Colony Industrial GP, LLC		12/29/2017												0.512
000000-00-0	Invesco Core Real Estate - U.S.A., LP		Atlanta	GA	IRI Core I, LP		10/02/2014	1	7,500,000	9,715,097	9,715,097	(433,288)					345,221		0.097
000000-00-0	J.P. Morgan U.S. Real Estate Income and Growth Domestic, LP		New York	NY	I&G Manager, LLC		04/01/2014	1	11,250,000	11,616,789	11,616,789	(423,750)					410,334		0.666
000000-00-0	JDM Partners AMZN KSFL, LLC		Phoenix	AZ	JDM Partners MM AMZN KSFL, LLC		07/28/2020		19,895,000	19,981,841	19,981,841	86,841					315,000		25.974
000000-00-0	JDM Partners Dallas/Atlanta LLC		Phoenix	AZ	JDM Partners MM Dallas/Atlanta LLC		03/28/2019		9,927,159	11,673,062	11,673,062	404,094					690,755		60.879
000000-00-0	JDM Partners Tempe Arizona Core Fund IV LLC		Phoenix	AZ	JDM Partners MM IV, LLC		12/01/2017		52,891,790	58,569,661	58,569,661	4,665,427					4,069,726		13.272
000000-00-0	JDM Partners TXFL, LLC		Phoenix	AZ	JDM Partners MM TXFL, LLC		07/01/2019		24,654,166	25,520,181	25,520,181	12,874					2,064,584		18.519
000000-00-0	Pearlmark Mezzanine Realty Partners IV, LP		Chicago	IL	Pearlmark Mezzanine Partners GP IV, LLC		10/28/2015	2	2,824,251	2,824,251	2,824,251						298,300	159,374	4.211
000000-00-0	Prime Property Fund, LLC		Atlanta	GA	Prime Property Fund, LLC		03/31/2015	1	7,500,000	9,064,402	9,064,402	(243,268)					366,794		0.040
000000-00-0	RREEF Core Plus Industrial Fund LP		Chicago	IL	RREEF Core Plus Industrial GP LLC		01/02/2018		5,500,000	6,957,375	6,957,375	484,739					212,831		0.686
000000-00-0	Vintage Real Estate Fund LP		New York	NY	Goldman Sachs Asset Management, LP		02/09/2016		2,873,336	2,801,051	2,801,051	(307,306)						2,726,535	0.863
2199999. Joint Venture Interests - Real Estate - Unaffiliated									144,815,702	158,723,711	158,723,711	4,246,364					8,773,546	2,885,909	XXX
000000-00-0	MetLife Commercial Mortgage Income Fund, LP		Whippany	NJ	MetLife Commercial Mortgage Income Fund GP, LLC		10/02/2017		9,882,492	9,901,356	9,901,356	(139,771)					393,257		0.506
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated									9,882,492	9,901,356	9,901,356	(139,771)					393,257		XXX
000000-00-0	Centerfield Capital Partners IV, LP		Indianapolis	IN	Centerfield Capital Partners IV, LLC		11/21/2017	2	3,886,099	4,290,956	4,290,956	592,032					74,945	2,727,922	15.108
000000-00-0	KKR Revolving Credit Partners II LP		San Francisco	CA	KKR Revolving Credit Partners II Limited		03/15/2018		(1,850)	(307,309)	(307,309)	119,985					16,656	10,000,000	1.030
000000-00-0	KKR Wolverine I Ltd. Class S-2 Subordinated Notes		George Town	CYM	KKR Financial Management LLC		12/15/2016												1.500
000000-00-0	Mezzanine Partners II, LP		New York	NY	HPS Mezzanine Partners II GP, LP		03/11/2013	2	5,503,688	4,350,329	4,350,329	(73,779)						791,325	0.886
000000-00-0	NB Specialty Finance Fund LP		New York	NY	NB Specialty Finance Associates LP		03/03/2020		4,273,524	4,301,436	4,301,436	27,912					171,935	5,700,000	3.730
2599999. Joint Venture Interests - Other - Unaffiliated									13,661,461	12,635,412	12,635,412	666,149					263,536	19,219,247	XXX
309588-AC-5	Farmers Exchange Capital		Newark	DE	Wilton Reassurance	2.A FE	07/01/2014		3,021,592	2,927,581	2,762,284		(44,775)				166,028		0.628
309580-AA-9	Farmers Exchange Capital III		Newark	DE	Farmers Exchange Capital III	2.A FE	12/10/2014		12,236,250	14,128,567	12,094,390		(29,782)				627,210		2.300

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
309601-AE-2	Farmers Insurance Exchange		Woodland Hills	CA	Farmers Exchange Capital	2.A FE	10/19/2018		2,874,853	3,500,998	2,881,428		3,078				154,278		0.813
401378-AB-0	The Guardian Life Insurance Company of America		New York	NY	The Guardian Life Insurance Company of America	1.D FE	03/07/2017		12,225,915	15,435,678	12,218,754		(4,579)				565,013		2.576
401378-AC-8	The Guardian Life Insurance Company of America		New York	NY	The Guardian Life Insurance Company of America	1.D FE	01/17/2017		13,417,496	16,646,956	13,415,914		(1,060)				407,400		2.054
41161E-AA-6	Harborwalk Funding Trust		Springfield	MA	Harborwalk Funding Trust	1.D FE	03/07/2019		17,637,875	22,672,125	17,634,147		(2,250)				888,475		2.188
575767-AK-4	Massachusetts Mutual Life Insurance Company		Springfield	MA	MassMutual Financial Group	1.D FE	04/08/2015		21,453,080	25,410,240	21,458,197		979				972,000		8.365
575767-AN-8	Massachusetts Mutual Life Insurance Company		Springfield	MA	MassMutual Financial Group	1.D FE	09/24/2020		2,102,880	2,203,020	2,102,710		(170)				37,290		0.239
628312-AD-2	Mutual of Omaha Insurance Company		Omaha	NE	Mutual of Omaha Insurance Company	1.G FE	02/28/2019		7,858,817	8,174,799	7,849,850		(7,731)				336,971		2.614
636792-AB-9	National Life Insurance Company		Montpelier	VT	NLV Financial Corporation	1.G FE	07/10/2018		8,391,772	8,912,771	8,389,482		(1,664)				393,750		1.649
638671-AK-3	Nationwide Mutual Insurance Company		Columbus	OH	Wilton Reassurance	1.G FE	07/01/2014		778,182	869,589	736,971		(7,301)				46,875		0.071
638671-AL-1	Nationwide Mutual Insurance Company		Columbus	OH	Nationwide Mutual Insurance Company	1.G FE	02/28/2019		12,230,520	13,346,784	12,222,113		(5,080)				594,000		3.000
64952G-AQ-1	New York Life Insurance Company		New York	NY	New York Life Insurance Company	1.C FE	04/01/2019		29,720,070	39,549,736	29,719,965		(1,001)				1,312,750		2.950
69448F-AA-9	Pacific Life Insurance Company		Newport Beach	CA	Pacific Life Insurance Company	1.F FE	05/09/2019		20,409,849	22,841,875	20,398,813		(9,678)				800,875		2.683
95765P-AA-7	Western & Southern Life Insurance Company		Cincinnati	OH	Western & Southern Life Insurance Company	1.F FE	01/23/2019		24,107,350	29,401,268	24,075,171		(18,673)				1,184,500		4.600
2799999. Surplus Debentures, etc - Unaffiliated									188,466,501	226,021,984	187,960,188		(129,686)				8,487,413		XXX
4899999. Total - Unaffiliated									628,451,799	691,752,669	653,690,874	3,024,136	(129,686)				58,710,098	79,644,361	XXX
4999999. Total - Affiliated									57,393,905	46,862,015	46,862,015	2,019,285							XXX
5099999 - Totals									685,845,703	738,614,684	700,552,889	5,043,421	(129,686)				58,710,098	79,644,361	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ | 1B ...$ | 1C ...$ 29,719,965 | 1D ...$ 66,829,722 | 1E ...$ | 1F ...$ 44,473,984 | 1G ..$ 29,198,416

2A ..$ 17,738,102 | 2B ...$ | 2C ...$

3A ..$ | 3B ...$ | 3C ...$

4A ..$ | 4B ...$ | 4C ...$

5A ..$ | 5B ...$ | 5C ...$

6 ....$

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
000000-00-0	Dyal III US Investors LP	Dover	DE	NB Dyal Associates III LP	10/28/2016			843,609		0.398
000000-00-0	Genstar Capital Partners VII, LP	San Francisco	CA	Genstar Capital VII, LP	10/01/2015	1		82,348		0.425
000000-00-0	Goode Partners Consumer Fund III, LP	New York	NY	Goode Partners LLC	12/30/2015	1		631,348		3.384
000000-00-0	Great Hill Equity Partners V, LP	Boston	MA	Great Hill Partners GP V, LP	04/30/2015	3		78,750		0.597
000000-00-0	GTCR Fund XI, LP	Dover	DE	GTCR Partners XI, LP	09/02/2014	3		390,858		0.211
000000-00-0	Kayne Private Energy Income Fund, LP	Los Angeles	CA	Kayne Anderson Capital Advisors, LP	04/01/2016	2		75,000		0.718
000000-00-0	Kinderhook Capital Fund IV, LP	New York	NY	Kinderhook Capital Fund IV GP, LLC	04/27/2015	3		141,563		1.064
000000-00-0	Kinderhook Capital Fund V, LP and V-B, LP	New York	NY	Kinderhook Capital Fund V GP, LLC	12/19/2017	3		669,862		1.122
000000-00-0	KKR Global Infrastructure Investors III LP	New York	NY	KKR Associates Infrastructure III SCSP	12/03/2018			1,005,118		0.101
000000-00-0	Platinum Equity Capital Partners IV, LP	Beverly Hills	CA	Platinum Capital Partners IV, LP	03/21/2017	3		601,215		0.112
000000-00-0	PPC Fund II LP	Chicago	IL	PPC Fund GP II LP	04/26/2018	3		1,622,727		0.766
000000-00-0	Silver Lake Partners V, LP	Menlo Park	CA	Silver Lake Technology Associates V, LP	06/12/2018	3		4,085,818		0.067
000000-00-0	TCP Direct Lending Fund VIII, LLC	Santa Monica	CA	TCP Direct Lending MM VIII, LLC	12/30/2016			8,120,962		31.555
1999999. Joint Venture Interests - Common Stock - Unaffiliated								18,349,178		XXX
000000-00-0	JDM Partners AMZN KSFL, LLC	Phoenix	AZ	JDM Partners MM AMZN KSFL, LLC	07/28/2020		20,000,000			25.974
000000-00-0	Pearlmark Mezzanine Realty Partners IV, LP	Chicago	IL	Pearlmark Mezzanine Partners GP IV, LLC	10/28/2015	2		1,113,509		4.211
000000-00-0	Vintage Real Estate Fund LP	New York	NY	Goldman Sachs Asset Management, LP	02/09/2016			75,000		0.863
2199999. Joint Venture Interests - Real Estate - Unaffiliated							20,000,000	1,188,509		XXX
000000-00-0	Centerfield Capital Partners IV, LP	Indianapolis	IN	Centerfield Capital Partners IV, LLC	11/21/2017	2		1,459,941		15.108
000000-00-0	KKR Revolving Credit Partners II LP	San Francisco	CA	KKR Revolving Credit Partners II Limited	03/15/2018			30,648		1.030
000000-00-0	NB Specialty Finance Fund LP	New York	NY	NB Specialty Finance Associates LP	03/03/2020		1,530,532	2,800,000		3.730
2599999. Joint Venture Interests - Other - Unaffiliated							1,530,532	4,290,589		XXX
401378-AC-8	The Guardian Life Insurance Company of America	New York	NY	The Guardian Life Insurance Company of America	01/17/2017			4,854,734		2.054
575767-AN-8	Massachusetts Mutual Life Insurance Company	Springfield	MA	MassMutual Financial Group	09/24/2020		2,102,880			0.239
636792-AB-9	National Life Insurance Company	Montpelier	VT	NLV Financial Corporation	07/10/2018			803,862		1.649
69448F-AA-9	Pacific Life Insurance Company	Newport Beach	CA	Pacific Life Insurance Company	05/09/2019			3,239,430		2.683
2799999. Surplus Debentures, etc - Unaffiliated							2,102,880	8,898,027		XXX
4899999. Total - Unaffiliated							23,633,412	32,726,302		XXX
4999999. Total - Affiliated										XXX
5099999 - Totals							23,633,412	32,726,302		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	Aurelius Capital Partners, LP	New York	NY	Direct	11/01/2013	04/02/2020	1,842,417	(237,751)				(237,751)		1,604,666	1,876,114		271,447	271,447	
000000-00-0	Beach Point Securitized Credit Fund, LP	Santa Monica	CA	Direct	02/01/2016	10/16/2020	9,877,550							9,877,550	12,804,933		2,927,383	2,927,383	
000000-00-0	Black Diamond Capital Partners I, LP	Austin	TX	Cash Distribution	12/29/2006	08/26/2020	44,894							44,894	44,894				
000000-00-0	Cadian Fund, LP Class D	New York	NY	Direct	10/01/2014	04/09/2019	14,238	(4,833)				(4,833)		9,404			(9,404)	(9,404)	
000000-00-0	Dyal III US Investors LP	Dover	DE	Cash Distribution	10/28/2016	10/21/2020	743,198							743,198	743,198				
000000-00-0	Egerton Capital Partners LP	London	GBR	Direct	11/03/2014	04/30/2020	66,008	(22,677)				(22,677)		43,330	66,371		23,040	23,040	
000000-00-0	Goode Partners Consumer Fund III, LP	New York	NY	Cash Distribution	12/30/2015	10/05/2020	29,913							29,913	29,913				
000000-00-0	Great Hill Equity Partners V, LP	Boston	MA	Cash Distribution	04/30/2015	12/29/2020	1,484,581							1,484,581	1,484,581				
000000-00-0	GTCR Fund XI, LP	Dover	DE	Cash Distribution	09/02/2014	11/25/2020	471,559							471,559	471,559				
000000-00-0	IIF LP	New York	NY	Cash Distribution	01/26/2016	12/29/2020	458,529							458,529	458,529				
000000-00-0	Kayne Private Energy Income Fund, LP	Los Angeles	CA	Cash Distribution	04/01/2016	12/23/2020	292,223							292,223	292,223				
000000-00-0	Kinderhook Capital Fund IV, LP	New York	NY	Cash Distribution	04/27/2015	02/21/2020	44,905							44,905	44,905				
000000-00-0	Kinderhook Capital Fund V, LP and V-B, LP	New York	NY	Cash Distribution	12/19/2017	12/01/2020	595,033							595,033	595,033				
000000-00-0	KKR Global Infrastructure Investors III LP	New York	NY	Cash Distribution	12/03/2018	12/10/2020	119,391							119,391	119,391				
000000-00-0	Kylin Fund, LP Class S	New York	NY	Direct	12/01/2014	04/03/2020	49,345	(19,660)				(19,660)		29,685	36,270		6,585	6,585	
000000-00-0	New York Life Investment Management Mezzanine Partners II, LP	New York	NY	Liquidating Distribution	01/16/2007	04/27/2020	12,969							177,170	12,875		(164,296)	(164,296)	
000000-00-0	NXT Capital Senior Loan Fund III, LP	Chicago	IL	Cash Distribution	01/21/2015	05/29/2020	213,263							213,263	213,263				
000000-00-0	Platinum Equity Capital Partners IV, LP	Beverly Hills	CA	Cash Distribution	03/21/2017	12/16/2020	260,555							260,555	260,555				
000000-00-0	Polygon Convertible Opportunity Fund LP	New York	NY	Direct	03/26/2018	07/20/2020	3,941,586	(273,365)				(273,365)		3,668,220	3,985,083		316,863	316,863	
000000-00-0	TCP Direct Lending Fund VIII, LLC	Santa Monica	CA	Cash Distribution	12/30/2016	12/31/2020	9,988,681							9,988,681	9,988,681				
000000-00-0	Tennenbaum Special Situations Fund IX-A, LLC	Santa Monica	CA	Cash Distribution	12/30/2016	12/31/2020	1,694,599							1,694,599	1,694,599				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							32,245,438	(558,287)				(558,287)		31,851,352	35,222,970		3,371,618	3,371,618	
000000-00-0	Creeksource LLC, Class A	Wilmington	DE	Cash Distribution	03/10/2015	10/28/2020	10,145,811							10,145,811	10,145,811				
2099999. Joint Venture Interests - Common Stock - Affiliated							10,145,811							10,145,811	10,145,811				
000000-00-0	Colony Industrial Fund, LP	Dallas	TX	Cash Distribution	12/29/2017	12/22/2020	160,424							160,424	161,614		1,190	1,190	
000000-00-0	JDM Partners AMZN KSFL, LLC	Phoenix	AZ	Cash Distribution	07/28/2020	12/04/2020								105,000	105,000				
000000-00-0	JDM Partners Tempe Arizona Core Fund IV LLC	Phoenix	AZ	Cash Distribution	12/01/2017	12/01/2020	6,650							6,650	6,650				
000000-00-0	Pearlmark Mezzanine Realty Partners IV, LP	Chicago	IL	Cash Distribution	10/28/2015	12/22/2020	709,959							709,959	709,959				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							877,033							982,033	983,223		1,190	1,190	
000000-00-0	MetLife Commercial Mortgage Income Fund, LP	Whippany	NJ	Cash Distribution	10/02/2017	10/23/2020	24,091							24,091	24,091				
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							24,091							24,091	24,091				
000000-00-0	KKR Revolving Credit Partners II LP	San Francisco	CA	Cash Distribution	03/15/2018	12/07/2020								32,498	32,498				
000000-00-0	NB Specialty Finance Fund LP	New York	NY	Cash Distribution	03/03/2020	11/16/2020								57,007	57,007				
2599999. Joint Venture Interests - Other - Unaffiliated														89,506	89,506				
000000-00-0	ST GA Fund XVIII LLC	Atlanta	GA	Final Premium Tax Credit Utilization	12/27/2018	09/17/2020	63,299							63,299	63,299				6,260
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							63,299							63,299	63,299				6,260
4899999. Total - Unaffiliated							33,209,859	(558,287)				(558,287)		33,010,279	36,383,088		3,372,808	3,372,808	6,260
4999999. Total - Affiliated							10,145,811							10,145,811	10,145,811				
5099999 - Totals							43,355,670	(558,287)				(558,287)		43,156,090	46,528,898		3,372,808	3,372,808	6,260

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
912810-EP-9	US TREASURY N/B	SD			1.A	391,592	114.8040	407,557	355,000	360,295		(2,272)			7.125	6.340	FA	9,554	25,294	05/12/1994	02/15/2023
912810-EQ-7	US TREASURY N/B				1.A	902,672	115.9840	1,043,860	900,000	900,480		(164)			6.250	6.220	FA	21,247	56,250	01/31/1994	08/15/2023
912810-FP-8	US TREASURY N/B	SD			1.A	17,058	143.6750	21,551	15,000	16,055		(81)			5.375	4.500	FA	305	806	06/26/2003	02/15/2031
912828-4L-1	US TREASURY N/B	SD			1.A	4,229,648	106.0390	4,506,662	4,250,000	4,240,105		4,058			2.750	2.850	AO	20,017	116,875	05/14/2018	04/30/2023
912828-6D-7	US TREASURY N/B	SD			1.A	531,212	100.3560	531,891	530,000	530,107		(664)			2.500	2.370	FA	4,502	13,250	04/23/2019	02/28/2021
912828-RR-3	US TREASURY N/B	SD			1.A	117,935	101.6320	119,927	118,000	117,994		7			2.000	2.000	MN	306	2,360	01/04/2012	11/15/2021
912828-W8-9	US TREASURY N/B	SD			1.A	100,434	102.1870	102,188	100,000	100,113		(89)			1.875	1.780	MS	479	1,875	04/17/2017	03/31/2022
912828-X4-7	US TREASURY N/B	SD			1.A	220,559	102.3280	225,122	220,000	220,153		(113)			1.875	1.820	AO	706	4,125	04/28/2017	04/30/2022
912828-YE-4	US TREASURY N/B	SD			1.A	38,203	103.7220	40,452	39,000	38,405		157			1.250	1.680	FA	166	488	09/17/2019	08/31/2024
912828-YM-6	US TREASURY N/B	SD			1.A	106,536	104.7930	112,129	107,000	106,637		92			1.500	1.590	AO	275	1,605	11/26/2019	10/31/2024
91282C-AJ-0	US TREASURY N/B				1.A	9,984,375	99.6560	9,965,620	10,000,000	9,985,430		1,055			0.250	0.280	FA	8,494		08/27/2020	08/31/2025
91282C-AZ-4	US TREASURY N/B				1.A	535,146	100.1170	535,627	535,000	535,146		(1)			0.375	0.360	MN	176		12/22/2020	11/30/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						17,175,370	XXX	17,612,586	17,169,000	17,150,920		1,985			XXX	XXX	XXX	66,227	222,928	XXX	XXX
38376J-JV-7	GNR 2009-104 XZ	CF		4	1.A	2,243,452	113.2850	2,541,511	2,243,452	2,243,452					5.000	4.970	MON	9,348	112,173	11/24/2009	11/20/2039
38376K-AP-6	GNR 2009-93 UZ	CF		4	1.A	3,712,929	113.9370	4,269,298	3,747,038	3,725,944		8,584			5.000	5.090	MON	15,613	187,352	10/20/2009	10/20/2039
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						5,956,381	XXX	6,810,809	5,990,490	5,969,396		8,584			XXX	XXX	XXX	24,961	299,525	XXX	XXX
38373M-6N-5	GNR 2009-19 Z	CF		4	1.A	718,811	104.2830	722,484	692,809	715,626		2,884			5.352	4.510	MON	3,090	37,079	07/01/2014	03/16/2051
38373M-8M-5	GNR 2009-80 C	CF		4	1.A	1,479,758	103.8800	1,525,266	1,468,287	1,470,094		(1,263)			5.042	4.900	MON	6,170	74,041	09/03/2009	04/16/2050
38373M-P6-1	GNR 2007-77 E			4	1.A	303,939	103.5520	282,932	273,226	292,748		1,049			5.469	2.460	MON	1,245	14,943	07/01/2014	03/16/2042
38376G-AD-2	GNR 2009-60 Z	CF		4	1.A	4,628,349	103.2950	5,167,109	5,002,239	4,778,930		(30,473)			4.910	5.730	MON	20,468	245,610	10/14/2009	06/16/2049
38376G-CV-0	GNR 2009-115 D	CF		4	1.A	3,346,826	104.0850	3,483,560	3,346,826	3,346,826					4.732	4.700	MON	13,199	154,258	12/10/2009	01/16/2050
38376G-ZD-5	GNR 2010-161 Z	CF		4	1.A	3,404,497	112.2450	4,047,763	3,606,173	3,446,578		(1,369)			3.611	4.060	MON	10,852	128,959	07/01/2014	12/16/2050
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						13,882,180	XXX	15,229,114	14,389,560	14,050,802		(29,172)			XXX	XXX	XXX	55,024	654,890	XXX	XXX
0599999. Total - U.S. Government Bonds						37,013,931	XXX	39,652,509	37,549,050	37,171,118		(18,603)			XXX	XXX	XXX	146,212	1,177,343	XXX	XXX
195325-BK-0	REPUBLIC OF COLOMBIA		C		2.C FE	2,501,745	145.8750	2,640,338	1,810,000	2,470,765		(26,591)			7.375	4.280	MS	38,192	133,488	12/03/2019	09/18/2037
195325-CU-7	REPUBLIC OF COLOMBIA		C	1	2.C FE	8,302,163	122.0000	10,638,400	8,720,000	8,333,669		7,460			5.000	5.320	JD	19,378	436,000	01/27/2017	06/15/2045
29135L-AB-6	ABU DHABI GOVT INT'L		C		1.C FE	5,098,126	125.6250	6,243,563	4,970,000	5,094,137		(2,565)			4.125	3.970	AO	45,558	205,013	05/17/2019	10/11/2047
40053X-AA-7	GRUPO ENERGIA BOGOTA		C	1,2	2.B FE	1,425,918	117.6250	1,658,513	1,410,000	1,425,090		(828)			4.875	4.720	MN	8,783	34,369	05/13/2020	05/15/2030
455780-BY-1	REPUBLIC OF INDONESIA		C		2.B FE	1,568,100	133.2890	2,052,651	1,540,000	1,566,515		(512)			5.250	5.120	JJ	38,853	80,850	05/11/2017	01/08/2047
465138-7N-9	STATE OF ISRAEL		C		1.E FE	4,754,981	131.8260	5,866,293	4,450,000	4,729,325		(7,699)			4.500	4.060	JJ	83,994	200,250	07/06/2017	01/30/2043
46513J-XN-6	STATE OF ISRAEL		C		1.E FE	3,981,640	110.8000	4,465,240	4,030,000	3,982,545		905			3.375	3.430	JJ	62,717	68,006	01/09/2020	01/15/2050
486661-AH-4	REPUBLIC OF KAZAKHSTAN		C		2.C FE	358,500	161.1250	483,375	300,000	354,801		(1,089)			6.500	5.170	JJ	8,667	19,500	04/28/2017	07/21/2045
501499-AB-3	KUWAIT INTL BOND		C		1.D FE	1,465,585	113.8340	1,684,743	1,480,000	1,470,439		1,348			3.500	3.610	MS	14,533	51,800	03/13/2017	03/20/2027
74727P-AV-3	STATE OF QATAR		C	1	1.D FE	1,454,329	132.6970	1,977,185	1,490,000	1,457,089		654			4.625	4.770	JD	5,551	68,913	05/25/2016	06/02/2046
74727P-AY-7	STATE OF QATAR		C	1	1.D FE	4,960,000	140.5810	6,972,818	4,960,000	4,960,000					5.103	5.100	AO	47,809	253,109	04/12/2018	04/23/2048
74727P-BB-6	STATE OF QATAR		C	1	1.D FE	2,650,000	136.4380	3,615,607	2,650,000	2,650,000					4.817	4.810	MS	37,941	127,651	03/06/2019	03/14/2049
91086Q-BF-4	UNITED MEXICAN STATES		C	1	2.B FE	195,300	116.8750	233,750	200,000	195,696		88			4.600	4.740	JJ	4,038	9,200	03/30/2016	01/23/2046
000000-00-0	UNITED ARAB EMIRATES		C		1.C FE	5,163,912	125.9620	6,348,515	5,040,000	5,159,995		(2,477)			4.125	3.970	AO	46,200	207,900	05/03/2019	10/11/2047
P0092A-AC-3	AEROPUERTO INTL TOCUMEN		C	1,2	3.A FE	231,000	116.2500	232,500	200,000	230,788		(212)			5.625	3.890	MN	1,344		11/24/2020	05/18/2036
Y20721-BB-4	REPUBLIC OF INDONESIA		C		2.B FE	3,733,600	129.2980	4,641,798	3,590,000	3,719,501		(3,427)			5.250	4.970	JJ	85,861	188,475	06/22/2016	01/17/2042
Y20721-BG-3	REPUBLIC OF INDONESIA		C		2.B FE	709,838	111.7940	771,379	690,000	700,059		(2,267)			4.125	3.730	JJ	13,124	28,463	05/13/2016	01/15/2025
Y20721-BK-4	REPUBLIC OF INDONESIA		C		2.B FE	2,210,162	153.5540	2,564,352	1,670,000	2,174,726		(12,109)			6.750	4.600	JJ	51,979	112,725	11/30/2017	01/15/2044
Y20721-BR-9	REPUBLIC OF INDONESIA		C		2.B FE	1,962,188	132.8250	2,324,438	1,750,000	1,950,470		(3,998)			5.250	4.490	JJ	44,151	91,875	11/22/2017	01/08/2047
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						52,727,087	XXX	65,415,458	50,950,000	52,625,610		(53,319)			XXX	XXX	XXX	658,673	2,317,587	XXX	XXX
1099999. Total - All Other Government Bonds						52,727,087	XXX	65,415,458	50,950,000	52,625,610		(53,319)			XXX	XXX	XXX	658,673	2,317,587	XXX	XXX
452151-LF-8	ILLINOIS ST				2.C FE	6,586,120	107.6210	7,533,470	7,000,000	6,666,091		29,634			5.100	5.810	JD	29,750	357,000	03/05/2018	06/01/2033
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						6,586,120	XXX	7,533,470	7,000,000	6,666,091		29,634			XXX	XXX	XXX	29,750	357,000	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1799999. Total - U.S. States, Territories and Possessions Bonds						6,586,120	XXX	7,533,470	7,000,000	6,666,091		29,634			XXX	XXX	XXX	29,750	357,000	XXX	XXX
167486-MK-2	CHICAGO ILL			1	2.C FE	5,716,995	121.2270	5,067,289	4,180,000	5,670,249		(46,746)			7.517	4.500	JJ	157,105	157,105	03/03/2020	01/01/2040
235308-RA-3	DALLAS TX INDEP SCH DIST	CF		2	1.A FE	16,236,800	101.3810	16,220,960	16,000,000	16,003,831		(30,640)			6.450	6.240	FA	389,867	1,032,000	11/16/2010	02/15/2035
262633-PG-9	DU PAGE CNTY IL	CF		1	1.A FE	8,200,000	136.1280	11,162,496	8,200,000	8,200,000					5.852	5.850	JJ	239,932	479,864	10/26/2010	01/01/2035
797646-5Q-5	SAN FRANCISCO CITY & CNTY CA	CF		2	1.A FE	2,500,000	111.3790	2,784,475	2,500,000	2,500,000					4.041	4.040	JD	4,490	101,025	02/15/2019	06/15/2049
797646-5R-3	SAN FRANCISCO CITY & CNTY CA			2	1.A FE	4,000,000	113.3480	4,533,920	4,000,000	4,000,000					4.321	4.320	JD	7,682	172,840	02/15/2019	06/15/2058
941247-N2-0	WATERBURY CT			1	1.D FE	595,660	132.3020	694,586	525,000	577,274		(5,220)			7.089	5.620	JD	3,101	37,217	07/01/2014	12/01/2038
952347-Z6-2	W CONTRA COSTA CA UNIF SCH DIST TXBL-RE	CF		2	1.D FE	5,066,200	112.2710	5,613,550	5,000,000	5,051,931		(5,715)			4.328	4.160	FA	90,167	216,400	06/07/2018	08/01/2041
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						42,315,655	XXX	46,077,276	40,405,000	42,003,285		(88,321)			XXX	XXX	XXX	892,344	2,196,451	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						42,315,655	XXX	46,077,276	40,405,000	42,003,285		(88,321)			XXX	XXX	XXX	892,344	2,196,451	XXX	XXX
007110-AD-1	ADMINISTRATORS OF THE TULANE E			2	1.F FE	28,527,060	105.5490	31,664,700	30,000,000	28,687,340		25,165			5.250	5.580	FA	595,000	1,575,000	02/21/2014	02/15/2048
010604-DF-0	ALABAMA ST PORT AUTH DOCKS FAC			2	2.A FE	4,250,000	112.9710	4,801,268	4,250,000	4,250,000					4.722	4.720	AO	50,171	200,685	02/24/2017	10/01/2040
010869-CJ-2	ALAMEDA CA CORRIDOR TRANSPRTN AUTH	@			1.G FE	3,594,614	68.3230	5,264,287	7,705,000	3,997,337		186,298			0.000	4.830	N/A			10/05/2018	10/01/2034
011903-BU-4	ALASKA ST INDL DEV & EXPORT AU			2	2.B FE	8,175,461	100.2330	8,675,166	8,655,000	8,345,844		17,113			5.300	5.710	MS	152,905	458,715	02/26/2007	03/01/2035
039063-AR-3	ARCADIA CA PENSION OBLIG			2	1.A FE	8,000,000	103.5970	8,287,760	8,000,000	8,000,000					3.173	3.170	JD	34,550		10/28/2020	12/01/2040
047681-QU-8	ATLANTA & FULTON CNTY GA RECRE	CF		1	1.B FE	12,950,000	119.3510	15,455,955	12,950,000	12,950,000					5.100	5.100	JD	55,038	660,450	01/31/2018	12/01/2047
052414-MG-1	AUSTIN TX ELEC UTILITY SYS REV	CF		1	1.C FE	5,995,200	145.0230	8,701,380	6,000,000	5,996,519		137			5.720	5.720	MN	43,853	343,200	06/11/2010	11/15/2040
052451-AQ-4	AUSTIN TX RENTAL CAR SPL FAC R			1,2	1.G FE	26,136,813	103.3520	27,414,118	26,525,000	26,110,465		(12,310)			5.750	5.780	MN	194,885	1,525,188	04/07/2016	11/15/2042
052476-XE-3	AUSTIN TX WTR & WSTWTR SYS REV	CF		1	1.C FE	10,000,000	145.0170	14,501,700	10,000,000	10,000,000					6.018	6.010	MN	76,897	601,800	11/18/2010	11/15/2040
055022-AR-8	AZUSA CA			1,2	1.D FE	7,278,475	104.8330	7,600,393	7,250,000	7,278,073		(402)			3.620	3.570	FA	66,342		09/24/2020	08/01/2040
130179-KK-9	CALIFORNIA ST EDUCTNL FACS AUT	CF		2	1.D FE	3,530,499	106.1400	4,022,706	3,790,000	3,543,721		6,777			3.836	4.300	AO	36,346	145,384	01/11/2019	04/01/2047
13033W-3Y-7	CALIFORNIA ST INFRASTRUCTURE &	CF		1	1.D FE	11,069,460	153.3560	13,802,040	9,000,000	10,828,108		(64,484)			6.486	4.770	MN	74,589	583,740	12/20/2016	05/15/2049
13077D-NL-2	CALIFORNIA ST UNIV REVENUE	CF		1,2	1.D FE	6,000,000	104.3970	6,263,820	6,000,000	6,000,000					3.267	3.260	MN	56,628		08/27/2020	11/01/2060
130795-5E-3	CALIFORNIA ST STWD CMNTYS DEV			2	1.D FE	26,592,963	105.3590	27,809,508	26,395,000	26,519,713		(73,249)			5.000	4.600	AO	329,938	1,319,750	03/20/2020	04/01/2042
13080S-ZF-4	CALIFORNIA STWD CMNTYS DEV AUT			1,2	1.C FE	2,000,000	108.5680	2,171,360	2,000,000	2,000,000					3.714	3.710	MN	12,793		10/22/2020	11/15/2050
13080S-ZG-2	CALIFORNIA STWD CMNTYS DEV AUT	CF		1,2	1.C FE	4,000,000	111.1410	4,445,640	4,000,000	4,000,000					3.814	3.810	MN	26,274		10/22/2020	11/15/2055
16103T-AE-8	CHARLOTTE NC ARPT SPL FACS REV	CF		1	1.F FE	2,275,727	102.2230	2,269,351	2,220,000	2,223,740		(7,184)			5.813	5.460	JJ	64,524	129,049	01/05/2012	07/01/2031
16103T-AF-5	CHARLOTTE NC ARPT SPL FACS REV	CF		1,2	1.F FE	13,057,280	102.2610	13,293,930	13,000,000	13,003,827		(7,340)			6.063	5.990	JJ	394,095	788,190	11/21/2011	07/01/2041
167486-SD-2	CHICAGO ILL			1	2.C FE	1,608,785	111.0120	1,409,852	1,270,000	1,600,247		(8,538)			6.314	4.360	JJ	40,094	40,094	02/20/2020	01/01/2044
167593-H6-2	CHICAGO IL O'HARE INTERNATIONA	CF		1	1.F FE	5,115,100	123.4640	6,173,200	5,000,000	5,111,505		(2,016)			4.472	4.330	JJ	111,800	223,600	01/09/2019	01/01/2049
167593-H7-0	CHICAGO IL O'HARE INTERNATIONA			1	1.F FE	5,000,000	126.8060	6,340,300	5,000,000	5,000,000					4.572	4.570	JJ	114,300	228,600	12/12/2018	01/01/2054
16772P-CX-2	CHICAGO IL TRANSIT AUTH SALEST			1	1.C FE	5,000,000	112.5240	5,626,200	5,000,000	5,000,000					3.912	3.910	JD	16,300	47,813	08/28/2020	12/01/2040
19633S-AB-9	COLORADO ST BRIDGE ENTERPRISE	CF		1	1.C FE	2,023,460	144.4720	2,889,440	2,000,000	2,017,379		(771)			6.078	5.980	JD	10,130	121,560	12/06/2010	12/01/2040
19648F-NV-2	COLORADO ST HLTH FACS AUTH HOS			1	1.E FE	3,040,470	109.8230	3,294,690	3,000,000	3,039,303		(1,131)			3.796	3.700	MN	18,980	107,870	12/17/2019	11/01/2044
19648F-NW-0	COLORADO ST HLTH FACS AUTH HOS			1	1.E FE	12,180,820	107.4430	12,646,041	11,770,000	12,171,328		(8,751)			3.846	3.640	MN	75,446	428,783	12/05/2019	11/01/2049
196707-HZ-9	COLORADO ST BRD OF GOVERNORS U	CF		1	1.C FE	9,066,228	149.9030	13,491,270	9,000,000	9,051,591		(1,980)			6.057	5.990	MS	181,710	545,130	05/06/2011	03/01/2040
19954K-AQ-4	COLUMBUS OH REGL ARPT AUTH CUS	CF		2	1.G FE	1,500,000	101.4740	1,522,110	1,500,000	1,500,000					4.059	4.050	JD	2,706	60,885	04/18/2019	12/15/2039
19954K-AR-2	COLUMBUS OH REGL ARPT AUTH CUS			2	1.G FE	3,000,000	101.1340	3,034,020	3,000,000	3,000,000					4.199	4.190	JD	5,599	125,970	04/18/2019	12/15/2048
213248-BB-2	COOK CNTY IL SALES TAX REVENUE	CF		2	1.D FE	10,000,000	112.6170	11,261,700	10,000,000	10,000,000					5.354	5.350	MN	68,412	535,400	07/12/2013	11/15/2035
25484*-AC-6	DISTRICT ENERGY ST. PAUL, INC.				1.G FE	5,486,872	117.8970	6,468,858	5,486,872	5,486,872					4.690	4.690	AO	64,334	257,343	10/21/2013	10/01/2033
25484*-AE-2	DISTRICT COOLING ST. PAUL, INC.				1.G FE	5,002,768	117.8970	5,898,210	5,002,850	5,002,768		5			4.690	4.690	AO	58,658	234,629	10/21/2013	10/01/2033
261149-BD-9	DOWNTOWN DALLAS TX DEV AUTH TA	CF		2	1.F FE	3,999,000	100.3320	4,013,280	4,000,000	3,999,109		62			6.210	6.210	FA	93,840	248,400	10/16/2007	08/15/2036
28337L-DT-2	EL PASO CNTY CO REVENUE	CF		1	1.D FE	12,500,000	126.4590	15,807,375	12,500,000	12,500,000					4.671	4.670	AO	145,969	583,875	05/27/2015	10/01/2045
295542-SW-5	ERIE PA WTR AUTH WTR REVENUE	CF		1	1.C FE	8,500,000	105.9420	9,005,070	8,500,000	8,500,000					3.456	3.450	JD	24,480	31,824	09/29/2020	06/01/2060
3134A4-AB-0	FREDDIE MAC	@CF			1.A	864,098	86.9600	1,421,806	1,635,000	1,107,449		41,479			0.000	3.850	N/A			07/01/2014	03/15/2031
31359Y-CY-1	FANNIEMAE STRIPS	@CF			1.A	825,807	92.5160	1,295,230	1,400,000	1,054,438		38,911			0.000	3.790	N/A			07/01/2014	07/15/2028
34061U-EQ-7	FLORIDA ST DEV FIN CORP EDUCTN			1,2	1.G FE	8,000,000	101.8610	8,148,880	8,000,000	8,000,000					4.109	4.100	AO	82,180	83,093	06/17/2020	04/01/2050
345105-JG-6	FOOTHILL ESTRN TRANSPRTN CORRI			1,2	1.F FE	10,500,000	106.7470	11,208,435	10,500,000	10,500,000					3.924	3.920	JJ	189,987	235,767	12/11/2019	01/15/2053
347622-CP-5	FORT LAUDERDALE FL SPL OBLG			1	1.D FE	14,527,561	109.3680	16,060,691	14,685,000	14,574,290		7,691			5.143	5.230	JJ	377,625	755,250	08/01/2013	01/01/2032
362835-CG-3	GAINESVILLE FL SPL OBLG			1,2	1.D FE	10,000,000	100.3080	10,030,800	10,000,000	10,000,000					3.047	3.040	AO	77,868		09/11/2020	10/01/2040
362848-RA-3	GAINESVILLE FL UTILITIES SYS R	CF		1	1.D FE	15,000,000	155.8080	23,371,200	15,000,000	15,000,000					6.024	6.020	AO	225,900	903,600	11/10/2010	10/01/2040
386166-HD-7	GRAND PRAIRIE TX SALES TAX REV	CF		2	1.E FE	5,351,745	108.0000	5,670,000	5,250,000	5,300,392		(11,183)			5.032	4.760	JJ	132,090	264,180	11/24/2015	01/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	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
39081H-DA-7	GREAT LAKES MI WTR AUTH SEWAGE			2	1.F FE	2,550,000	108.6500	2,770,575	2,550,000	2,550,000					3.606	3.600	JJ	49,808		06/05/2020	07/01/2044
40727T-DK-7	HAMILTON CNTY OH HLTH CARE FAC			1	1.F FE	15,046,365	112.5790	16,886,850	15,000,000	15,044,519		(1,840)			3.756	3.730	JD	46,950	518,015	12/20/2019	06/01/2042
414008-CU-4	HARRIS CNTY TX CULTURAL EDU FA			1	1.F FE	3,000,000	106.9620	3,208,860	3,000,000	3,000,000					3.344	3.340	MN	16,163		10/21/2020	11/15/2037
414009-QM-5	HARRIS CNTY TX CULTURAL EDU FA			2	1.E FE	3,355,000	102.2880	3,431,762	3,355,000	3,355,000					3.636	3.630	MN	4,405		12/10/2020	05/15/2050
419794-F4-9	HAWAII ST ARPTS SYS REVENUE	CF		1,2	1.E FE	4,000,000	103.0460	4,121,840	4,000,000	4,000,000					3.484	3.480	JJ	27,098		10/08/2020	07/01/2050
43233A-FQ-4	HILLSBOROUGH CNTY FL INDL DEVA			1,2	2.A FE	5,526,910	104.1800	5,729,900	5,500,000	5,526,437		(473)			4.267	4.200	FA	40,418		10/21/2020	08/01/2040
432347-LU-4	HILLSBOROUGH CNTY FL UTILITY R	CF		2	1.A FE	11,750,520	100.2920	12,035,040	12,000,000	11,795,342		5,872			5.850	6.000	FA	292,500	702,000	10/21/2010	08/01/2040
45188R-L2-3	ILLINOIS ST DEV FIN AUTH			2	2.B FE	875,072	100.3520	883,098	880,000	879,536		537			6.600	6.650	MS	19,360	58,080	05/20/2002	03/01/2022
45188R-L3-1	ILLINOIS ST DEV FIN AUTH			2	2.B FE	1,923,293	100.3590	1,941,947	1,935,000	1,931,209		748			6.850	6.900	MS	44,183	132,548	05/20/2002	03/01/2027
452152-6F-3	ILLINOIS ST				2.C FE	1,000,000	108.7080	1,087,080	1,000,000	1,000,000					5.375	5.370	MN	8,958	24,337	05/14/2020	05/01/2023
452152-6G-1	ILLINOIS ST				2.C FE	1,500,000	112.1720	1,682,580	1,500,000	1,500,000					5.500	5.500	MN	13,750	37,354	05/14/2020	05/01/2024
452152-6H-9	ILLINOIS ST				2.C FE	1,493,535	114.9030	1,723,545	1,500,000	1,494,210		675			5.500	5.600	MN	13,750	37,354	05/14/2020	05/01/2025
452152-6J-5	ILLINOIS ST				2.C FE	2,481,175	118.8770	2,971,925	2,500,000	2,482,787		1,612			5.500	5.650	MN	22,917	62,257	05/14/2020	05/01/2026
452152-6K-2	ILLINOIS ST				2.C FE	1,482,990	124.7300	1,870,950	1,500,000	1,483,944		954			5.500	5.670	MN	13,750	37,354	05/14/2020	05/01/2030
45656R-CX-8	INDUSTRY CA SALES TAX REVENUE			2	1.E FE	19,809,680	115.3180	23,063,600	20,000,000	19,784,576		(9,706)			5.125	5.120	JJ	512,500	1,025,000	04/10/2017	01/01/2051
491034-AP-9	KENTON CNTY KY ARPT BRD SENIOR			2	1.G FE	2,525,000	106.7960	2,696,599	2,525,000	2,525,000					4.489	4.480	JJ	56,674	113,347	03/06/2019	01/01/2039
491034-AQ-7	KENTON CNTY KY ARPT BRD SENIOR			2	1.G FE	6,538,229	106.5220	6,812,082	6,395,000	6,516,810		(12,581)			4.689	4.400	JJ	149,931	299,862	04/22/2019	01/01/2049
499815-KD-9	KNOXVILLE TN WSTWTR SYS REVENU	CF		2	1.C FE	5,500,000	108.5100	5,968,050	5,500,000	5,500,000					6.100	6.100	AO	83,875	335,500	11/30/2010	04/01/2040
524803-BB-8	LEHIGH CNTY AUTH WTR & SWR REV			2	1.C FE	1,007,670	104.1650	1,041,650	1,000,000	1,007,452		(218)			3.482	3.390	JD	2,902	7,157	09/03/2020	12/01/2055
524803-BC-6	LEHIGH CNTY AUTH WTR & SWR REV			2	1.C FE	4,783,395	103.7030	4,925,893	4,750,000	4,782,426		(969)			3.632	3.540	JD	14,377	35,462	09/04/2020	12/01/2059
54243R-AF-1	LONG BEACH CA REVENUE			2	1.B FE	8,500,000	98.6620	8,386,270	8,500,000	8,500,000					7.282	7.280	MN	103,162	618,970	10/21/2010	11/01/2030
544712-2H-4	LOS ANGELES CNTY CA MET TRANSP	CF		1	1.B FE	4,854,650	137.0970	6,854,850	5,000,000	4,898,901		5,609			5.735	5.970	JD	23,896	286,750	11/16/2010	06/01/2039
546398-6Q-6	LOUISIANA ST PUBLIC FACS AUTHR			1	1.F FE	5,757,720	118.1090	7,086,540	6,000,000	5,774,239		4,358			4.346	4.590	JD	21,730	260,760	01/13/2017	06/01/2051
54659L-AU-8	LOUISVILLE & JEFFERSON CNTY KY			2	1.F FE	1,929,460	111.3690	2,227,380	2,000,000	1,952,346		3,741			5.500	5.830	AO	27,500	110,000	09/11/2013	10/01/2033
54659L-AV-6	LOUISVILLE & JEFFERSON CNTY KY			2	1.F FE	1,948,240	111.4440	2,228,880	2,000,000	1,957,818		1,569			5.750	5.950	AO	28,750	115,000	09/11/2013	10/01/2038
574218-NE-9	MARYLAND ST HLTH & HGR EDUCTNL			1	1.F FE	15,897,980	135.2910	21,646,560	16,000,000	15,913,944		2,479			4.815	4.850	JJ	385,200	770,400	05/21/2013	07/01/2043
57582P-UE-8	MASSACHUSETTS ST			1	1.B FE	2,917,300	147.3990	3,684,975	2,500,000	2,902,232		(15,068)			5.456	4.010	JJ	68,200	68,200	03/18/2020	12/01/2039
587635-JK-0	MERCED CA UNION HIGH SCH DIST	CF		3	1.D FE	2,733,990	141.4760	2,903,320	2,000,000	2,793,371		59,381			0.000	3.770	N/A			05/22/2020	08/01/2045
590545-N7-0	MESA AZ UTILITY SYS REVENUE	CF		2	1.D FE	8,935,815	100.1140	8,880,112	8,870,000	8,873,959		(906)			6.100	6.000	JJ	270,535	610,000	05/20/2010	07/01/2034
590545-TJ-8	MESA AZ UTILITY SYS REVENUE	CF		2	1.D FE	9,200,000	106.7660	9,822,472	9,200,000	9,200,000					5.048	5.040	JJ	232,208	464,416	03/16/2012	07/01/2035
592090-GP-3	MET GOVT NASHVILLE & DAVIDSONC			2	1.D FE	4,000,000	103.5780	4,143,120	4,000,000	4,000,000					3.019	3.010	FA	4,696		12/09/2020	08/01/2040
592090-GQ-1	MET GOVT NASHVILLE & DAVIDSONC			2	1.D FE	5,000,000	102.2940	5,114,700	5,000,000	5,000,000					3.169	3.160	FA	6,162		12/09/2020	08/01/2051
592125-AA-6	MET GOVT NASHVILLE & DAVIDSON	CF		1	1.E FE	23,741,275	155.7610	35,435,628	22,750,000	23,510,035		(29,489)			7.431	7.050	JJ	845,276	1,690,553	08/17/2010	07/01/2043
59261A-G3-5	MET TRANSPRTN AUTH NY REVENUE			2	1.G FE	2,913,600	117.2060	3,516,180	3,000,000	2,914,991		1,391			4.750	4.960	MN	18,208	71,646	05/07/2020	11/15/2045
59261A-G4-3	MET TRANSPRTN AUTH NY REVENUE			2	1.G FE	987,650	119.0920	1,190,920	1,000,000	987,776		126			5.000	5.080	MN	6,389	25,139	05/07/2020	11/15/2050
59261A-G5-0	MET TRANSPRTN AUTH NY REVENUE			2	1.G FE	2,503,850	121.7970	3,044,925	2,500,000	2,503,666		(184)			5.250	5.230	MN	16,771	65,990	05/07/2020	11/15/2055
59333A-MC-2	MIAMI-DADE CNTY FL EDUCTNL FAC			1	1.G FE	24,974,420	128.6380	30,924,575	24,040,000	24,943,335		(17,244)			5.073	4.810	AO	304,887	1,219,549	04/08/2019	04/01/2050
59333P-3W-6	MIAMI-DADE CNTY FL AVIATION RE			2	1.F FE	7,661,775	110.1460	8,260,950	7,500,000	7,636,193		(14,720)			4.280	4.000	AO	80,250	321,000	03/21/2019	10/01/2041
59333P-4D-7	MIAMI-DADE CNTY FL AVIATION RE			2	1.F FE	11,207,700	121.6100	12,161,000	10,000,000	11,122,035		(85,665)			5.000	3.500	AO	125,000	500,000	03/12/2020	10/01/2049
59333P-6M-5	MIAMI-DADE CNTY FL AVIATION RE			2	1.G FE	2,085,000	101.9070	2,124,761	2,085,000	2,085,000					3.270	3.270	AO	2,651		12/03/2020	10/01/2041
59334P-DA-2	MIAMI-DADE CNTY FL TRANSIT SAL	CF			1.C FE	6,580,022	143.3120	8,562,892	5,975,000	6,462,335		(17,247)			5.624	4.920	JJ	168,017	336,034	12/20/2012	07/01/2040
593490-ME-2	MIAMI FL SPL OBLG TXBL-REF-STREET & SID	CF		2	1.F FE	2,500,000	113.1660	2,829,150	2,500,000	2,500,000					4.808	4.800	JJ	60,100	120,200	11/05/2018	01/01/2039
593490-MJ-1	MIAMI FL SPL OBLG TXBL-STREET & SIDEWAL	CF		2	1.F FE	1,250,000	113.1660	1,414,575	1,250,000	1,250,000					4.808	4.800	JJ	30,050	60,100	11/05/2018	01/01/2039
594654-MV-4	MICHIGAN ST HSG DEV AUTH SF MT			2	1.C FE	5,200,000	105.2490	5,472,948	5,200,000	5,200,000					3.565	3.560	JD	22,143		10/30/2020	06/01/2051
603923-AR-4	MINNEAPOLIS MN DEV REVENUE			2	1.G FE	1,797,750	101.9370	1,834,866	1,800,000	1,798,745		81			6.300	6.300	JD	9,450	113,400	03/29/2006	12/01/2035
60636A-PP-2	MISSOURI ST HLTH & EDUCTNL FACS AUTH			1,2	1.B FE	5,000,000	126.3800	6,319,000	5,000,000	5,000,000					3.652	3.650	FA	68,982	182,600	06/27/2017	08/15/2057
60636A-SU-8	MISSOURI ST HLTH & EDUCTNL FAC	CF		1	1.E FE	10,000,000	121.5000	12,150,000	10,000,000	10,000,000					4.200	4.200	AO	105,000	420,000	02/15/2019	10/01/2049
607120-EZ-1	MOBILE AL ARPT AUTH ARPT REVENUE				1.F	6,326,005	112.7370	7,131,748	6,326,005	6,326,005					3.810	3.810	FMAN	34,814	241,021	07/19/2013	11/09/2032
644693-KW-2	NEW HAMPSHIRE ST TURNPIKE SYS	CF		1	1.D FE	2,000,000	141.6410	2,832,820	2,000,000	2,000,000					6.009	6.000	MN	20,030	120,180	11/18/2009	11/01/2039
646066-7H-7	NEW JERSEY ST EDUCTNL FACS AUT	CF		1,2	1.F FE	9,345,000	104.0900	9,727,211	9,345,000	9,345,000					3.958	3.950	JJ	198,294		06/05/2020	07/01/2048
646136-6S-5	NEW JERSEY ST TRANSPRTN TRUST			1	2.A FE	20,057,150	103.5880	20,717,600	20,000,000	20,055,293		(1,791)			4.131	4.110	JD	36,720	819,315	12/18/2019	06/15/2042
646139-W3-5	NEW JERSEY ST TURNPIKE AUTH	CF		1	1.F FE	20,645,311	167.7000	30,647,175	18,275,000	20,163,996		(57,026)			7.414	6.420	JJ	677,454	1,354,909	08/05/2009	01/01/2040
64990C-7K-1	NEW YORK ST DORM AUTH REVENUES NON ST S	CF		2	1.D FE	24,382,270	115.5980	26,587,540	23,000,000	24,082,136		(120,892)			4.850	4.110	JJ	557,750	1,115,500	06/01/2018	07/01/2048

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
660043-AB-6	N HUDSON NJ SEWERAGE AUTH GROS			1	1.F FE	21,850,000	129.8850	28,379,873	21,850,000	21,850,000					5.396	5.390	JD	98,252	1,179,026	05/18/2012	06/01/2042
677704-A6-5	OHIO UNIV GEN RECPTS ATHENS TXBL	CF		1	1.E FE	23,702,450	142.0510	29,830,710	21,000,000	23,698,284		(1,331)			5.590	4.940	JD	97,825	1,173,900	05/11/2018	12/01/2114
678535-3H-6	OKLAHOMA CITY OK ARPT TRUST	CF		2	1.F FE	3,500,000	114.2800	3,999,800	3,500,000	3,500,000					6.360	6.360	JJ	111,300	222,600	09/13/2013	07/01/2033
678535-3J-2	OKLAHOMA CITY OK ARPT TRUST	CF		2	1.F FE	3,000,000	113.3720	3,401,160	3,000,000	3,000,000					5.992	5.990	JJ	89,880	179,760	09/13/2013	07/01/2028
68304F-AN-6	ONTARIO CA PENSN OBLIG			1	1.D FE	2,000,000	107.7000	2,154,000	2,000,000	2,000,000					3.779	3.770	JD	6,298	39,889	05/13/2020	06/01/2038
685869-EJ-4	OREGON ST HLTH & SCIENCE UNIVR			1	1.D FE	19,347,200	132.7140	25,680,159	19,350,000	19,347,416		53			5.000	5.000	JJ	483,750	967,500	07/09/2015	07/01/2045
68608W-AK-8	OREGON ST UNIV GEN REVENUE			1,2	1.D FE	12,005,900	109.5160	13,141,920	12,000,000	12,004,934		(495)			4.052	4.040	AO	121,560	486,240	04/12/2019	04/01/2052
68608W-AL-6	OREGON ST UNIV GEN REVENUE	CF		1,2	1.D FE	13,000,000	103.5910	13,466,830	13,000,000	13,000,000					3.424	3.420	MS	93,970		10/09/2020	03/01/2060
699211-PU-6	PARAMOUNT CA UNIF SCH DIST	@		3	1.D FE	5,838,625	48.2400	6,030,000	12,500,000	5,851,199		12,574			0.000	3.720	N/A			11/19/2020	08/01/2041
699211-PW-2	PARAMOUNT CA UNIF SCH DIST			2	1.D FE	5,000,000	104.9440	5,247,200	5,000,000	5,000,000					3.272	3.270	FA	9,543		11/19/2020	08/01/2051
70227R-AB-6	PASADENA CA PENSION OBLIG			1	1.C FE	13,280,153	117.2150	16,070,177	13,710,000	13,329,349		9,798			4.750	4.960	MN	108,538	651,225	06/08/2015	05/01/2045
70227R-AP-5	PASADENA CA PENSION OBLIG			1	1.C FE	3,463,285	116.6830	4,083,905	3,500,000	3,470,782		1,480			4.625	4.700	MN	26,979	161,875	04/30/2015	05/01/2038
70227R-BE-9	PASADENA CA PENSION OBLIG			2	1.A FE	6,191,835	104.6430	6,801,795	6,500,000	6,197,519		5,684			3.237	3.540	MN	35,068	105,203	05/07/2020	05/01/2045
717893-L2-5	PHILADELPHIA PA WTR & WSTWTR R			2	1.E FE	2,000,000	112.9850	2,259,700	2,000,000	2,000,000					4.189	4.180	AO	20,945	83,780	02/14/2019	10/01/2037
717893-L3-3	PHILADELPHIA PA WTR & WSTWTR R			2	1.E FE	1,000,000	112.9580	1,129,580	1,000,000	1,000,000					4.289	4.280	AO	10,723	42,890	02/14/2019	10/01/2040
720424-D8-0	PIERCE CNTY WA SCH DIST #10 TA	CF		2	1.B FE	6,500,000	106.4250	6,917,625	6,500,000	6,500,000					3.082	3.080	JD	32,832		10/22/2020	11/01/2045
73208P-BL-4	POMONA CA PENSN OBLG				1.E FE	750,000	107.1970	803,978	750,000	750,000					3.003	3.000	FA	8,196		08/14/2020	08/01/2030
73208P-BR-1	POMONA CA PENSN OBLG			2	1.E FE	875,000	105.9000	926,625	875,000	875,000					3.453	3.450	FA	10,994		08/14/2020	08/01/2035
73208P-BS-9	POMONA CA PENSN OBLG			2	1.E FE	5,490,666	105.7960	5,675,955	5,365,000	5,486,892		(3,774)			3.716	3.430	FA	72,546		08/25/2020	08/01/2040
73208P-BT-7	POMONA CA PENSN OBLG			2	1.E FE	7,068,380	104.9130	7,181,295	6,845,000	7,061,735		(6,646)			3.816	3.420	FA	95,050		08/25/2020	08/01/2046
73358W-XQ-2	PORT AUTH OF NEW YORK & NEW JE			1	1.D FE	5,528,650	138.6520	6,932,600	5,000,000	5,514,951		(7,421)			4.810	4.220	AO	50,772	240,500	01/25/2019	10/15/2065
735240-S7-9	PORT OF PORTLAND OR ARPT REVEN			1,2	2.A FE	5,500,000	101.3750	5,575,625	5,500,000	5,500,000					4.067	4.060	JJ	111,843	223,685	04/04/2019	07/01/2039
735240-S8-7	PORT OF PORTLAND OR ARPT REVEN			1,2	2.A FE	8,043,560	100.8660	8,069,280	8,000,000	8,037,345		(3,602)			4.237	4.170	JJ	169,480	338,960	04/08/2019	07/01/2049
74442C-CE-2	PUBLIC FIN AUTH WI HOSP REVENU			1	1.E FE	12,622,166	101.0800	12,923,078	12,785,000	12,622,740		574			3.340	3.410	JD	35,585	71,170	10/22/2020	06/01/2050
74442P-DK-8	PUBLIC FIN AUTH WI REVENUE			1	2.B FE	4,684,320	108.3860	4,877,370	4,500,000	4,662,789		(6,881)			5.739	5.380	AO	64,564	258,255	08/22/2017	10/01/2037
765433-MB-0	RICHMOND VA PUBLIC UTILITY REV	CF		2	1.C FE	2,500,000	111.0870	2,777,175	2,500,000	2,500,000					3.537	3.530	JJ	40,774	22,106	04/08/2020	01/15/2043
769036-BT-0	RIVERSIDE CA PENSN OBLG			2	1.D FE	9,500,000	107.3790	10,201,005	9,500,000	9,500,000					3.857	3.850	JD	30,535	173,029	06/05/2020	06/01/2045
783186-TP-4	RUTGERS NJ ST UNIV	CF		1,2	1.E FE	19,695,176	113.5410	22,719,554	20,010,000	19,695,719		500			3.915	3.970	MN	130,565	783,392	12/18/2019	05/01/2119
786050-AJ-6	SACRAMENTO CA PUBLIC FING AUTH	CF		1	1.F FE	29,423,600	140.8880	40,857,520	29,000,000	29,378,755		(12,859)			5.637	5.510	AO	408,683	1,634,730	04/06/2017	04/01/2050
79467B-CN-3	SALES TAX SECURITIZATION CORPI			1	1.D FE	19,387,020	125.1040	23,769,760	19,000,000	19,371,783		(8,496)			4.787	4.640	JJ	454,765	909,530	02/27/2019	01/01/2048
796166-CF-1	SAN ANGELO TX WTRWKS & SWR SYS REVENUE	CF		2	1.D FE	1,155,000	103.4290	1,194,605	1,155,000	1,155,000					4.261	4.260	FA	18,592	49,215	05/18/2017	02/15/2037
796242-VD-4	SAN ANTONIO TX ARPT SYS REVENU			2	1.F FE	5,779,944	100.9120	5,817,577	5,765,000	5,778,660		(1,208)			3.707	3.670	JJ	106,854	122,289	12/02/2019	07/01/2040
796246-AN-6	SAN ANTONIO TX CUSTOMER FAC CH			2	2.A FE	7,766,018	108.7460	8,416,940	7,740,000	7,753,712		(2,633)			5.771	5.720	JJ	223,338	446,675	10/07/2015	07/01/2040
797299-MG-6	SAN DIEGO CA PUBLIC FACS FINGAUTH LEASE			2	1.D FE	11,600,000	112.4130	13,039,908	11,600,000	11,600,000					4.232	4.230	AO	103,637	490,912	06/04/2018	10/15/2038
79772E-BZ-1	SAN FRANCISCO CITY & CNTY CA C			2	1.B FE	4,898,550	110.6870	5,534,350	5,000,000	4,902,616		2,222			4.250	4.380	MS	70,833	212,500	02/08/2019	09/01/2049
79772E-CS-6	SAN FRANCISCO CITY & CNTY CA C			2	1.B FE	5,000,000	112.9710	5,648,550	5,000,000	5,000,000					4.221	4.220	MS	70,350	211,050	02/08/2019	09/01/2039
79772E-CT-4	SAN FRANCISCO CITY & CNTY CA C	CF		2	1.B FE	5,000,000	111.6090	5,580,450	5,000,000	5,000,000					4.371	4.370	MS	72,850	218,550	02/08/2019	09/01/2049
79772E-DM-8	SAN FRANCISCO CITY & CNTY CA C	CF		2	1.B FE	7,000,000	106.0080	7,420,560	7,000,000	7,000,000					3.502	3.500	MS	81,713	72,861	05/08/2020	09/01/2045
79772E-DN-6	SAN FRANCISCO CITY & CNTY CA C	CF		2	1.B FE	4,500,000	105.7700	4,759,650	4,500,000	4,500,000					3.572	3.570	MS	53,580	47,776	05/08/2020	09/01/2050
79773K-BV-5	SAN FRANCISCO CA CITY & CNTY			2	1.A FE	2,750,000	102.9080	2,829,970	2,750,000	2,750,000					3.084	3.080	JD	5,418		11/20/2020	06/15/2060
798153-PF-3	SAN JOSE CA FING AUTH LEASE RE			1,2	1.D FE	16,360,000	103.0250	16,854,890	16,360,000	16,360,000					3.517	3.510	JD	121,469		10/02/2020	06/01/2051
798736-AR-5	SAN LUIS UNIT/WESTLANDS WTR DI			1,2	1.E FE	11,205,000	106.1660	11,895,900	11,205,000	11,205,000					3.737	3.730	MS	139,577	93,051	06/05/2020	09/01/2050
804833-FF-3	SAVANNAH GA HOSP AUTH			1	1.G FE	17,353,236	110.7510	18,927,346	17,090,000	17,341,311		(11,293)			3.989	3.860	JJ	340,860	418,500	12/17/2019	07/01/2038
837123-LD-8	SOUTH CAROLINA ST PORTS AUTH P	CF		2	1.E FE	4,564,470	104.4320	4,699,440	4,500,000	4,558,232		(5,734)			3.875	3.690	JJ	87,188	107,047	12/02/2019	07/01/2055
86657M-AY-2	SUMTER LANDING FL CDD RECREATIONAL REV	CF		1	1.E FE	6,000,000	110.1680	6,610,080	6,000,000	6,000,000					5.050	5.050	AO	75,750	303,000	09/25/2015	10/01/2038
86657M-BK-1	SUMTER LANDING FL CDD RECREATIONAL REV	CF		1	1.E FE	7,000,000	112.1370	7,849,590	7,000,000	7,000,000					4.172	4.170	AO	73,010	292,040	11/04/2016	10/01/2047
86657M-BS-4	SUMTER LANDING FL CDD RECREATIONAL REV			1	1.D FE	7,000,000	124.6660	8,726,620	7,000,000	7,000,000					4.722	4.720	AO	82,635	330,540	11/04/2016	10/01/2047
86768M-AR-3	SUNRISE FL SPL ASSMNT			1	2.B FE	15,147,350	103.6800	15,552,000	15,000,000	15,078,786		(15,877)			5.500	5.350	MN	137,500	825,000	03/28/2016	05/01/2045
86768M-AS-1	SUNRISE FL SPL ASSMNT			1	2.B FE	7,000,000	105.0480	7,353,360	7,000,000	7,000,000					5.300	5.300	MN	61,833	371,000	02/26/2015	05/01/2037
873519-ML-3	TACOMA WA ELEC SYS REVENUE	CF		1	1.D FE	8,000,000	143.7880	11,503,040	8,000,000	8,000,000					5.966	5.960	JJ	238,640	477,280	07/13/2010	01/01/2035
874476-HD-9	TALLAHASSEE FL ENERGY SYS REVE	CF		1	1.C FE	10,500,000	142.2760	14,938,980	10,500,000	10,500,000					5.969	5.960	AO	156,686	626,745	10/27/2010	10/01/2040
882135-7K-6	TEXAS ST A & M UNIV REVENUE	CF		1	1.A FE	39,000,000	111.0230	43,298,970	39,000,000	39,000,000					4.972	4.970	MN	247,771	1,939,080	09/04/2013	05/15/2043
899154-BG-2	TULARE CNTY CA PENSN OBLG			2	1.E FE	7,000,000	112.4360	7,870,520	7,000,000	7,000,000					4.445	4.440	JD	25,929	311,150	06/01/2018	06/01/2037

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
903674-AZ-2	UKIAH CA PUBLIC FING AUTH LEAS			1,2	1.E FE	5,000,000	105.5590	5,277,950	5,000,000	5,000,000					4.113	4.110	AO	7,998		12/02/2020	04/01/2041
903674-BA-6	UKIAH CA PUBLIC FING AUTH LEAS			1,2	1.E FE	5,000,000	105.1580	5,257,900	5,000,000	5,000,000					4.263	4.260	AO	8,289		12/02/2020	04/01/2049
914119-Z2-1	UNIV OF CINCINNATI OH RECPTS			2	1.D FE	5,715,000	100.4330	5,739,746	5,715,000	5,715,000					6.484	6.480	JD	30,880	370,561	06/25/2010	06/01/2039
91412G-C8-6	UNIV OF CALIFORNIA CA REVENUES			1	1.C FE	18,758,290	140.3470	26,490,496	18,875,000	18,758,719		88			4.767	4.790	MN	114,971	899,771	11/10/2016	05/15/2115
914760-7M-9	UNIV OF OKLAHOMA OK	CF		2	1.E FE	1,750,000	102.5060	1,793,855	1,750,000	1,750,000					5.484	5.480	JJ	47,985	95,970	05/11/2011	07/01/2031
914760-7N-7	UNIV OF OKLAHOMA OK	CF		2	1.E FE	13,022,320	102.4850	13,323,050	13,000,000	13,001,430		(2,745)			5.634	5.610	JJ	366,210	732,420	06/16/2011	07/01/2041
91476P-WW-4	UNIV OK REVENUES			2	1.E FE	1,155,000	103.0700	1,190,459	1,155,000	1,155,000					3.256	3.250	JJ	1,462		12/03/2020	07/01/2041
927063-CJ-4	VLG CENTER FL CDD UTILITY REVE	CF		1	1.E FE	5,000,000	129.9590	6,497,950	5,000,000	5,000,000					5.015	5.010	AO	62,688	250,750	09/25/2014	10/01/2036
92706N-DD-2	VLG CENTER FL CDD RECREATIONAL	CF		1	1.F FE	12,500,000	119.6560	14,957,000	12,500,000	12,500,000					5.015	5.010	MN	104,479	626,875	09/25/2014	11/01/2036
92812V-F7-6	VIRGINIA ST HSG DEV AUTH	CF		2	1.B FE	5,000,000	103.2280	5,161,400	5,000,000	5,000,000					3.282	3.280	JJ	72,933		07/09/2020	07/01/2050
92812V-K8-8	VIRGINIA ST HSG DEV AUTH	CF		2	1.B FE	4,500,000	102.8920	4,630,140	4,500,000	4,500,000					3.306	3.300	MS	34,713		09/25/2020	09/01/2055
92812V-R9-9	VIRGINIA ST HSG DEV AUTH			2	1.B FE	1,250,000	103.5170	1,293,963	1,250,000	1,250,000					3.380	3.380	MN	3,403		11/18/2020	11/01/2055
93730P-AC-0	WASHINGTON ST BIOMEDICAL RESEA	CF		1	1.B FE	7,500,000	153.3930	11,504,475	7,500,000	7,500,000					6.516	6.510	JJ	244,350	488,700	12/01/2010	07/01/2042
93878L-AF-4	WASHINGTON DC CONVENTION & SPO	CF		1,2	1.D FE	17,700,000	100.4490	17,779,473	17,700,000	17,700,000					6.764	6.760	AO	299,307	1,197,228	10/21/2010	10/01/2039
95236P-EK-2	W COVINA CA PUBLIC FING AUTH L	CF		2	1.C FE	3,281,208	100.3130	3,295,282	3,285,000	3,280,896		253			6.070	6.070	JD	16,617	199,400	09/11/2006	06/01/2036
95236P-GM-6	W COVINA CA PUBLIC FING AUTH L			2	1.E FE	15,000,000	103.3710	15,505,650	15,000,000	15,000,000					3.892	3.890	FA	244,872		07/24/2020	08/01/2044
95737T-EK-8	WESTCHESTER CNTY NY LOCAL DEV	CF		2	1.F FE	7,000,000	104.5220	7,316,540	7,000,000	7,000,000					3.846	3.840	MN	44,870	43,374	08/27/2020	11/01/2050
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,313,968,405	XXX	1,518,477,088	1,318,680,727	1,313,365,511		(230,356)			XXX	XXX	XXX	17,711,635	52,722,631	XXX	XXX
31283H-WB-7	FG G01542	CF		4	1.A	16,112	115.4230	18,457	15,990	16,112		(26)			6.500	5.720	MON	87	1,039	09/13/2004	03/01/2033
3128K6-GH-7	FG A45600	CF		4	1.A	54,473	113.3100	61,516	54,290	54,412		(342)			5.500	5.340	MON	249	2,986	06/09/2005	06/01/2035
31292G-H8-2	FG C00255	CF		4	1.A	2,783	105.2790	2,900	2,755	2,755		(1)			7.000	6.790	MON	16	193	03/08/1994	09/01/2023
31292G-J5-6	FG C00284	CF		4	1.A	582	105.5800	620	588	585		1			6.500	6.620	MON	3	38	11/09/1994	11/01/2023
31292G-J8-0	FG C00287	CF		4	1.A	8,412	105.8750	9,820	9,275	9,275		(6)			6.500	6.300	MON	50	603	02/13/1997	12/01/2023
31292G-K4-7	FG C00315	CF		4	1.A	1,599	112.0690	1,811	1,616	1,609		3			6.500	6.620	MON	9	105	11/09/1994	04/01/2024
31293R-P4-7	FG C27643			4	1.A	29	112.3540	32	29	29					6.000	0.000	MON		2	02/10/2000	06/01/2029
31293R-P4-7	FG C27643	CF		4	1.A	22,632	112.3540	25,658	22,836	22,678		36			6.000	6.180	MON	114	1,370	02/10/2000	06/01/2029
31296M-2Q-1	FG A13483	CF		4	1.A	116,051	115.2540	132,748	115,178	116,051		(209)			6.500	6.100	MON	624	7,487	09/13/2004	09/01/2033
31296T-Q8-0	FG A18579			4	1.A	10,758	116.6620	12,508	10,722	10,747		(10)			5.500	1.370	MON	49	590	06/09/2005	02/01/2034
31296T-Q8-0	FG A18579	CF		4	1.A	31,078	116.6620	36,135	30,974	31,048		(30)			5.500	3.970	MON	142	1,704	06/09/2005	02/01/2034
31296U-JK-8	FG A19266	CF		4	1.A	17,476	112.3720	19,615	17,455	17,476		(1)			6.000	5.840	MON	87	1,047	11/15/2004	08/01/2034
31297Q-2U-2	FG A35287	CF		4	1.A	29,380	116.9910	34,257	29,282	29,378		(21)			5.500	5.340	MON	134	1,610	06/09/2005	06/01/2035
31356D-3W-4	FG D51713	CF		4	1.A	742	112.0650	841	750	747		5			6.500	6.640	MON	4	49	11/09/1994	04/01/2024
31356H-RU-3	FG D54999	CF		4	1.A	10,793	112.0730	11,998	10,705	10,705		(6)			6.500	6.330	MON	58	696	11/08/1994	05/01/2024
31356H-XZ-5	FG D55196	CF		4	1.A	12,598	112.0690	14,003	12,495	12,495		(6)			6.500	6.320	MON	68	812	11/08/1994	07/01/2024
31356J-2U-6	FG D56187	CF		4	1.A	20,886	112.0650	23,215	20,715	20,715		(5)			6.500	6.330	MON	112	1,347	11/08/1994	09/01/2024
313615-S4-9	FN 50939	CF		4	1.A	1,556	105.0510	1,657	1,578	1,569		7			6.000	6.130	MON	8	95	09/28/1993	10/01/2023
313615-TX-4	FN 50966	CF		4	1.A	3,377	106.8790	3,602	3,370	3,362		5			7.000	6.910	MON	20	236	05/09/1995	01/01/2024
31368H-H2-2	FN 190249	CF		4	1.A	3,970	105.5590	4,172	3,952	3,952					6.500	6.330	MON	21	257	10/12/1995	10/01/2023
31370Y-FZ-0	FN 245084	CF		4	1.A	1,415	100.6190	1,442	1,433	1,425		3			6.000	6.130	MON	7	86	09/12/1995	01/01/2024
31371C-P9-4	FN 248048	CF		4	1.A	3,756	112.2760	4,276	3,808	3,787		9			6.000	6.130	MON	19	229	09/28/1993	11/01/2023
31371E-WU-5	FN 250059	CF		4	1.A	12,614	106.3020	13,255	12,469	12,465		(5)			7.000	6.730	MON	73	873	07/05/1994	06/01/2024
31371F-BW-1	FN 250353	CF		4	1.A	10,595	112.0340	12,261	10,944	10,789		44			6.500	7.020	MON	59	711	02/28/1996	09/01/2025
31375D-PU-1	FN 331735	CF		4	1.A	8,032	112.0340	9,295	8,296	8,171		33			6.500	7.020	MON	45	539	02/28/1996	03/01/2026
3137AR-FM-3	FHR 4066 VZ	CF		4	1.A	145,811	108.0050	174,438	161,509	153,361		3,399			3.500	4.720	MON	471	5,547	07/01/2014	06/15/2042
3137B2-G3-8	FHR 4206 LZ	CF		4	1.A	174,634	115.6440	226,109	195,521	180,548		3,017			3.500	4.500	MON	570	6,715	07/01/2014	05/15/2043
31395C-QX-2	FHR 2825 PZ	CF		4	1.A	266,996	116.5250	286,822	246,145	255,277		(5,118)			5.500	4.020	MON	1,128	13,538	07/01/2014	07/15/2034
31396Q-L7-2	FNR 2009-65 JY	CF		4	1.A	609,688	113.9580	698,724	613,136	609,948		1,161			4.500	4.570	MON	2,299	27,591	05/09/2011	09/25/2039
31397J-TA-2	FHR 3342 PZ	CF		4	1.A	964,918	114.7800	1,107,680	965,041	964,891		40			5.000	4.970	MON	4,021	48,252	10/06/2009	06/15/2037
31397N-C5-2	FNR 2009-35 DB	CF		4	1.A	77,833	109.9730	87,780	79,819	78,541		1,570			4.500	5.010	MON	299	3,592	11/17/2010	05/25/2039
31397U-ZQ-5	FNR 2011-58 HL	CF		4	1.A	627,780	107.7100	655,475	608,550	620,345		(6,872)			4.000	3.250	MON	2,029	24,342	07/01/2014	07/25/2041
31398J-TP-4	FG D46858	CF		4	1.A	4,543	112.0650	5,049	4,506	4,506		(2)			6.500	6.330	MON	24	293	11/08/1994	01/01/2024
31398G-HQ-5	FNR 2009-98 WK	CF		4	1.A	928,934	112.6350	1,046,639	929,224	928,934		44			4.750	4.710	MON	3,678	44,138	11/23/2009	12/25/2039
31398K-VF-4	FHR 3600 BJ	CF		4	1.A	320,001	110.1090	365,130	331,607	327,456		3,015			4.000	4.750	MON	1,105	13,264	11/25/2009	11/15/2039

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
31398N-4W-1	FNR 2010-132 BC	CF		4	1.A	781,832	110.8490	852,189	768,784	772,217		(2,588)			4.000	3.720	MON	2,563	30,751	07/01/2014	11/25/2040
31398N-F9-0	FNR 2010-112 DZ	CF		4	1.A	10,722,468	105.5640	11,836,400	11,212,457	10,883,276		158,516			4.000	4.580	MON	37,375	448,499	10/06/2010	10/25/2040
31398N-H4-9	FNR 2010-112 LZ	CF		4	1.A	5,230,900	105.5640	5,770,179	5,466,010	5,305,119		77,481			4.000	4.580	MON	18,220	218,640	10/07/2010	10/25/2040
31398N-NE-0	FNR 2010-115 ZB	CF		4	1.A	6,374,654	105.5850	7,026,966	6,655,225	6,423,271		97,673			4.000	4.650	MON	22,184	266,209	10/07/2010	10/25/2040
31398N-SS-4	FNR 2010-109 GZ	CF		4	1.A	2,067,089	105.5820	2,279,208	2,158,703	2,093,858		50,031			4.000	4.660	MON	7,196	86,348	10/07/2010	10/25/2040
31398N-WU-4	FNR 2010-111 BZ	CF		4	1.A	4,255,003	105.5980	4,663,701	4,416,454	4,304,923		91,096			4.000	4.550	MON	14,722	176,658	10/06/2010	10/25/2040
31398P-CT-4	FNR 2010-38 ME	CF		4	1.A	2,059,151	111.7570	2,295,516	2,054,016	2,054,016					4.500	4.420	MON	7,703	92,431	05/25/2011	04/25/2040
31398S-XH-1	FNR 2010-141 AL	CF		4	1.A	486,109	106.8380	496,802	465,001	472,907		(4,790)			4.000	3.310	MON	1,550	18,600	07/01/2014	12/25/2040
31398W-VL-5	FHR 3654 Z	CF		4	1.A	208,783	112.4120	219,925	195,640	201,723		(3,423)			4.500	3.420	MON	734	8,804	07/01/2014	04/15/2040
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						36,708,826	XXX	40,550,826	37,928,853	37,037,454		463,728			XXX	XXX	XXX	129,929	1,558,916	XXX	XXX
31419T-PJ-9	FN AF4024	CF		4	1.A	14,362,500	118.4270	17,764,137	15,000,000	14,379,362		9,444			3.750	4.030	MON	48,438	571,875	03/01/2019	01/01/2058
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						14,362,500	XXX	17,764,137	15,000,000	14,379,362		9,444			XXX	XXX	XXX	48,438	571,875	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						1,365,039,731	XXX	1,576,792,051	1,371,609,580	1,364,782,327		242,816			XXX	XXX	XXX	17,890,002	54,853,422	XXX	XXX
001055-AY-8	AFLAC INC			1,2	1.G FE	9,934,000	139.3140	13,931,410	10,000,000	9,935,592		1,074			4.750	4.790	JJ	219,028	475,000	10/29/2018	01/15/2049
0010EQ-B*-6	AEP TEXAS NORTH COMPANY				1.G	8,000,000	125.9500	10,076,000	8,000,000	8,000,000					4.480	4.480	FA	122,453	358,400	02/28/2013	02/27/2043
001192-AH-6	SOUTHERN CO GAS CAPITAL			1,2	2.A FE	4,537,360	145.4960	5,819,868	4,000,000	4,439,189		(12,867)			5.875	4.990	MS	69,194	235,000	09/15/2011	03/15/2041
001306-AB-5	AHS HOSPITAL CORP			1	1.D FE	15,587,745	138.9040	21,530,167	15,500,000	15,579,147		(1,653)			5.024	4.980	JJ	389,360	778,720	05/01/2015	07/01/2045
00191U-AA-0	ASGN INCORPORATED			1,2	3.C FE	2,023,750	104.0000	2,080,000	2,000,000	2,022,752		(998)			4.625	4.330	MN	11,819	68,476	10/08/2020	05/15/2028
00206R-BK-7	AT&T INC			1	2.B FE	4,338,050	115.3630	5,768,185	5,000,000	4,369,279		12,441			4.350	5.270	JD	9,667	217,500	05/23/2018	06/15/2045
00206R-CG-5	AT&T INC			1	2.B FE	1,835,300	124.6910	2,493,832	2,000,000	1,842,950		3,276			4.800	5.390	JD	4,267	96,000	08/14/2018	06/15/2044
00206R-DF-6	AT&T INC			1	2.B FE	7,286,090	138.9510	9,726,633	7,000,000	7,237,027		(6,547)			6.000	5.700	FA	158,667	420,000	07/13/2011	08/15/2040
00206R-DK-5	AT&T INC			1,2	2.B FE	438,005	120.3890	601,946	500,000	439,807		897			4.550	5.380	MS	7,078	22,750	12/20/2018	03/09/2049
00206R-DT-6	AT&T INC			1,2	2.B FE	13,073,950	139.3400	13,934,080	10,000,000	13,036,071		(36,772)			5.700	4.070	MS	190,000	570,000	12/17/2019	03/01/2057
00206R-FS-6	AT&T INC			1	2.B FE	5,674,530	131.7440	7,904,658	6,000,000	5,680,127		2,434			5.300	5.640	FA	121,017	318,000	08/16/2018	08/15/2058
00206R-GD-8	AT&T INC				2.B FE	9,637,300	102.4480	9,939,505	9,702,000	9,637,300					1.399	2.110	MJSD	7,543	196,929	02/14/2019	06/12/2024
00206R-JE-3	AT&T INC			1	2.B FE	2,031,500	139.8170	2,796,342	2,000,000	2,026,138		(691)			6.100	5.980	JJ	56,256	122,000	07/20/2010	07/15/2040
00206R-JH-6	AT&T INC			1,2	2.B FE	3,183,660	124.3890	3,731,673	3,000,000	3,154,737		(4,203)			4.900	4.520	JD	6,533	147,000	12/19/2012	06/15/2042
00206R-KA-9	AT&T INC			1,2	2.B FE	11,871,565	104.5210	12,020,007	11,500,000	11,868,193		(3,372)			3.650	3.470	JD	34,979	213,373	06/22/2020	06/01/2051
002824-BH-2	ABBOTT LABORATORIES			1	1.G FE	6,089,160	147.8550	8,871,312	6,000,000	6,083,416		(1,667)			4.900	4.800	MN	25,317	294,000	01/13/2017	11/30/2046
00287Y-AS-8	ABBVIE INC			1	2.B FE	21,396,830	130.6140	28,082,161	21,500,000	21,405,664		1,912			4.700	4.720	MN	131,926	1,010,500	10/29/2015	05/14/2045
00287Y-CN-7	ABBVIE INC			1	2.B FE	8,524,675	130.4850	11,091,285	8,500,000	8,528,452		7,629			4.750	4.720	MS	118,882	403,750	09/19/2018	03/15/2045
00287Y-CY-3	ABBVIE INC			1,2	2.B FE	4,861,950	126.3800	6,319,000	5,000,000	4,877,373		9,356			4.550	4.790	MS	66,986	227,500	12/19/2018	03/15/2035
00287Y-CZ-0	ABBVIE INC			1,2	2.B FE	34,200,525	126.7830	43,898,648	34,625,000	34,279,501		38,854			4.625	4.690	AO	400,352	1,601,406	07/02/2013	10/01/2042
00287Y-DA-4	ABBVIE INC			1,2	2.B FE	8,114,490	132.1440	10,571,544	8,000,000	8,110,685		4,951			4.850	4.740	JD	17,244	388,000	03/27/2019	06/15/2044
00404A-AM-1	ACADIA HEALTHCARE CO INC			1,2	4.C FE	5,302,500	102.1250	5,106,250	5,000,000	5,068,124		(55,257)			6.500	5.270	MS	108,333	325,000	04/28/2016	03/01/2024
00507V-AN-9	ACTIVISION BLIZZARD			1	2.A FE	19,996,220	129.9740	25,994,900	20,000,000	19,992,816		(218)			4.500	4.500	JD	40,000	900,000	04/16/2019	06/15/2047
00653V-AA-9	ADAPTHEALTH LLC			1,2	4.B FE	1,022,500	107.2500	1,072,500	1,000,000	1,021,154		(1,346)			6.125	5.670	FA	25,861		07/15/2020	08/01/2028
00653V-AC-5	ADAPTHEALTH LLC			1,2	4.B FE	1,268,750	103.0000	1,287,500	1,250,000	1,268,750					4.625	4.290	FA			12/15/2020	08/01/2029
00817Y-AF-5	AETNA INC			1	2.B FE	553,250	146.8910	734,460	500,000	538,432		(1,496)			6.625	5.860	JD	1,472	33,125	11/28/2006	06/15/2036
00817Y-AG-3	AETNA INC			1	2.B FE	10,925,420	152.0560	16,726,204	11,000,000	10,941,880		1,783			6.750	6.800	JD	33,000	742,500	11/29/2007	12/15/2037
01166V-AA-7	ALASKA AIRLINES 2020 TR				1.G FE	8,007,500	109.8550	8,788,400	8,000,000	8,007,200		(300)			4.800	4.770	FA	190,933		06/24/2020	08/15/2027
012725-AD-9	ALBEMARLE CORP			1	2.C FE	24,727,896	119.5740	28,458,802	23,800,000	24,642,671		(19,513)			5.450	5.170	JD	108,092	1,297,100	03/17/2017	12/01/2044
013092-AC-5	ALBERTSONS COS/SAFEWAY			1,2	4.A FE	1,995,000	106.3750	2,127,500	2,000,000	1,995,866		828			4.625	4.660	JJ	42,653	59,868	12/16/2019	01/15/2027
013092-AE-1	ALBERTSONS COS/SAFEWAY			1,2	4.A FE	1,016,250	110.2500	1,102,500	1,000,000	1,014,714		(1,536)			4.875	4.630	FA	18,417	25,729	01/23/2020	02/15/2030
01446U-AA-1	ALERUS FINANCIAL CORPORATION			2	2.B FE	10,000,000	100.0110	10,001,100	10,000,000	10,000,000					4.360	4.360	MJSD	2,422	575,000	12/10/2015	12/30/2025
015271-AN-9	ALEXANDRIA REAL ESTATE E			1	2.A FE	20,420,400	124.4100	24,882,180	20,000,000	20,350,745		(29,918)			4.700	4.460	JJ	470,000	940,000	07/19/2018	07/01/2030
018522-A@-1	ALLETE INC				1.F	3,600,000	133.4070	4,802,652	3,600,000	3,600,000					5.690	5.690	MS	68,280	204,840	10/11/2005	03/01/2036
019736-AE-7	ALLISON TRANSMISSION INC			1	3.B FE	3,885,000	104.7500	4,190,000	4,000,000	3,913,387		10,496			4.750	5.130	AO	47,500	190,000	03/09/2018	10/01/2027
020002-AU-5	ALLSTATE CORP			1,2	2.B FE	2,706,250	135.7290	3,393,225	2,500,000	2,667,698		(5,980)			6.500	5.850	MN	20,764	162,500	02/21/2013	05/15/2057
020002-BB-6	ALLSTATE CORP			2	2.B FE	12,392,405	107.0060	12,618,148	11,792,000	12,197,462		(100,471)			5.750	4.340	FA	256,148	456,866	06/22/2020	08/15/2053

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
023135-BM-7	AMAZON.COM INC			1,2	1.E FE	17,186,305	142.1970	24,173,592	17,000,000	17,182,748		(2,211)			4.250	4.190	FA	258,896	722,500	02/14/2019	08/22/2057
02343U-AH-8	AMCOR FINANCE USA INC			1	2.B FE	3,988,360	119.4180	4,776,744	4,000,000	3,990,555		1,057			4.500	4.530	MN	23,000	180,000	05/07/2018	05/15/2028
024747-AF-4	ABC SUPPLY CO INC			1,2	4.A FE	1,417,500	103.5000	1,552,500	1,500,000	1,423,717		6,217			4.000	4.860	JJ	27,667	42,500	04/28/2020	01/15/2028
025816-BF-5	AMERICAN EXPRESS CO				2.A FE	2,738,362	127.2970	3,508,330	2,756,000	2,739,345		462			4.050	4.090	JD	8,681	111,618	02/20/2019	12/03/2042
025932-AL-8	AMERICAN FINANCIAL GROUP INC.			1,2	2.A FE	3,999,857	120.6830	5,118,196	4,241,000	4,007,202		4,269			4.500	4.870	JD	8,482	190,845	04/17/2019	06/15/2047
02665W-DG-3	AMERICAN HONDA FINANCE				1.G FE	923,313	100.3600	1,003,600	1,000,000	940,093		16,780			0.575	3.230	FMAN	832	8,953	03/27/2020	05/10/2023
026874-DB-0	AMERICAN INTL GROUP			1	2.A FE	23,704,405	128.3050	32,717,826	25,500,000	23,735,947		19,805			4.375	4.780	JJ	514,427	1,115,625	05/02/2019	01/15/2055
026874-DF-1	AMERICAN INTL GROUP			1,2	2.A FE	4,057,280	131.9460	5,277,848	4,000,000	4,055,511		(1,227)			4.800	4.700	JJ	91,200	192,000	04/17/2019	07/10/2045
03027X-AD-2	AMERICAN TOWER CORP			1	2.C FE	18,978,720	113.2040	21,508,855	19,000,000	18,992,434		2,187			5.000	5.010	FA	358,889	950,000	08/14/2013	02/15/2024
030288-AA-2	AMERICAN TRANSMISSION SY			1	3.A FE	10,990,540	104.2180	11,463,991	11,000,000	10,999,015		900			5.250	5.250	JJ	266,292	577,500	12/10/2009	01/15/2022
03030#-AB-0	AMERICAN TRANS CO LLC				1.F	12,800,000	138.7080	17,754,624	12,800,000	12,800,000					5.910	5.910	FA	315,200	756,480	02/06/2007	08/01/2037
03040#-AE-2	AMERICAN WATER CAP CORP SER D			1	2.A	9,280,000	104.6820	9,714,490	9,280,000	9,280,000					5.770	5.770	JD	14,874	535,456	12/07/2006	12/21/2021
03076K-AB-4	AMERIS BANCORP			2	2.B FE	10,000,000	101.1170	10,111,710	10,000,000	10,000,000					4.250	4.250	JD	18,889	435,625	12/04/2019	12/15/2029
031162-CD-0	AMGEN INC			1	2.A FE	33,505,231	132.2200	44,209,347	33,436,000	33,499,384		(1,201)			4.563	4.550	JD	67,808	1,525,685	03/27/2019	06/15/2048
031162-CF-5	AMGEN INC			1	2.A FE	25,085,571	136.1630	34,147,083	25,078,000	25,088,213		(2,474)			4.663	4.620	JD	51,973	1,146,072	06/22/2020	06/15/2051
031652-BK-5	AMKOR TECHNOLOGY INC			1,2	3.B FE	2,161,250	108.5000	2,170,000	2,000,000	2,142,427		(18,823)			6.625	4.530	MS	39,014	66,250	06/11/2020	09/15/2027
031921-AA-7	AMWINS GROUP INC			1,2	4.C FE	517,500	107.3900	536,950	500,000	517,936		579			7.750	6.580	JJ	19,375	38,750	12/12/2019	07/01/2026
032842-AP-1	ANCHOR BANK NA			2	2.C	10,000,000	99.9980	9,999,810	10,000,000	10,000,000					4.570	4.570	JAJO	79,982	575,000	10/26/2015	10/30/2025
035229-CL-5	ANHEUSER-BUSCH COS LLC			1	2.B FE	9,777,210	136.7020	12,303,216	9,000,000	9,651,294		(16,580)			6.000	5.410	MN	90,000	540,000	06/30/2011	11/01/2041
03523T-BV-9	ANHEUSER-BUSCH INBEV WOR			1,2	2.B FE	6,120,025	141.9300	6,720,390	4,735,000	6,103,406		(15,496)			5.550	3.820	JJ	115,337	159,146	06/22/2020	01/23/2049
03523T-BW-7	ANHEUSER-BUSCH INBEV WOR			1,2	2.B FE	15,831,414	153.6500	22,932,322	14,925,000	15,819,758		(7,212)			5.800	5.420	JJ	379,924	865,650	03/08/2019	01/23/2059
035240-AP-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC.			1	2.B FE	28,647,802	130.6100	38,287,103	29,314,000	28,661,446		5,713			4.750	4.870	AO	293,954	1,392,415	10/04/2018	04/15/2058
035240-AU-4	ANHEUSER-BUSCH INBEV WOR			1,2	2.A FE	6,273,850	127.6760	6,383,820	5,000,000	6,272,975		(875)			4.600	3.410	JD	19,167		12/09/2020	06/01/2060
037411-AW-5	APACHE CORP			1	3.A FE	7,772,020	107.2500	8,580,000	8,000,000	7,800,454		5,653			5.100	5.300	MS	136,000	408,000	06/23/2015	09/01/2040
03765H-AC-5	APOLLO MANAGEMENT HOLDIN			1	1.G FE	12,747,437	125.7520	15,926,554	12,665,000	12,743,650		(1,413)			5.000	4.950	MS	186,457	633,250	03/08/2018	03/15/2048
037833-BX-7	APPLE INC.			1,2	1.B FE	32,158,319	141.9180	42,310,282	29,813,000	32,061,749		(51,602)			4.650	4.150	FA	492,908	1,386,305	01/25/2019	02/23/2046
038522-AQ-1	ARAMARK SERVICES INC			1	4.A FE	4,513,125	105.3750	4,741,875	4,500,000	4,508,492		(1,726)			5.000	4.950	FA	93,750	225,000	03/02/2018	02/01/2028
038522-AR-9	ARAMARK SERVICES INC			1,2	4.A FE	1,000,000	106.8750	1,068,750	1,000,000	1,000,000					6.375	6.370	MN	10,625	32,583	04/22/2020	05/01/2025
038923-AQ-1	ARBOR REALTY TRUST INC			1,2	1.F PL	11,000,000	93.4380	10,278,191	11,000,000	11,000,000					4.500	4.500	MS	145,750	262,625	02/21/2020	03/15/2027
038923-AS-7	ARBOR REALTY TRUST INC			1,2	1.F PL	7,000,000	103.8020	7,266,161	7,000,000	7,000,000					8.000	8.000	AO	94,889	289,333	06/25/2020	04/30/2023
03938J-AA-7	ARCH CAPITAL GRP US INC			1	2.A FE	8,913,364	134.4620	11,496,544	8,550,000	8,894,632		(8,194)			5.144	4.840	MN	73,302	439,812	01/30/2019	11/01/2043
039483-AU-6	ARCHER DANIELS			1	1.F FE	948,174	145.3200	1,453,203	1,000,000	961,994		1,608			5.375	5.760	MS	15,826	53,750	09/08/2009	09/15/2035
039483-BQ-4	ARCHER-DANIELS-MIDLAND C			1,2	1.F FE	8,433,230	142.6540	11,412,352	8,000,000	8,418,279		(7,900)			4.500	4.170	MS	106,000	360,000	01/28/2019	03/15/2049
039524-AA-1	ARCHES BUYER INC			1,2	4.B FE	2,011,875	101.2700	2,025,400	2,000,000	2,011,712		(163)			4.250	4.110	JD	6,375		12/01/2020	06/01/2028
04010L-AV-5	ARES CAPITAL CORPORATION			1,2	2.C FE	424,970	108.3810	541,908	500,000	434,685		9,715			4.250	8.000	MS	7,083	10,625	03/27/2020	03/01/2025
04010L-AY-9	ARES CAPITAL CORPORATION			1,2	2.C FE	3,799,908	105.9580	5,043,610	4,760,000	3,913,491		113,583			3.250	8.000	JJ	71,334	77,350	03/27/2020	07/15/2025
04010L-AZ-6	ARES CAPITAL CORP			1,2	2.C FE	4,971,100	108.3340	5,416,735	5,000,000	4,973,291		2,191			3.875	3.990	JJ	89,340		07/08/2020	01/15/2026
040555-CM-4	ARIZONA PUBLIC SERVICE			1	1.G FE	5,780,992	136.0350	7,271,092	5,345,000	5,757,857		(12,417)			5.050	4.460	MS	89,974	269,923	01/29/2019	09/01/2041
040555-CP-7	ARIZONA PUBLIC SERVICE COMPANY			1,2	1.F FE	3,694,635	128.5180	4,498,130	3,500,000	3,686,746		(4,818)			4.700	4.320	JJ	75,853	164,500	04/12/2019	01/15/2044
043436-AU-8	ASBURY AUTOMOTIVE GROUP			1,2	4.A FE	594,058	104.2500	610,905	586,000	592,826		(1,231)			4.500	4.190	MS	8,790	14,064	02/06/2020	03/01/2028
043436-AV-6	ASBURY AUTOMOTIVE GROUP			1,2	4.A FE	596,988	107.2500	628,485	586,000	596,014		(973)			4.750	4.460	MS	9,278	14,845	02/06/2020	03/01/2030
04351L-AB-6	ASCENSION HEALTH ALLIANCE			1	1.B FE	12,843,873	128.7120	16,925,641	13,150,000	12,856,401		6,300			3.945	4.080	MN	66,287	518,768	01/25/2019	11/15/2046
04621X-AJ-7	ASSURANT INC			1	2.C FE	8,965,530	114.8200	10,333,863	9,000,000	8,973,436		2,986			4.900	4.940	MS	115,150	441,000	03/22/2018	03/27/2028
04621X-AK-4	ASSURANT INC			2	3.A FE	10,000,000	112.5000	11,250,000	10,000,000	10,000,000					7.000	7.000	MS	182,778	700,000	03/22/2018	03/27/2048
049560-AL-9	ATMOS ENERGY CORP			1,2	1.E FE	2,623,026	124.9330	3,242,027	2,595,000	2,621,251		(749)			4.150	4.070	JJ	49,658	107,693	05/31/2018	01/15/2043
053499-AL-3	AVAYA INC			1,2	4.B FE	2,049,790	106.8260	2,136,520	2,000,000	2,048,003		(1,787)			6.125	5.530	MS	32,667		10/27/2020	09/15/2028
053611-AJ-8	AVERY DENNISON CORP			1,2	2.B FE	11,940,000	123.5380	14,824,560	12,000,000	11,950,140		5,026			4.875	4.930	JD	40,625	585,000	11/29/2018	12/06/2028
053773-BC-0	AVIS BUDGET CAR/FINANCE			1,2	4.C FE	1,035,000	101.0000	1,010,000	1,000,000	1,027,692		(6,983)			5.750	4.880	JJ	26,514	59,417	12/10/2019	07/15/2027
053807-AS-2	AVNET INC			1	2.C FE	12,921,800	113.1670	14,711,723	13,000,000	12,954,514		7,414			4.625	4.700	AO	126,931	601,250	03/24/2016	04/15/2026
054561-AM-7	EQUITABLE HOLDINGS INC			1	2.B FE	11,499,880	131.5050	15,123,167	11,500,000	11,499,872		(4)			5.000	5.000	AO	113,403	575,000	04/17/2018	04/20/2048
05463H-AC-5	AXIS SPECIALTY FINANCE			1,2	2.B FE	2,000,000	104.5760	2,091,528	2,000,000	2,000,000					4.900	4.900	JJ	45,189	58,528	12/03/2019	01/15/2040
05508R-AE-6	B&G FOODS INC			1	4.B FE	4,896,785	103.2500	5,075,770	4,916,000	4,894,933		1,054			5.250	5.290	AO	64,523	258,090	05/14/2019	04/01/2025
05523U-AL-4	BAE SYSTEMS HOLDINGS INC			1	2.B FE	3,919,040	131.4700	4,864,405	3,700,000	3,902,619		(4,775)			4.750	4.370	AO	41,008	175,750	04/27/2017	10/07/2044

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
05544T-AC-2	BHI ARMY GUESTHOUSES LLC				2.B	655,451	105.6170	644,512	610,233	640,743		(4,083)			7.650	6.680	JD	130	46,683	09/12/2013	12/31/2030
05565E-BL-8	BMW US CAPITAL LLC			1,2	1.F FE	9,985,400	121.1980	12,119,800	10,000,000	9,986,273		873			4.150	4.160	AO	94,528	207,500	04/06/2020	04/09/2030
05723K-AF-7	BAKER HUGHES LLC/CO-OBL			1,2	1.G FE	10,134,273	112.8080	12,557,864	11,132,000	10,165,590		17,382			4.080	4.640	JD	20,186	454,186	12/09/2019	12/15/2047
058498-AV-8	BALL CORP			1	3.A FE	8,023,750	112.9500	9,036,000	8,000,000	8,016,390		(2,776)			4.875	4.820	MS	114,833	390,000	03/19/2018	03/15/2026
059165-EC-0	BALTIMORE GAS & ELECTRIC			1	1.G FE	2,629,774	152.2040	3,805,113	2,500,000	2,595,781		(3,587)			6.350	5.970	AO	39,688	158,750	08/08/2007	10/01/2036
06048W-B7-4	BANK OF AMERICA CORP	@		2	1.F FE	10,000,000	107.1000	10,710,000	10,000,000	10,598,953		427,213			0.000	4.150	N/A			07/31/2019	08/02/2049
06048W-G6-1	BANK OF AMERICA CORP	@		2	1.F FE	10,000,000	104.1500	10,415,000	10,000,000	10,378,510		370,430			0.000	3.660	N/A			12/19/2019	12/23/2049
06051G-HA-0	BANK OF AMERICA CORP			1	1.G FE	1,860,440	124.7760	2,495,532	2,000,000	1,865,016		2,418			3.946	4.360	JJ	34,637	78,920	01/24/2019	01/23/2049
06051G-HS-1	BANK OF AMERICA CORP			1,2	1.G FE	30,916,560	130.9690	39,945,698	30,500,000	30,904,625		(7,479)			4.330	4.240	MS	388,858	1,320,650	04/17/2019	03/15/2050
06684Q-AB-8	BAPTIST HEALTHCARE			1,2	1.F FE	6,020,570	111.3510	6,681,090	6,000,000	6,020,366		(204)			3.540	3.520	FA	41,300		10/20/2020	08/15/2050
070101-AH-3	BASIN ELECTRIC PWR COOP			1	1.F FE	7,023,890	120.3590	8,425,130	7,000,000	7,023,056		(477)			4.750	4.720	AO	60,035	332,500	05/17/2018	04/26/2047
07177M-AN-3	BAXALTA INC			1	2.B FE	7,159,733	136.8190	9,299,601	6,797,000	7,129,147		(7,159)			5.250	4.900	JD	7,930	356,843	03/29/2016	06/23/2045
07274N-BF-9	BAYER US FINANCE II LLC			1	2.A FE	1,957,526	113.1680	2,322,209	2,052,000	1,964,903		1,992			4.400	4.700	JJ	41,633	90,288	11/09/2016	07/15/2044
07274N-BH-5	BAYER US FINANCE II LLC			1	2.A FE	16,513,760	119.6450	20,941,552	17,503,000	16,534,550		6,123			4.700	5.010	JJ	379,329	822,641	04/07/2017	07/15/2064
075887-BX-6	BECTON DICKINSON AND CO			1	2.C FE	13,056,750	131.0950	17,042,376	13,000,000	13,053,232		(1,044)			4.669	4.640	JD	42,151	606,970	05/23/2017	06/06/2047
081437-AR-6	BEMIS COMPANY INC			1	2.B FE	2,955,840	102.1660	3,064,992	3,000,000	2,995,733		5,198			4.500	4.680	AO	28,500	135,000	09/27/2011	10/15/2021
084423-AU-6	BERKLEY (WR) CORPORATION			1,2	2.A FE	1,990,300	122.6410	2,452,820	2,000,000	1,990,408		108			4.000	4.020	MN	10,889	40,667	05/05/2020	05/12/2050
084659-AR-2	BERKSHIRE HATHAWAY ENERG			1	1.G FE	3,687,180	132.8040	4,648,147	3,500,000	3,681,448		(3,488)			4.450	4.130	JJ	71,818	155,750	04/08/2019	01/15/2049
084659-AW-1	BERKSHIRE HATHAWAY ENERG			1,2	1.G FE	6,961,850	129.3080	9,051,567	7,000,000	6,962,491		641			4.250	4.280	AO	62,806	163,625	03/25/2020	10/15/2050
084664-CR-0	BERKSHIRE HATHAWAY FIN			1,2	1.C FE	17,321,150	132.6090	23,206,715	17,500,000	17,327,323		3,125			4.250	4.310	JJ	342,951	743,750	01/17/2019	01/15/2049
08576P-AA-9	BERRY GLOBAL INC			1	3.B FE	6,725,000	102.2500	7,157,500	7,000,000	6,810,613		31,589			4.500	5.100	FA	119,000	315,000	03/27/2018	02/15/2026
09062X-AD-5	BIOGEN INC			1	1.G FE	14,370,190	135.5870	18,982,208	14,000,000	14,350,770		(7,689)			5.200	5.010	MS	214,356	728,000	06/26/2019	09/15/2045
09062X-AG-8	BIOGEN INC			1,2	2.A FE	4,993,200	103.8660	5,193,300	5,000,000	4,993,221		21			3.150	3.150	MN	26,250		12/10/2020	05/01/2050
092113-AN-9	BLACK HILLS CORP			1	2.A FE	4,308,868	122.7210	5,517,577	4,496,000	4,317,936		3,646			4.200	4.460	MS	55,601	188,832	07/25/2018	09/15/2046
09256B-AG-2	BLACKSTONE HOLDINGS FINA			1	1.E FE	5,532,600	136.4500	6,822,515	5,000,000	5,523,304		(9,296)			5.000	4.280	JD	11,111	250,000	03/30/2020	06/15/2044
09256B-AH-0	BLACKSTONE HOLDINGS			1	1.E FE	10,148,495	126.9420	13,328,942	10,500,000	10,165,662		7,169			4.450	4.660	JJ	215,454	467,250	07/10/2018	07/15/2045
09259E-AA-6	BLACKROCK TCP CAP CORP			1	2.C FE	29,690,400	104.4270	31,328,100	30,000,000	29,752,414		48,958			3.900	4.140	FA	416,000	780,000	09/25/2020	08/23/2024
097023-CF-0	BOEING CO			1,2	2.C FE	11,509,680	101.3930	12,167,220	12,000,000	11,519,571		5,239			3.825	4.030	MS	153,000	459,000	02/13/2019	03/01/2059
097023-CU-7	BOEING CO			1,2	2.C FE	10,000,000	116.8630	11,686,340	10,000,000	10,000,000					5.040	5.040	MN	84,000	247,800	04/30/2020	05/01/2027
097023-CW-3	BOEING CO			1,2	2.C FE	5,457,735	137.9250	6,206,634	4,500,000	5,451,604		(6,131)			5.805	4.490	MN	43,538	128,436	08/05/2020	05/01/2050
097023-CX-1	BOEING CO			1,2	2.C FE	4,252,650	141.6040	4,248,120	3,000,000	4,252,002		(648)			5.930	3.850	MN	29,650		12/10/2020	05/01/2060
09739D-AD-2	BOISE CASCADE COMPANY			1,2	3.C FE	1,000,000	108.2500	1,082,500	1,000,000	1,000,000					4.875	4.870	JJ	20,854		07/13/2020	07/01/2030
099724-AH-9	BORGWARNER INC			1	2.B FE	4,430,050	117.0530	5,852,670	5,000,000	4,478,187		10,700			4.375	5.130	MS	64,410	218,750	01/22/2016	03/15/2045
099724-AM-8	BORGWARNER INC			1	2.A FE	2,033,000	117.5580	2,351,170	2,000,000	2,022,333		(2,088)			5.000	4.730	AO	25,000	100,000	09/26/2017	10/01/2025
10115C-AA-2	BOSTON UNIVERSITY			1	1.D FE	8,460,305	143.6800	12,212,800	8,500,000	8,466,354		704			5.200	5.220	AO	110,500	442,000	08/17/2011	10/01/2045
102291-AA-9	BOWDOIN COLLEGE			1	1.C FE	18,238,978	121.7300	22,154,860	18,200,000	18,239,579		108			4.693	4.680	JJ	427,063	854,126	03/08/2018	07/01/2112
103186-AB-8	BOXER PARENT CO INC			1,2	4.C FE	1,015,000	108.5440	1,085,447	1,000,000	1,012,971		(2,029)			7.125	6.690	AO	17,615	23,750	05/14/2020	10/02/2025
10805@-AB-0	BRIDGE INV GRP				1.G PL	10,000,000	113.1660	11,316,600	10,000,000	10,000,000					4.150	4.150	JJ	183,292		07/22/2020	07/22/2027
10806C-AA-6	BRIDGE HOUSING CORP			1,2	1.E FE	15,000,000	99.9470	14,992,140	15,000,000	15,000,000					3.250	3.250	JJ	31,146		12/01/2020	07/15/2030
10922N-AF-0	BRIGHTHOUSE FINANCIAL IN			1	2.B FE	5,919,120	105.4710	6,328,278	6,000,000	5,923,217		1,420			4.700	4.780	JD	7,050	282,000	10/03/2017	06/22/2047
109641-AH-3	BRINKER INTL			1	4.B FE	2,112,113	104.2500	2,226,780	2,136,000	2,122,404		3,207			5.000	5.180	AO	26,700	106,800	08/21/2017	10/01/2024
109696-AA-2	BRINK'S CO/THE			1	3.C FE	2,905,000	104.5000	3,135,000	3,000,000	2,928,712		8,586			4.625	5.040	AO	29,292	138,750	03/05/2018	10/15/2027
110122-BR-8	BRISTOL-MYERS SQUIBB CO			1	1.F FE	26,929,545	145.8900	39,353,881	26,975,000	26,959,937		392			5.700	5.700	AO	324,599	1,537,575	06/10/2011	10/15/2040
110122-BS-6	BRISTOL-MYERS SQUIBB CO			1	1.F FE	10,964,500	143.3160	15,764,815	11,000,000	10,978,685		461			5.250	5.260	FA	218,167	577,500	12/17/2013	08/15/2043
110122-BU-1	BRISTOL-MYERS SQUIBB CO			1	1.F FE	5,530,834	144.6050	7,729,153	5,345,000	5,520,812		(4,000)			5.000	4.760	FA	100,961	267,250	09/18/2018	08/15/2045
110122-BW-7	BRISTOL-MYERS SQUIBB CO			1	1.F FE	5,582,700	139.4660	8,368,008	6,000,000	5,603,913		6,773			4.550	4.990	FA	99,342	273,000	09/18/2018	02/20/2048
110122-DK-1	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	6,065,000	134.4840	8,405,250	6,250,000	6,076,485		3,259			4.350	4.520	MN	34,740	271,875	03/27/2019	11/15/2047
11044M-AA-4	BRITISH AIR 20-1 A PPT			1	1.G FE	5,052,500	107.0270	5,351,350	5,000,000	5,052,286		(214)			4.250	4.080	FMAN	18,299		11/18/2020	11/15/2032
11135F-AQ-4	BROADCOM INC			1,2	2.C FE	3,995,560	115.5960	4,623,856	4,000,000	3,995,814		254			4.150	4.160	MN	21,211	86,228	05/05/2020	11/15/2030
11135F-BA-8	BROADCOM INC			1,2	2.C FE	4,178,840	119.5310	4,781,260	4,000,000	4,159,122		(14,271)			4.750	4.160	AO	40,111	190,000	08/19/2019	04/15/2029
11135F-BD-2	BROADCOM INC			1,2	2.C FE	4,993,350	121.5000	6,075,040	5,000,000	4,993,774		424			5.000	5.010	AO	52,778	129,167	04/06/2020	04/15/2030
11271R-AB-5	BROOKFIELD FINANCE LLC			1,2	1.G FE	2,971,740	105.9280	3,177,840	3,000,000	2,972,113		373			3.450	3.500	AO	21,850	67,275	02/18/2020	04/15/2050
114259-AU-8	BROOKLYN UNION GAS CO			1,2	1.G FE	10,000,000	132.2180	13,221,820	10,000,000	10,000,000					4.487	4.480	MS	145,828	448,700	02/27/2019	03/04/2049

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
12189L-AE-1	BURLINGTN NORTH SANTA FE			1,2	1.E FE	1,670,971	145.4510	2,065,411	1,420,000	1,657,912		(7,558)			5.400	4.150	JD	6,390	76,680	03/21/2019	06/01/2041
12189L-AP-6	BURLINGTN NORTH SANTA FE			1,2	1.E FE	2,518,288	144.2520	3,140,375	2,177,000	2,502,913		(8,871)			5.150	4.110	MS	37,372	112,116	03/21/2019	09/01/2043
12189T-AX-2	BURLINGTN NORTH SANTA FE			1	1.E FE	17,582,095	153.2750	25,290,375	16,500,000	17,315,438		(31,657)			6.200	5.710	FA	386,467	1,023,000	01/08/2010	08/15/2036
12189T-AZ-7	BURLINGTN NORTH SANTA FE			1	1.E FE	15,486,888	152.1600	21,606,720	14,200,000	15,174,108		(36,088)			6.150	5.500	MN	145,550	873,300	08/25/2009	05/01/2037
124857-AJ-2	VIACOMCBS INC			1	2.B FE	11,416,580	123.2310	13,555,443	11,000,000	11,356,789		(9,915)			4.850	4.600	JJ	266,750	533,500	12/05/2017	07/01/2042
1248EP-BX-0	CCO HLDGS LLC/CAP CORP			1,2	3.B FE	10,033,750	105.7500	10,575,000	10,000,000	10,022,002		(4,317)			5.000	4.940	FA	208,333	500,000	05/08/2019	02/01/2028
1248EP-CB-7	CCO HLDGS LLC/CAP CORP			2	3.B FE	1,000,938	109.6250	1,096,250	1,000,000	1,000,762		(118)			5.375	5.350	JD	4,479	53,750	05/10/2019	06/01/2029
12498#-AA-8	TERRA FUNDING-200 SOUTH, LLC				1.E PL	3,958,106	108.8320	4,307,686	3,958,106	3,958,106					4.640	4.640	MON	8,162	183,656	05/15/2014	01/15/2044
12498*-AA-2	TERRA FUNDING-20				3.B PL	1,142,264	120.7700	1,379,636	1,142,366	1,142,266		(4)			6.410	6.410	MON	3,254	70,655	05/15/2014	01/15/2044
12508E-AJ-0	CDK GLOBAL INC			1,2	3.A FE	3,021,750	110.7920	3,323,760	3,000,000	3,017,904		(2,308)			5.250	5.130	MS	46,375	157,500	05/09/2019	05/15/2029
12527G-AD-5	CF INDUSTRIES INC			1	3.A FE	1,011,430	122.7500	1,227,500	1,000,000	1,009,884		(239)			4.950	4.870	JD	4,125	49,500	05/20/2013	06/01/2043
125523-BD-1	CIGNA CORP			1	2.B FE	3,125,640	139.5630	4,186,908	3,000,000	3,097,756		(3,665)			6.150	5.830	MN	23,575	184,500	12/06/2010	11/15/2036
125523-BF-6	CIGNA CORP			1	2.B FE	4,962,535	141.4220	7,071,115	5,000,000	4,968,573		786			5.875	5.920	MS	86,493	293,750	06/29/2011	03/15/2041
125523-BH-2	CIGNA CORP			1,2	2.B FE	5,628,900	135.2580	6,762,940	5,000,000	5,522,703		(14,976)			5.375	4.580	FA	101,528	268,750	08/28/2012	02/15/2042
125523-CD-0	CIGNA CORP			1	2.B FE	2,252,940	147.4210	2,948,420	2,000,000	2,227,508		(5,914)			6.125	5.220	MN	15,653	122,500	03/24/2016	11/15/2041
125581-GX-0	CIT GROUP INC				3.A FE	1,055,000	122.0000	1,220,000	1,000,000	1,045,560		(5,076)			6.125	5.350	MS	19,056	61,250	01/30/2019	03/09/2028
125896-BU-3	CMS ENERGY CORP			1,2	2.C FE	5,000,000	112.5960	5,629,830	5,000,000	5,000,000					4.750	4.750	JD	19,792	120,729	05/15/2020	06/01/2050
126307-BA-4	CSC HOLDINGS LLC			1,2	4.C FE	2,109,600	109.6250	2,192,500	2,000,000	2,097,578		(11,307)			5.750	5.920	JJ	53,028	116,597	12/03/2019	01/15/2030
12636Y-AB-8	CRH AMERICA FINANCE INC			1	2.A FE	6,490,315	122.6710	7,973,654	6,500,000	6,490,912		173			4.400	4.400	MN	41,311	286,000	05/02/2017	05/09/2047
126408-HL-0	CSX CORP			1	2.A FE	3,921,190	139.9030	5,596,144	4,000,000	3,922,477		435			4.650	4.750	MS	62,000	186,000	02/22/2018	03/01/2068
126458-AD-0	CTR PARTNERSHIP/CARETRST			1	3.B FE	4,506,250	103.4450	4,655,048	4,500,000	4,502,745		(1,042)			5.250	5.220	JD	19,688	236,250	05/11/2017	06/01/2025
126650-CY-4	CVS HEALTH CORP			1,2	2.B FE	7,911,610	126.1860	10,094,952	8,000,000	7,917,029		2,876			4.780	4.860	MS	101,973	382,400	07/10/2019	03/25/2038
126650-CZ-1	CVS HEALTH CORP			1,2	2.B FE	15,333,000	135.3170	17,591,262	13,000,000	15,305,598		(20,510)			5.050	3.950	MS	175,067	454,500	12/10/2020	03/25/2048
127097-C@-0	CABOT OIL & GAS CORP SER C				2.B	1,998,000	112.9550	2,259,100	2,000,000	1,999,509		172			6.690	6.700	JJ	61,325	133,800	06/27/2008	07/16/2023
12738A-AB-7	CADENCE BANCORP			1	2.B FE	8,000,000	99.9980	7,999,912	8,000,000	8,000,000					5.375	5.370	JD	3,583	430,000	06/06/2014	06/28/2021
13034V-AA-2	CALIFORNIA INSTITUTE OF			1	1.D FE	931,800	138.3940	1,383,947	1,000,000	931,990		36			4.700	5.040	MN	7,833	47,000	12/12/2016	11/01/2111
13034V-AC-8	CALIFORNIA INSTITUTE OF			1	1.D FE	12,367,365	124.6660	15,583,288	12,500,000	12,367,415		70			4.283	4.320	MS	178,458	535,375	03/05/2018	09/01/2116
131347-CK-0	CALPINE CORP			1	3.A FE	5,825,000	103.4500	6,207,000	6,000,000	5,876,172		19,022			5.250	5.690	JD	26,250	315,000	03/27/2018	06/01/2026
133131-AS-1	CAMDEN PROPERTY TRUST			1	1.G FE	4,981,500	108.9670	5,448,380	5,000,000	4,995,342		1,744			4.875	4.910	JD	10,833	243,750	06/10/2011	06/15/2023
13934R-AA-2	CAPE COD FIVE MUTUAL CO			2	2.C FE	7,000,000	100.0000	7,000,000	7,000,000	7,000,000					3.750	3.750	MN	41,563		11/04/2020	11/15/2030
14020A-CL-6	CAPITAL IMPACT PARTNERS				1.F FE	100,000	102.6690	102,670	100,000	100,000					2.000	2.000	JAJO	422	1,450	01/21/2020	01/15/2023
14040H-BM-6	CAPITAL ONE FINANCIAL CO			2	2.B FE	1,448,430	100.7800	1,511,709	1,500,000	1,466,608		18,178			1.180	3.110	MJSD	1,131	16,830	03/26/2020	03/09/2022
140501-AA-5	CAPITAL SOUTHWEST CORP			1,2	1.G PL	5,000,000	104.1500	5,207,500	5,000,000	5,000,000					5.375	5.370	AO	67,188	134,375	08/12/2020	10/01/2024
14149Y-BD-9	CARDINAL HEALTH INC			1	2.B FE	15,069,983	122.9320	17,855,888	14,525,000	15,031,151		(11,329)			4.900	4.650	MS	209,563	711,725	06/13/2017	09/15/2045
14310F-AA-0	CARLYLE HOLDINGS II FIN			1	2.A FE	13,435,484	128.8840	14,937,748	11,590,000	13,298,770		(43,638)			5.625	4.560	MS	164,795	651,938	10/05/2017	03/30/2043
14448C-AC-8	CARRIER GLOBAL CORP			1,2	2.C FE	4,948,280	110.8770	5,543,870	5,000,000	4,949,270		990			3.577	3.630	AO	42,725	108,304	03/11/2020	04/05/2050
14448C-AS-3	CARRIER GLOBAL CORP			1,2	2.C FE	7,756,350	110.8770	7,761,418	7,000,000	7,755,732		(618)			3.577	3.010	AO	59,815		12/15/2020	04/05/2050
149123-CE-9	CATERPILLAR INC			1,2	1.G FE	5,946,718	147.7230	8,127,747	5,502,000	5,940,917		(3,481)			4.750	4.330	MN	33,394	261,345	03/18/2019	05/15/2064
14916R-AD-6	COMMONSPIRIT HEALTH			1	2.A FE	7,070,499	117.0080	8,687,866	7,425,000	7,100,338		9,281			4.350	4.680	MN	53,831	322,988	08/23/2017	11/01/2042
14918A-AD-1	CATHOLIC HEALTH SERVICES			1,2	1.G FE	8,000,000	104.9620	8,396,984	8,000,000	8,000,000					3.368	3.360	JJ	89,065		08/26/2020	07/01/2050
15189W-AH-3	CENTERPOINT ENERGY RESOU			1	2.A FE	6,026,062	140.6720	8,229,330	5,850,000	5,995,605		(4,118)			5.850	5.630	JJ	157,804	342,225	09/15/2011	01/15/2041
15201P-AA-7	CENTERSTATE BANK CORP			2	2.B FE	8,000,000	105.2340	8,418,744	8,000,000	8,000,000					5.750	5.750	JD	38,333	232,556	05/21/2020	06/01/2030
15769#-AL-9	CHAMBERLAIN GRP INC SER D				2.C	7,000,000	111.8240	7,827,680	7,000,000	7,000,000					6.410	6.410	JD	22,435	448,700	05/11/2006	06/13/2023
161175-AZ-7	CHARTER COMM OPT LLC/CAP			1	2.C FE	2,342,860	136.9110	2,738,238	2,000,000	2,301,392		(14,248)			6.384	4.900	AO	24,117	127,680	12/05/2017	10/23/2035
161175-BA-1	CHARTER COMM OPT LLC/CAP			1,2	2.C FE	5,745,050	141.6980	7,084,925	5,000,000	5,697,070		(13,552)			6.484	5.440	AO	61,238	324,200	02/21/2017	10/23/2045
161175-BM-5	CHARTER COMM OPT LLC/CAP			1	2.C FE	3,429,195	124.8810	4,370,846	3,500,000	3,434,472		2,223			5.375	5.540	AO	47,031	188,125	08/14/2018	04/01/2038
161175-BN-3	CHARTER COMM OPT LLC/CAP			1,2	2.C FE	5,286,550	130.6490	6,532,495	5,000,000	5,279,065		(4,618)			5.750	5.350	AO	71,875	287,500	04/17/2019	04/01/2048
161175-BP-8	CHARTER COMM OPT LLC/CAP			2	2.C FE	5,052,323	102.5390	5,073,659	4,948,000	4,948,000		(54,542)			1.864	2.120	FMAN	15,631	140,811	10/10/2018	02/01/2024
161175-BT-0	CHARTER COMM OPT LLC/CAP			1,2	2.C FE	5,116,850	119.3180	5,369,328	4,500,000	5,115,627		(1,189)			4.800	3.990	MS	72,000	40,933	12/09/2020	03/01/2050
172062-AF-8	CINCINNATI FINL CORP				2.A FE	1,239,804	131.7480	1,317,481	1,000,000	1,145,897		(16,311)			6.920	4.560	MN	8,842	69,200	07/01/2014	05/15/2028
17252M-AG-5	CINTAS CORPORATION NO. 2			1	1.G FE	3,666,760	134.4560	4,705,981	3,500,000	3,623,022		(4,737)			6.150	5.800	FA	81,317	215,250	02/10/2011	08/15/2036
172967-HS-3	CITIGROUP INC				2.B FE	18,472,847	140.8890	23,782,114	16,880,000	18,304,380		(33,555)			5.300	4.690	MN	136,681	894,640	10/27/2016	05/06/2044
172967-KR-1	CITIGROUP INC				2.B FE	19,701,588	133.3400	24,898,597	18,673,000	19,683,441		(13,790)			4.750	4.370	MN	105,943	803,843	06/22/2020	05/18/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
172967-LU-3	CITIGROUP INC			1,2	1.G FE	4,564,650	119.0180	5,950,945	5,000,000	4,593,135		14,285			3.878	4.540	JJ	84,562	193,900	12/19/2018	01/24/2039
172967-MA-6	CITIGROUP INC			2	2.A FE	4,016,375	101.1130	4,044,556	4,000,000	4,000,000					1.248	1.890	MJSD	4,300	82,814	08/10/2018	06/01/2024
172967-MD-0	CITIGROUP INC			1	2.A FE	17,271,525	137.6000	22,704,083	16,500,000	17,247,290		(14,147)			4.650	4.360	JJ	336,738	767,250	04/16/2019	07/23/2048
17327C-AB-9	CITIGROUP INC	@		2	1.G FE	8,000,000	108.3300	8,666,400	8,000,000	8,458,265		333,822			0.000	4.060	N/A			08/06/2019	08/13/2049
178180-GD-1	CITY NATL BK - BEV HILLS				1.F FE	579,031	107.5000	569,750	530,000	540,637		(6,573)			5.375	4.010	JJ	13,136	28,488	07/01/2014	07/15/2022
181396-AE-2	CLARK EQUIPMENT CO			1,2	3.C FE	1,013,125	105.8750	1,058,750	1,000,000	1,011,366		(1,759)			5.875	5.500	JD	4,896	29,701	05/21/2020	06/01/2025
184496-AN-7	CLEAN HARBORS INC			1,2	3.C FE	250,000	104.3310	260,828	250,000	250,000					4.875	4.870	JJ	5,620	12,628	06/18/2019	07/15/2027
184496-AP-2	CLEAN HARBORS INC			1,2	3.C FE	500,000	109.2500	546,250	500,000	500,000					5.125	5.120	JJ	11,816	26,550	06/18/2019	07/15/2029
18538R-AH-6	CLEARWATER PAPER CORP			1	3.C FE	2,985,000	108.3750	3,251,250	3,000,000	2,991,557		1,801			5.375	5.450	FA	67,188	161,250	02/17/2017	02/01/2025
18600T-AA-0	CLEVELAND CLINIC FOUND			1	1.C FE	10,420,000	140.7760	14,077,650	10,000,000	10,419,822		(178)			4.858	4.650	JJ	242,900	485,800	08/02/2018	01/01/2114
195869-AL-6	COLONIAL PIPELINE CO			1	1.G FE	7,093,310	133.8630	9,370,410	7,000,000	7,071,491		(2,399)			6.375	6.270	FA	185,938	446,250	09/28/2007	08/01/2037
20030N-CE-9	COMCAST CORP			1	1.G FE	1,806,511	125.8860	2,983,508	2,370,000	1,828,932		7,419			3.999	5.600	MN	15,796	94,776	10/19/2017	11/01/2049
20030N-CG-4	COMCAST CORP			1	1.G FE	4,329,528	127.6560	7,250,861	5,680,000	4,373,675		14,601			4.049	5.600	MN	38,331	229,983	10/19/2017	11/01/2052
20030N-CN-9	COMCAST CORP			1	1.G FE	36,637,865	151.5200	51,592,832	34,050,000	36,601,753		(30,114)			4.950	4.510	AO	355,823	1,685,475	12/19/2019	10/15/2058
202795-HK-9	COMMONWEALTH EDISON CO			1	1.F FE	6,563,569	144.2390	9,346,687	6,480,000	6,543,923		(2,573)			5.900	5.800	MS	112,572	382,320	02/11/2011	03/15/2036
203380-AB-9	COMMSCOPE INC			1,2	4.B FE	2,030,000	103.1000	2,062,000	2,000,000	2,016,898		(7,205)			5.500	5.080	MS	36,667	110,000	02/15/2019	03/01/2024
20369E-AB-8	COMMUNITY HOSPITALS OF I			1	1.F FE	14,000,000	134.1600	18,782,526	14,000,000	14,000,000					5.433	5.430	MN	126,770	760,620	06/04/2015	05/01/2045
20369E-AD-4	COMMUNITY HEALTH NETWORK			2	1.F FE	3,976,720	112.4920	4,499,700	4,000,000	3,977,020		209			4.940	4.970	MN	32,933	197,600	02/21/2018	05/01/2058
20369E-AE-2	COMMUNITY HEALTH NETWORK			1,2	1.F FE	3,000,000	100.8120	3,024,378	3,000,000	3,000,000					3.099	3.090	MN	15,495	17,045	08/18/2020	05/01/2050
205887-CD-2	CONAGRA BRANDS INC			1	2.C FE	9,956,950	133.5310	13,353,100	10,000,000	9,959,935		1,320			5.300	5.330	MN	88,333	530,000	10/15/2018	11/01/2038
205887-CE-0	CONAGRA BRANDS INC			1	2.C FE	5,968,700	142.4840	8,549,040	6,000,000	5,969,784		457			5.400	5.430	MN	54,000	324,000	10/15/2018	11/01/2048
20825V-AB-8	BURLINGTON RESOURCES LLC			1	1.G FE	3,113,700	141.1810	4,235,451	3,000,000	3,083,710		(3,209)			5.950	5.680	AO	37,683	178,500	04/04/2008	10/15/2036
209111-EL-3	CONS EDISON CO OF NY			1	2.A FE	2,499,625	138.7950	3,469,893	2,500,000	2,499,759		10			5.850	5.850	MS	43,063	146,250	03/06/2006	03/15/2036
209111-FA-6	CONS EDISON CO OF NY			1	2.A FE	2,487,850	139.0800	3,477,018	2,500,000	2,490,115		271			5.700	5.730	JD	6,333	142,500	06/02/2010	06/15/2040
209111-FF-5	CON EDISON CO OF NY INC			1,2	1.G FE	3,209,216	132.9460	4,254,282	3,200,000	3,209,216					4.625	4.600	JD	12,333	148,000	03/04/2019	12/01/2054
209111-FK-4	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	2.A FE	1,579,164	126.9320	2,016,949	1,589,000	1,579,497		109			4.300	4.330	JD	5,694	68,327	07/19/2018	12/01/2056
209111-FN-8	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	1.G FE	3,515,596	122.6050	4,548,664	3,710,000	3,520,866		2,085			4.000	4.270	MN	18,962	148,400	05/31/2018	11/15/2057
209111-FQ-1	CON EDISON CO OF NY INC			1,2	2.A FE	9,202,855	131.7920	12,026,075	9,125,000	9,201,279		(838)			4.500	4.450	MN	52,469	410,625	03/11/2019	05/15/2058
209111-FT-5	CON EDISON CO OF NY INC			1,2	1.G FE	5,211,550	133.6200	6,681,040	5,000,000	5,204,447		(3,795)			4.650	4.390	JD	19,375	232,500	01/09/2019	12/01/2048
21036P-AT-5	CONSTELLATION BRANDS INC			1	2.C FE	21,848,736	126.0100	27,482,825	21,810,000	21,843,771		(848)			4.500	4.480	MN	141,765	981,450	07/17/2018	05/09/2047
21036P-AZ-1	CONSTELLATION BRANDS INC			1	2.C FE	4,970,900	120.9350	6,046,765	5,000,000	4,975,235		(224)			4.100	4.110	FA	77,444	205,000	11/27/2019	02/15/2048
21036P-BD-9	CONSTELLATION BRANDS INC			1,2	2.C FE	3,468,775	140.4760	3,511,905	2,500,000	3,467,843		(932)			5.250	3.130	MN	16,771		12/14/2020	11/15/2048
219023-AC-2	INGREDION INC			1	2.B FE	21,143,760	143.5640	28,712,840	20,000,000	20,898,444		(31,311)			6.625	6.180	AO	279,722	1,325,000	10/21/2010	04/15/2037
219350-AV-7	CORNING INC			1	2.A FE	13,818,266	133.9510	18,311,143	13,670,000	13,793,252		(3,389)			5.750	5.670	FA	296,943	786,025	06/10/2011	08/15/2040
219350-BF-1	CORNING INC			1	2.A FE	9,562,412	124.8100	12,407,412	9,941,000	9,568,669		3,625			4.375	4.580	MN	55,573	434,919	04/17/2019	11/15/2057
219350-BL-8	CORNING INCORPORATED			1,2	2.A FE	5,563,846	147.0720	7,375,691	5,015,000	5,559,706		(2,602)			5.850	5.220	MN	37,487	293,378	05/08/2019	11/15/2068
22282E-AJ-1	COVANTA HOLDING CORP			1,2	4.B FE	2,529,800	106.9930	2,674,843	2,500,000	2,529,112		(688)			5.000	4.810	MS	43,750		10/26/2020	09/01/2030
224044-CC-9	COX COMMUNICATIONS INC			1	2.B FE	2,018,720	125.6160	2,512,332	2,000,000	2,016,464		(435)			4.500	4.440	JD	250	90,000	01/22/2015	06/30/2043
224399-AT-2	CRANE CO			1	2.B FE	2,717,880	107.0830	3,212,493	3,000,000	2,728,196		4,780			4.200	4.800	MS	37,100	126,000	10/18/2018	03/15/2048
228187-AB-6	CROWN AMER/CAP CORP VI			1	3.C FE	6,865,000	103.7500	7,262,500	7,000,000	6,903,110		16,326			4.750	5.060	FA	138,542	332,500	03/13/2018	02/01/2026
22822V-AF-8	CROWN CASTLE INTL CORP			1	2.C FE	33,724,890	128.2780	42,973,231	33,500,000	33,711,337		(4,146)			4.750	4.700	MN	203,326	1,591,250	04/26/2017	05/15/2047
231021-AK-2	CUMMINS INC			1	1.F FE	8,618,070	147.5550	11,804,440	8,000,000	8,616,487		(596)			5.650	5.230	MS	150,667	452,000	11/09/2016	03/01/2098
23311R-AA-4	DCP MIDSTREAM OPERATING			1	3.A FE	2,314,037	108.0000	2,322,000	2,150,000	2,280,106		(4,369)			6.750	6.160	MS	42,731	145,125	03/24/2011	09/15/2037
233851-DV-3	DAIMLER FINANCE NA LLC				2.A FE	943,220	100.7520	1,007,523	1,000,000	964,260		21,040			1.121	4.420	FMAN	1,464	12,621	03/26/2020	02/15/2022
23918K-AS-7	DAVITA INC			1,2	4.A FE	1,511,250	106.0000	1,590,000	1,500,000	1,511,004		(246)			4.625	4.500	JD	5,781	33,146	09/24/2020	06/01/2030
24703D-BB-6	DELL INT LLC / EMC CORP			1,2	2.C FE	4,993,150	120.3180	6,015,900	5,000,000	4,993,520		370			5.850	5.880	JJ	134,875	78,000	04/03/2020	07/15/2025
247109-BR-1	DELMARVA PWR & LIGHT CO			1,2	1.F FE	6,268,455	119.4120	8,060,351	6,750,000	6,292,680		12,497			4.000	4.490	JD	22,500	270,000	01/15/2019	06/01/2042
247109-BT-7	DELMARVA PWR & LIGHT CO			1,2	1.F FE	6,709,028	124.6420	8,413,362	6,750,000	6,711,086		905			4.150	4.180	MN	35,794	280,125	01/25/2019	05/15/2045
247158-AB-0	DELOITTE LLP SER B				1.F	12,487,500	138.1420	17,267,750	12,500,000	12,493,266		680			7.320	7.320	FA	332,958	915,000	07/18/2008	08/20/2033
25179M-AL-7	DEVON ENERGY CORPORATION			1	3.A FE	5,440,950	122.1450	6,107,260	5,000,000	5,414,099		(11,884)			5.600	4.940	JJ	129,111	280,000	08/20/2018	07/15/2041
25272K-AR-4	DELL INT LLC / EMC CORP			1,2	2.C FE	4,466,040	151.0900	4,532,715	3,000,000	4,463,979		(2,061)			8.350	4.930	JJ	115,508		12/02/2020	07/15/2046
25278X-AH-2	DIAMONDBACK ENERGY INC			1,2	3.A FE	3,042,150	104.0990	3,122,988	3,000,000	3,021,439		(8,155)			5.375	5.050	MN	13,885	161,250	05/01/2018	05/31/2025
254010-AE-1	DIGNITY HEALTH			1	2.A FE	18,375,415	135.3150	24,356,844	18,000,000	18,364,503		(2,180)			5.267	5.150	MN	158,010	948,060	10/23/2014	11/01/2064

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
25470D-AG-4	DISCOVERY COMMUNICATIONS			1	2.C FE	2,431,925	119.8780	2,996,953	2,500,000	2,437,238		1,585			4.950	5.140	MN	15,813	123,750	07/19/2017	05/15/2042
25470D-AJ-8	DISCOVERY COMMUNICATIONS			1	2.C FE	1,444,770	123.6410	1,854,621	1,500,000	1,448,445		1,220			4.875	5.130	AO	18,281	73,125	11/29/2017	04/01/2043
25470D-AT-6	DISCOVERY COMMUNICATIONS			1	2.C FE	16,925,045	130.0650	20,160,199	15,500,000	16,916,479		(8,474)			5.200	4.580	MS	226,128	546,000	10/22/2020	09/20/2047
25470D-BG-3	DISCOVERY COMMUNICATIONS			1,2	2.C FE	3,150,970	131.7290	3,951,894	3,000,000	3,148,172		(2,724)			5.300	4.950	MN	20,317	159,000	12/09/2019	05/15/2049
260543-CV-3	DOW CHEMICAL CO/THE			1,2	2.B FE	2,581,850	134.2830	3,357,098	2,500,000	2,580,884		(966)			4.800	4.590	MN	15,333	120,000	03/17/2020	05/15/2049
26078J-AF-7	DUPONT DE NEMOURS INC			1,2	2.A FE	2,223,140	145.0810	2,901,636	2,000,000	2,220,177		(2,963)			5.419	4.700	MN	13,849	108,380	03/12/2020	11/15/2048
26138E-AT-6	KEURIG DR PEPPER INC			1	2.B FE	19,282,878	128.3290	26,261,431	20,464,000	19,333,624		22,490			4.500	4.880	MN	117,668	920,880	12/19/2018	11/15/2045
26138E-AY-5	KEURIG DR PEPPER INC			1	2.B FE	9,039,100	127.1380	12,713,880	10,000,000	9,082,243		16,831			4.420	5.050	JD	19,644	442,000	05/08/2018	12/15/2046
26441C-AY-1	DUKE ENERGY CORP			1	2.A FE	2,701,890	121.3040	3,639,123	3,000,000	2,715,647		5,393			3.950	4.560	FA	44,767	118,500	05/17/2018	08/15/2047
26442E-AG-5	DUKE ENERGY OHIO INC			1,2	1.F FE	9,480,975	129.1100	12,265,507	9,500,000	9,481,935		326			4.300	4.310	FA	170,208	408,500	01/11/2019	02/01/2049
26444H-AF-8	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	3,061,200	128.4490	3,853,479	3,000,000	3,059,158		(1,183)			4.200	4.070	JJ	58,100	126,000	02/21/2019	07/15/2048
266228-C@-2	DUQUESNE LIGHT COMPANY				1.F	1,000,000	116.2860	1,162,860	1,000,000	1,000,000					4.760	4.760	FA	19,833	47,600	02/01/2012	02/03/2042
266504-AA-7	SPEND LIFE WISELY CO			2	2.C FE	7,000,000	102.4720	7,173,040	7,000,000	7,000,000					5.875	5.870	MS	121,090	411,250	03/02/2017	03/15/2027
26884A-BH-5	ERP OPERATING LP			1,2	1.G FE	7,955,620	123.2310	9,858,552	8,000,000	7,957,490		880			4.000	4.030	FA	133,333	320,000	03/26/2019	08/01/2047
26884T-AE-2	ERAC USA FINANCE LLC			1	2.A FE	5,590,350	140.2390	7,011,970	5,000,000	5,535,854		(14,292)			5.625	4.810	MS	82,813	281,250	11/09/2016	03/15/2042
26884T-AN-2	ERAC USA FINANCE LLC			1	2.A FE	9,902,760	127.0880	12,708,870	10,000,000	9,912,822		1,929			4.500	4.550	FA	170,000	450,000	05/28/2015	02/15/2045
26907Y-AB-0	ESH HOSPITALITY INC.			1,2	3.C FE	1,011,250	102.5000	1,025,000	1,000,000	1,009,075		(2,114)			4.625	4.360	AO	11,563	47,920	12/17/2019	10/01/2027
269246-BS-2	E*TRADE FINANCIAL CORP			1	2.A FE	9,517,130	120.1710	11,416,312	9,500,000	9,513,530		(1,569)			4.500	4.470	JD	13,063	427,500	07/18/2018	06/20/2028
277432-AL-4	EASTMAN CHEMICAL CO			1,2	2.C FE	10,220,123	127.7870	12,459,272	9,750,000	10,142,484		(11,123)			4.800	4.490	MS	156,000	468,000	05/13/2015	09/01/2042
278865-AM-2	ECOLAB INC			1	2.A FE	18,001,410	143.8060	24,447,071	17,000,000	17,837,544		(21,973)			5.500	5.110	JD	59,736	935,000	12/06/2011	12/08/2041
278865-BA-7	ECOLAB INC.			1,2	1.G FE	57,031	127.7610	63,881	50,000	56,836		(163)			3.950	3.180	JD	165	1,975	10/15/2019	12/01/2047
28035Q-AA-0	EDGEWELL PERSONAL CARE			1,2	3.C FE	1,619,375	107.4700	1,719,520	1,600,000	1,617,308		(2,067)			5.500	5.220	JD	7,333	46,200	05/20/2020	06/01/2028
283677-AW-2	EL PASO ELECTRIC CO			1	2.B FE	1,569,442	138.1030	1,933,443	1,400,000	1,554,016		(7,227)			6.000	4.920	MN	10,733	84,000	10/15/2018	05/15/2035
283677-AZ-5	EL PASO ELECTRIC COMPANY			1,2	2.B FE	4,008,000	118.4200	4,736,800	4,000,000	4,007,683		(170)			5.000	4.980	JD	16,667	200,000	12/03/2018	12/01/2044
28932M-AD-7	ELM RD GENERATING STAT			1	1.F FE	2,197,860	127.6610	2,553,226	2,000,000	2,148,071		(6,529)			6.090	5.350	FA	47,367	121,800	07/13/2011	02/11/2040
292480-AH-3	ENABLE MIDSTREAM PARTNER			1	2.C FE	3,525,383	102.2400	3,803,332	3,720,000	3,637,607		22,100			3.900	4.610	MN	18,538	145,080	05/06/2015	05/15/2024
292480-AJ-9	ENABLE MIDSTREAM PARTNER			1	2.C FE	981,470	96.2220	962,221	1,000,000	982,683		377			5.000	5.120	MN	6,389	50,000	10/02/2017	05/15/2044
29250R-AT-3	ENBRIDGE ENERGY PARTNERS			1	2.A FE	10,013,825	123.3160	12,331,650	10,000,000	10,011,461		(386)			5.500	5.480	MS	161,944	550,000	08/10/2011	09/15/2040
29272W-AB-5	ENERGIZER HOLDINGS INC			1,2	4.B FE	814,688	111.1500	833,625	750,000	793,413		(13,062)			7.750	5.610	JJ	26,802	58,125	04/30/2019	01/15/2027
29272W-AC-3	ENERGIZER HOLDINGS INC			1,2	4.B FE	1,200,000	105.2500	1,263,000	1,200,000	1,200,000					4.750	4.750	JD	2,533	25,967	06/18/2020	06/15/2028
29273R-AT-6	ENERGY TRANSFER OPERATNG			1	2.C FE	3,973,320	105.8880	4,235,524	4,000,000	3,977,040		546			5.150	5.190	FA	85,833	206,000	01/14/2013	02/01/2043
29365T-AD-6	ENTERGY TEXAS INC			1	1.G FE	10,979,760	107.6820	11,845,031	11,000,000	10,981,799		366			5.150	5.160	JD	47,208	566,500	05/18/2015	06/01/2045
29366M-AA-6	ENTERGY ARKANSAS LLC			1,2	1.F FE	2,982,210	129.2360	3,877,089	3,000,000	2,982,803		311			4.200	4.230	AO	31,500	126,000	03/13/2019	04/01/2049
293791-AT-6	ENTERPRISE PRODUCTS OPER			1	2.A FE	2,113,290	125.9870	2,267,771	1,800,000	2,033,868		(11,590)			5.750	4.490	MS	34,500	103,500	01/08/2013	03/01/2035
29379V-AV-5	ENTERPRISE PRODUCTS OPER			1	2.A FE	1,765,560	137.1790	2,057,691	1,500,000	1,723,420		(6,164)			5.700	4.590	FA	32,300	85,500	01/03/2013	02/15/2042
29379V-BJ-1	ENTERPRISE PRODUCTS OPER			1	2.A FE	3,487,225	127.0870	4,448,052	3,500,000	3,488,416		226			4.900	4.920	MN	21,914	171,500	05/04/2015	05/15/2046
29379V-BR-3	ENTERPRISE PRODUCTS OPER			2	2.C FE	1,500,000	101.0090	1,515,147	1,500,000	1,500,000					5.375	5.370	FA	30,458	80,625	02/01/2018	02/15/2078
29444U-AR-7	EQUINIX INC			1	2.C FE	6,087,500	108.9950	6,539,754	6,000,000	6,057,495		(11,463)			5.375	5.120	MN	41,208	322,500	03/27/2018	05/15/2027
29717P-AS-6	ESSEX PORTFOLIO LP			1	2.A FE	14,105,567	129.2300	18,977,484	14,685,000	14,128,691		9,789			4.500	4.740	MS	194,576	660,825	11/29/2018	03/15/2048
299808-AF-2	EVEREST REINSURANCE HLDG			1	1.G FE	12,342,960	131.1240	15,734,880	12,000,000	12,330,937		(7,663)			4.868	4.670	JD	48,680	584,160	05/14/2019	06/01/2044
299808-AH-8	EVEREST REINSURANCE HLDG			1,2	2.A FE	4,942,200	113.2250	5,661,270	5,000,000	4,942,470		270			3.500	3.560	AO	40,833		10/05/2020	10/15/2050
30161N-AX-9	EXELON CORP			1,2	2.B FE	2,993,820	118.2670	3,548,031	3,000,000	2,994,248		428			4.050	4.070	AO	25,650	65,475	03/30/2020	04/15/2030
30251B-AD-0	FMR LLC			1	1.E FE	4,993,700	134.4720	6,723,635	5,000,000	4,995,494		267			4.950	4.960	FA	103,125	247,500	01/29/2013	02/01/2033
30251B-AE-8	FMR LLC			1	1.E FE	4,992,400	137.7620	6,888,130	5,000,000	4,993,446		157			5.150	5.160	FA	107,292	257,500	01/29/2013	02/01/2043
30311R-AA-9	F&M FINANCIAL CORP			2	2.B PL	5,000,000	101.6400	5,082,000	5,000,000	5,000,000					5.950	5.950	MS	87,597	299,979	09/12/2019	09/15/2029
31428X-AW-6	FEDEX CORP			1	2.B FE	3,868,451	134.6730	5,218,606	3,875,000	3,869,267		128			5.100	5.110	JJ	91,127	197,625	01/06/2014	01/15/2044
31428X-BD-7	FEDEX CORP			1	2.B FE	19,837,705	114.1240	24,542,560	21,505,000	19,867,983		10,200			4.500	4.920	FA	403,219	967,725	09/19/2018	02/01/2065
31428X-BS-4	FEDEX CORPORATION			1,2	2.B FE	3,329,422	136.3040	4,613,894	3,385,000	3,331,378		869			4.950	5.050	AO	34,442	167,558	12/20/2018	10/17/2048
31430Q-BG-1	FELCOR LODGING LP			1,2	4.A FE	4,140,000	102.0000	4,080,000	4,000,000	4,070,742		(26,806)			6.000	5.210	JD	20,000	240,000	04/12/2018	06/01/2025
31620M-AR-7	FIDELITY NATIONAL INFORM			1	2.B FE	8,975,610	118.5660	10,671,021	9,000,000	8,986,759		2,390			5.000	5.030	AO	95,000	450,000	10/13/2015	10/15/2025
31620M-AU-0	FIDELITY NATIONAL INFORM			1	2.B FE	7,737,630	127.6390	10,211,152	8,000,000	7,755,785		4,767			4.500	4.700	FA	136,000	360,000	02/08/2017	08/15/2046
31620M-AZ-9	FIDELITY NATIONAL INFORM			1	2.B FE	5,877,780	131.8580	7,911,492	6,000,000	5,882,851		2,011			4.750	4.880	MN	36,417	285,000	05/14/2018	05/15/2048
316500-AB-3	FIDUS INVESTMENT CORP			1,2	1.G FE	7,000,000	102.0340	7,142,387	7,000,000	7,000,000					4.750	4.750	JJ	7,389		12/16/2020	01/31/2026

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
31847R-AG-7	FIRST AMERICAN FINANCIAL			1,2	2.B FE	4,979,600	114.7760	5,738,800	5,000,000	4,980,656		1,056			4.000	4.050	MN	25,556	100,000	05/08/2020	05/15/2030
319820-AY-5	FIRST COMMONWEALTH BANK			2	2.C FE	8,000,000	103.4880	8,279,112	8,000,000	8,000,000					5.500	5.500	JD	36,667	440,000	05/16/2018	06/01/2033
320209-AA-7	FIRST FINANCIAL BANCORP				2.B FE	6,000,000	106.4290	6,385,764	6,000,000	6,000,000					5.125	5.120	FA	107,625	307,500	08/20/2015	08/25/2025
32117M-AA-2	FIRST MUTUAL HOLDING CO			2	2.C FE	4,500,000	102.0000	4,590,000	4,500,000	4,500,000					5.500	5.500	FA	93,500	247,500	01/29/2018	02/15/2028
33616C-AB-6	FIRST REPUBLIC BANK			2	2.A FE	1,213,205	126.3710	1,541,732	1,220,000	1,213,678		132			4.375	4.400	FA	22,240	53,375	10/05/2017	08/01/2046
33616C-AC-4	FIRST REPUBLIC BANK			2	2.A FE	14,592,794	131.7830	18,539,303	14,068,000	14,560,995		(10,253)			4.625	4.390	FA	249,414	650,645	10/04/2017	02/13/2047
337358-BD-6	WACHOVIA CORP				2.B FE	12,516,122	139.6100	15,650,348	11,210,000	12,117,697		(38,192)			6.550	5.730	AO	155,009	734,255	01/25/2006	10/15/2035
337738-AL-2	FISERV INC			1	2.B FE	18,012,370	102.0530	18,369,558	18,000,000	18,000,701		(1,492)			4.750	4.740	JD	38,000	855,000	06/21/2011	06/15/2021
337738-AV-0	FISERV INC			1,2	2.B FE	2,791,260	133.7160	4,011,486	3,000,000	2,793,995		2,735			4.400	4.840	JJ	66,000	66,000	03/24/2020	07/01/2049
337930-AD-3	FLAGSTAR BANCORP INC			2	2.C FE	4,500,000	102.7420	4,623,426	4,500,000	4,500,000					4.125	4.120	MN	32,484		10/23/2020	11/01/2030
33803W-AB-5	FISHERS LANE ASSOC LLC			1	1.C	21,250,000	128.7500	27,359,375	21,250,000	21,250,000					5.477	5.470	MON	84,057	1,163,863	06/20/2012	08/05/2040
345397-A6-0	FORD MOTOR CREDIT CO LLC			1,2	3.A FE	3,017,500	108.7300	3,261,900	3,000,000	3,016,042		(1,458)			5.125	4.980	JD	6,406	75,594	07/16/2020	06/16/2025
345397-A8-6	FORD MOTOR CREDIT CO LLC			1,2	3.A FE	2,000,000	104.7500	2,095,000	2,000,000	2,000,000					4.125	4.120	FA	30,708		08/12/2020	08/17/2027
345397-ZR-7	FORD MOTOR CREDIT CO LLC			2	3.A FE	1,571,700	111.3700	1,670,550	1,500,000	1,570,439		(1,261)			5.113	4.410	MN	12,356	38,348	10/26/2020	05/03/2029
349553-E#-0	FORTIS INC				2.A	14,992,500	127.2100	19,081,500	15,000,000	14,993,301		144			5.030	5.030	MS	222,158	754,500	09/15/2014	09/15/2044
35137L-AJ-4	FOX CORP			1,2	2.B FE	10,278,600	136.9680	13,696,810	10,000,000	10,261,901		(8,910)			5.476	5.240	JJ	237,293	547,600	01/24/2019	01/25/2039
35137L-AK-1	FOX CORP			1,2	2.B FE	22,529,140	145.9400	28,458,339	19,500,000	22,503,884		(13,668)			5.576	4.540	JJ	471,172	836,400	12/10/2020	01/25/2049
35671D-BC-8	FREEPORT-MCMORAN INC			1	3.B FE	2,488,733	124.5000	3,112,500	2,500,000	2,490,207		222			5.450	5.480	MS	40,118	136,250	10/04/2013	03/15/2043
358885-AA-9	FROEDTERT & CMNTY HLTH			1	1.C FE	5,043,220	121.9760	6,098,800	5,000,000	5,038,821		(863)			4.686	4.630	AO	58,575	234,300	03/26/2015	04/01/2045
360271-AM-2	FULTON FINANCIAL CORP			2	2.A FE	15,000,000	100.2540	15,038,220	15,000,000	15,000,000					3.750	3.750	MS	165,625	300,000	02/25/2020	03/15/2035
361448-AU-7	GATX CORP			1	2.B FE	6,270,700	131.3900	7,883,454	6,000,000	6,249,646		(5,906)			5.200	4.890	MS	91,867	312,000	04/05/2017	03/15/2044
361448-AX-1	GATX CORP			1	2.B FE	23,926,946	117.1580	29,477,179	25,160,000	24,029,350		23,070			4.500	4.810	MS	286,195	1,132,200	12/20/2016	03/30/2045
366651-AC-1	GARTNER INC			1,2	3.C FE	1,006,875	105.5000	1,055,000	1,000,000	1,006,231		(644)			4.500	4.340	JJ	23,625		06/19/2020	07/01/2028
369604-BF-9	GENERAL ELECTRIC CO			1	2.B FE	5,557,780	117.0520	7,023,144	6,000,000	5,566,934		9,154			4.125	4.650	AO	56,375	247,500	03/12/2020	10/09/2042
369604-BY-8	GENERAL ELECTRIC CO			1,2	2.A FE	14,410,570	121.4060	15,782,858	13,000,000	14,409,468		(1,102)			4.350	3.720	MN	94,250	114,188	12/10/2020	05/01/2050
370334-CH-5	GENERAL MILLS INC			1	2.B FE	8,788,590	128.4470	11,560,239	9,000,000	8,806,976		7,082			4.550	4.730	AO	84,175	409,500	04/24/2018	04/17/2038
370334-CJ-1	GENERAL MILLS INC			1	2.B FE	8,802,450	140.0110	12,601,062	9,000,000	8,811,047		3,281			4.700	4.830	AO	86,950	423,000	05/10/2018	04/17/2048
37045V-AS-9	GENERAL MOTORS COMPANY			1,2	2.C FE	6,169,620	118.9460	7,136,778	6,000,000	6,145,732		(15,887)			5.000	4.610	AO	75,000	300,000	06/12/2019	10/01/2028
37045V-AT-7	GENERAL MOTORS CO			1,2	2.C FE	3,270,660	135.0380	4,051,140	3,000,000	3,266,501		(3,927)			5.950	5.330	AO	44,625	178,500	12/03/2019	04/01/2049
372546-AU-5	GEORGE WASHINGTON UNIVER			1	1.E FE	14,997,450	136.4370	20,465,550	15,000,000	14,999,936		1			4.868	4.860	MS	215,003	730,200	06/24/2015	09/15/2045
372546-AW-1	GEORGE WASHINGTON UNIVER			1	1.E FE	7,375,728	126.4200	9,272,973	7,335,000	7,374,099		(773)			4.126	4.090	MS	89,111	302,642	01/25/2019	09/15/2048
37310P-AB-7	GEORGETOWN UNIVERSITY			1,2	1.G FE	5,834,235	143.8480	7,911,640	5,500,000	5,833,899		(142)			5.215	4.910	AO	71,706	286,825	02/28/2019	10/01/2118
37310P-AC-5	GEORGETOWN UNIVERSITY			1,2	1.G FE	14,166,486	127.5800	17,884,263	14,018,000	14,160,662		(2,656)			4.315	4.250	AO	151,219	604,877	01/28/2019	04/01/2049
373334-GC-9	GEORGIA POWER COMPANY			1	2.A FE	14,627,800	132.8100	14,609,111	11,000,000	14,618,294		(9,506)			5.650	3.050	MS	207,167		12/09/2020	03/01/2037
373865-AD-6	GERMAN AMERICAN BANCORP			2	2.B FE	6,000,000	101.3750	6,082,500	6,000,000	6,000,000					4.500	4.500	JD	750	270,000	06/20/2019	06/30/2029
375558-AS-2	GILEAD SCIENCES INC			1,2	2.A FE	4,218,840	144.0960	5,763,848	4,000,000	4,183,584		(4,912)			5.650	5.280	JD	18,833	226,000	03/14/2012	12/01/2041
375558-AX-1	GILEAD SCIENCES INC.			1,2	2.A FE	10,092,000	131.8120	13,181,220	10,000,000	10,088,556		(2,131)			4.800	4.730	AO	120,000	480,000	02/27/2019	04/01/2044
375558-BA-0	GILEAD SCIENCES INC			1	2.A FE	5,931,720	127.6160	7,657,008	6,000,000	5,935,593		1,444			4.500	4.570	FA	112,500	270,000	06/07/2018	02/01/2045
375558-BD-4	GILEAD SCIENCES INC			1	2.A FE	4,639,165	132.3380	5,955,242	4,500,000	4,629,454		(2,799)			4.750	4.550	MS	71,250	213,750	04/04/2017	03/01/2046
375558-BK-8	GILEAD SCIENCES INC			1,2	2.A FE	1,854,240	121.9560	2,439,122	2,000,000	1,859,268		2,729			4.150	4.610	MS	27,667	83,000	02/14/2019	03/01/2047
38016L-AA-3	GO DADDY OPCO/FINCO			1,2	4.A FE	1,363,500	105.2500	1,420,875	1,350,000	1,361,757		(1,744)			5.250	5.020	JD	5,906	70,875	03/12/2020	12/01/2027
38141E-B8-1	GOLDMAN SACHS GROUP INC				2.A FE	3,116,055	103.4260	3,102,783	3,000,000	3,077,780		(38,275)			1.833	0.950	FMAN	5,041	80,433	01/30/2020	11/29/2023
38141E-C3-1	GOLDMAN SACHS GROUP INC.			1,2	2.A FE	7,115,990	138.1290	9,669,058	7,000,000	7,111,654		(2,654)			4.800	4.680	JJ	161,467	336,000	02/28/2019	07/08/2044
38141G-VS-0	GOLDMAN SACHS GROUP INC			2	2.A FE	4,743,604	139.0520	6,500,723	4,675,000	4,741,240		(1,447)			4.750	4.650	AO	43,179	222,063	02/28/2019	10/21/2045
38141G-VX-9	GOLDMAN SACHS GROUP INC			2	2.A FE	6,213,420	105.1090	6,306,552	6,000,000	6,000,000		(140,154)			1.964	2.050	JAJO	20,626	180,898	05/31/2018	10/28/2027
38141G-XA-7	GOLDMAN SACHS GROUP INC			1	1.G FE	3,402,105	127.6800	4,468,811	3,500,000	3,410,031		3,071			4.411	4.620	AO	29,162	154,385	04/30/2018	04/23/2039
38147U-AB-3	GOLDMAN SACHS BDC INC				2.C FE	1,000,000	102.6300	1,026,300	1,000,000	1,000,000					4.500	4.500	AO	11,250	45,000	12/09/2016	04/01/2022
38147U-AC-1	GOLDMAN SACHS BDC INC			1,2	2.C FE	4,995,500	106.3020	5,315,100	5,000,000	4,996,243		743			3.750	3.760	FA	73,438	93,750	02/06/2020	02/10/2025
38148L-AF-3	GOLDMAN SACHS GROUP INC				2.B FE	14,132,835	139.6130	18,847,769	13,500,000	14,088,422		(12,688)			5.150	4.840	MN	75,319	695,250	08/14/2018	05/22/2045
38239K-AA-6	GOODMAN US FIN FOUR			1	2.A FE	6,066,300	116.3340	6,980,082	6,000,000	6,058,912		(2,429)			4.500	4.410	AO	57,000	270,000	09/20/2017	10/15/2037
382550-BF-7	GOODYEAR TIRE & RUBBER			1	4.A FE	1,477,500	102.2500	1,533,750	1,500,000	1,484,331		2,446			5.000	5.220	MN	6,458	75,000	02/13/2018	05/31/2026
389284-AA-8	GRAY TELEVISION INC			1,2	4.A FE	3,250,000	109.5000	3,285,000	3,000,000	3,189,197		(37,472)			7.000	5.360	MN	26,833	210,000	05/06/2019	05/15/2027
391382-AB-4	GREAT-WEST LIFECO FINANCE (DELAWARE) LP			1,2	1.F FE	2,296,113	125.4870	2,886,208	2,300,000	2,296,325		75			4.150	4.160	JD	7,424	95,450	04/17/2019	06/03/2047

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
391380-AC-9	GREAT-WEST LIFECO FIN 18			1	1.F FE	12,952,500	136.2330	17,710,381	13,000,000	12,954,552		812			4.581	4.600	MN	72,787	595,530	05/15/2018	05/17/2048
404119-BR-9	HCA INC			1	3.B FE	1,011,250	112.4530	1,124,530	1,000,000	1,006,929		(1,488)			5.375	5.180	FA	22,396	53,750	11/15/2017	02/01/2025
404119-BS-7	HCA INC			1	3.B FE	9,327,500	115.0000	10,350,000	9,000,000	9,188,642		(35,169)			5.875	5.350	FA	199,750	528,750	11/29/2017	02/15/2026
404119-BT-5	HCA INC			1,2	2.C FE	1,528,125	118.3240	1,774,872	1,500,000	1,516,257		(2,825)			5.250	5.000	JD	3,500	78,750	03/28/2016	06/15/2026
406216-AW-1	HALLIBURTON COMPANY			1	2.A FE	11,889,080	132.8910	14,618,054	11,000,000	11,713,270		(21,943)			6.700	6.090	MS	217,006	737,000	06/01/2010	09/15/2038
406216-BK-6	HALLIBURTON CO			1	2.A FE	2,110,440	118.7040	2,374,094	2,000,000	2,104,730		(2,281)			5.000	4.630	MN	12,778	100,000	05/21/2018	11/15/2045
40728T-AA-1	HAMILTON COLLEGE			1	1.C FE	23,647,132	121.5930	28,681,404	23,588,000	23,648,090		(157)			4.750	4.730	JJ	560,215	1,120,430	09/10/2019	07/01/2113
410345-AL-6	HANESBRANDS INC.			1	3.C FE	5,921,250	108.6250	6,517,500	6,000,000	5,944,312		8,811			4.875	5.070	MN	37,375	292,500	05/10/2019	05/15/2026
412822-AE-8	HARLEY-DAVIDSON INC			1	2.B FE	18,523,130	115.2400	20,738,608	17,996,000	18,485,219		(11,219)			4.625	4.430	JJ	353,734	832,315	04/27/2018	07/28/2045
416515-BC-7	HARTFORD FINL SVCS GRP			2	2.B FE	15,923,738	89.1650	15,914,169	17,848,000	15,925,952		1,214			2.330	2.790	FMAN	57,758	488,468	07/27/2020	02/12/2067
41652P-AB-5	HARTFORD HEALTHCARE CORP			1	1.F FE	2,387,210	125.5930	2,700,252	2,150,000	2,369,024		(4,904)			5.746	5.000	AO	30,885	123,539	12/15/2016	04/01/2044
42217K-BB-1	WELLTOWER INC			1,2	2.A FE	4,953,800	121.9230	6,096,190	5,000,000	4,961,339		912			5.125	5.180	MS	75,451	256,250	11/27/2012	03/15/2043
42225U-AF-1	HEALTHCARE TRUST OF AMERICA HOLDINGS LP			1	2.B FE	8,625,799	113.3130	10,311,483	9,100,000	8,735,882		47,309			3.750	4.460	JJ	170,625	341,250	08/08/2018	07/01/2027
42234Q-AD-4	HEARTLAND FINANCIAL USA			2	2.B FE	5,000,000	105.3990	5,269,985	5,000,000	5,000,000					5.750	5.750	JD	799	287,500	12/12/2014	12/30/2024
42249#-AA-7	HEALTHPARTNERS INC				1.F	5,333,514	115.9100	6,182,076	5,333,514	5,333,514					4.610	4.610	MN	31,417	245,875	12/10/2013	05/15/2030
42307T-AH-1	KRAFT HEINZ FOODS CO			1	3.A FE	8,620,775	143.0260	10,727,003	7,500,000	8,407,189		(25,949)			7.125	6.030	FA	222,656	534,375	06/03/2010	08/01/2039
427096-AG-7	HERCULES CAPITAL INC			1	2.A FE	4,972,450	101.3630	5,068,150	5,000,000	4,989,274		5,547			4.625	4.750	AO	43,681	231,250	10/18/2017	10/23/2022
428102-AC-1	HESS MIDSTREAM OPERATION			1,2	3.A FE	3,026,250	104.0000	3,120,000	3,000,000	3,020,352		(4,952)			5.625	5.380	FA	63,750	168,750	05/02/2018	02/15/2026
42824C-AY-5	HP ENTERPRISE CO			1	2.B FE	20,276,795	131.6290	23,693,346	18,000,000	20,247,670		(15,629)			6.350	5.390	AO	241,300	825,500	12/01/2020	10/15/2045
42824C-BG-3	HP ENTERPRISE CO			1,2	2.B FE	1,999,120	110.0010	2,200,020	2,000,000	1,999,279		159			4.450	4.460	AO	22,003	42,769	04/06/2020	10/02/2023
431116-AC-6	HIGHMARK INC			1	1.G FE	3,713,400	125.5510	3,766,548	3,000,000	3,692,424		(20,533)			6.125	4.390	MN	23,479	183,750	12/19/2019	05/15/2041
431571-AD-0	HILLENBRAND INC			1,2	3.A FE	2,000,000	108.0000	2,160,000	2,000,000	2,000,000					5.750	5.750	JD	5,111	57,181	06/09/2020	06/15/2025
432833-AD-3	HILTON DOMESTIC OPERATIN			1	3.B FE	5,008,750	103.2500	5,162,500	5,000,000	5,004,353		(1,717)			5.125	5.080	MN	42,708	256,250	04/11/2018	05/01/2026
436440-AM-3	HOLOGIC INC			1	3.C FE	5,806,250	106.1250	6,367,500	6,000,000	5,852,175		16,979			4.625	5.040	FA	115,625	277,500	03/19/2018	02/01/2028
439223-AA-6	HOOSIER ENERGY RURAL ELEC COOP				1.F FE	8,000,000	122.7800	9,822,400	8,000,000	8,000,000					4.860	4.860	MS	114,480	388,800	09/22/2011	09/15/2039
440327-AK-0	HORACE MANN EDUCATORS CO			1	2.B FE	3,989,400	109.0820	4,363,300	4,000,000	3,994,232		1,026			4.500	4.530	JD	15,000	180,000	11/18/2015	12/01/2025
440407-AA-2	HORIZON BANCORP			2	2.C FE	6,000,000	100.7500	6,045,000	6,000,000	6,000,000					5.625	5.620	JJ	175,313		06/17/2020	07/01/2030
444859-AZ-5	HUMANA INC			1	2.C FE	2,808,900	159.7410	3,993,545	2,500,000	2,754,478		(7,190)			8.150	7.120	JD	9,056	203,750	08/18/2010	06/15/2038
444859-BB-7	HUMANA INC			1	2.C FE	7,244,739	127.9930	9,266,722	7,240,000	7,243,905		(108)			4.625	4.620	JD	27,904	334,850	12/06/2012	12/01/2042
446413-AP-1	HUNTINGTON INGALLS INDUS			1,2	2.C FE	6,999,720	118.3830	8,286,838	7,000,000	7,000,000		280			4.200	4.200	MN	49,000	172,317	03/26/2020	05/01/2030
448579-AG-7	HYATT HOTELS CORP			1	2.C FE	5,991,960	109.8680	6,592,122	6,000,000	5,993,761		667			4.375	4.390	MS	77,292	262,500	08/07/2018	09/15/2028
449253-AB-9	IAA INC			1,2	4.B FE	1,007,500	106.0000	1,060,000	1,000,000	1,005,771		(1,124)			5.500	5.350	JD	2,444	55,000	05/22/2019	06/15/2027
449934-AD-0	IQVIA INC			1	3.C FE	5,018,750	104.7500	5,237,500	5,000,000	5,011,648		(2,733)			5.000	4.930	AO	52,778	250,000	03/28/2018	10/15/2026
45174H-BE-6	IHEARTCOMMUNICATIONS INC			1,2	4.A FE	1,044,900	104.7500	1,047,500	1,000,000	1,037,210		(7,690)			5.250	4.130	FA	19,833	26,250	03/03/2020	08/15/2027
45174H-BG-1	IHEARTCOMMUNICATIONS INC			1,2	4.A FE	2,032,825	103.0000	2,060,000	2,000,000	2,026,858		(5,755)			4.750	4.380	JJ	43,806	61,486	12/18/2019	01/15/2028
454889-AM-8	INDIANA MICHIGAN POWER			1	1.G FE	4,971,600	142.4620	7,123,140	5,000,000	4,978,563		759			6.050	6.090	MS	89,069	302,500	11/09/2006	03/15/2037
455434-BH-2	INDIANAPOLIS PWR & LIGHT			1	1.G FE	5,230,350	139.5160	6,975,815	5,000,000	5,177,684		(6,820)			6.050	5.700	AO	75,625	302,500	03/02/2011	10/01/2036
455434-BS-8	INDIANAPOLIS PWR & LIGHT			1,2	1.F FE	6,196,500	125.9550	6,297,775	5,000,000	6,179,461		(17,039)			4.700	3.270	MS	78,333	117,500	06/12/2020	09/01/2045
455434-BU-3	INDIANAPOLIS PWR & LIGHT			1,2	1.F FE	4,996,950	133.8580	6,692,900	5,000,000	4,996,959		9			4.875	4.870	MN	40,625	243,750	11/06/2018	11/01/2048
456866-AL-6	TRANE TECHNOLOGIES CO LL				2.B FE	2,433,599	118.4620	2,645,263	2,233,000	2,329,462		27,515			7.200	5.150	JD	13,398	160,776	09/28/2005	06/01/2025
45687A-AG-7	INGERSOLL-RAND GL HLD CO			1	2.B FE	3,322,710	143.4780	4,304,352	3,000,000	3,290,820		(6,876)			5.750	5.020	JD	7,667	172,500	10/30/2015	06/15/2043
458340-AB-5	INTEGRIS BAPTIST MEDICAL			1,2	1.F FE	13,053,440	109.2210	14,198,808	13,000,000	13,053,174		(266)			3.675	3.650	FA	103,513		10/20/2020	08/15/2050
45866F-AH-7	INTERCONTINENTALEXCHANGE			1	2.A FE	20,770,010	126.6410	25,328,200	20,000,000	20,751,973		(13,336)			4.250	4.020	MS	236,111	850,000	03/16/2020	09/21/2048
459200-JH-5	IBM CORP			1	1.F FE	13,572,860	138.4290	17,303,713	12,500,000	13,534,023		(22,967)			4.700	4.160	FA	215,417	587,500	04/09/2019	02/19/2046
459200-KB-6	IBM CORP			1	1.F FE	1,990,580	126.4420	2,528,858	2,000,000	1,991,090		317			4.150	4.180	MN	10,606	83,000	05/08/2019	05/15/2039
459200-KC-4	IBM CORP			1	1.F FE	17,744,580	131.0820	23,594,868	18,000,000	17,751,632		4,388			4.250	4.330	MN	97,750	765,000	05/08/2019	05/15/2049
459506-AL-5	INTL FLAVOR & FRAGRANCES			1	2.B FE	8,979,820	134.3960	12,095,676	9,000,000	8,980,721		324			5.000	5.010	MS	118,750	450,000	10/15/2018	09/26/2048
460146-CK-7	INTERNATIONAL PAPER CO			1	2.B FE	17,782,551	134.3710	24,153,295	17,975,000	17,783,188		3,878			4.800	4.870	JD	38,347	862,800	09/18/2018	06/15/2044
460146-CN-1	INTERNATIONAL PAPER CO			1	2.B FE	33,371,623	137.7690	46,922,744	34,059,000	33,421,418		11,721			5.150	5.280	MN	224,127	1,754,039	12/19/2018	05/15/2046
460146-CQ-4	INTERNATIONAL PAPER CO			1	2.B FE	4,351,350	130.4830	5,871,735	4,500,000	4,358,102		2,627			4.400	4.600	FA	74,800	198,000	03/27/2019	08/15/2047
460146-CS-0	INTERNATIONAL PAPER CO			1,2	2.B FE	3,537,930	130.7450	3,922,362	3,000,000	3,531,808		(6,122)			4.350	3.350	FA	49,300	65,250	06/22/2020	08/15/2048
461070-AG-9	INTERSTATE POWER & LIGHT			1	2.A FE	2,187,740	145.4620	2,909,256	2,000,000	2,149,474		(4,504)			6.250	5.590	JJ	57,639	125,000	11/13/2009	07/15/2039
461070-AR-5	INTERSTATE POWER & LIGHT			1,2	2.A FE	49,834	114.7510	57,376	50,000	49,838		3			3.500	3.510	MS	442	1,769	09/19/2019	09/30/2049

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
46266T-AA-6	IQVIA INC			1,2	3.C FE	1,000,000	106.3020	1,063,025	1,000,000	1,000,000					5.000	5.000	MN	6,389	50,000	05/07/2019	05/15/2027
46284V-AC-5	IRON MOUNTAIN INC			1	3.C FE	2,841,250	104.5000	3,135,000	3,000,000	2,880,180		14,362			4.875	5.590	MS	43,063	146,250	03/06/2018	09/15/2027
46284V-AF-8	IRON MOUNTAIN INC			1,2	3.C FE	753,905	105.5000	791,250	750,000	753,619		(286)			4.875	4.780	MS	10,766	18,281	04/16/2020	09/15/2029
46284V-AN-1	IRON MOUNTAIN INC			1,2	3.C FE	1,026,250	104.7500	1,047,500	1,000,000	1,026,066		(184)			4.500	4.110	FA	16,625		12/02/2020	02/15/2031
465685-AH-8	ITC HOLDINGS CORP			1	2.B FE	21,941,040	132.7120	29,196,640	22,000,000	21,948,393		1,169			5.300	5.310	JJ	583,000	1,166,000	06/26/2013	07/01/2043
46625H-HF-0	JPMORGAN CHASE & CO				1.F FE	19,766,254	154.7090	27,538,238	17,800,000	19,335,646		(51,164)			6.400	5.610	MN	145,564	1,139,200	01/08/2010	05/15/2038
46625H-HV-5	JPMORGAN CHASE & CO				1.F FE	9,513,670	146.8540	13,951,216	9,500,000	9,511,787		(354)			5.500	5.480	AO	110,306	522,500	07/12/2011	10/15/2040
46625H-JM-3	JPMORGAN CHASE & CO				1.G FE	10,398,555	150.4540	13,626,700	9,057,000	10,329,970		(31,443)			5.625	4.610	FA	191,046	509,456	02/27/2019	08/16/2043
46625H-RW-2	JPMORGAN CHASE & CO			2	1.F FE	3,062,961	101.7900	3,053,727	3,000,000	3,030,587		(32,374)			1.444	0.890	JAJO	8,307	51,748	01/30/2020	10/24/2023
476556-CX-1	JERSEY CENTRAL PWR & LT			1	3.A FE	3,323,510	128.2490	4,168,106	3,250,000	3,307,910		(2,067)			6.150	5.970	JD	16,656	199,875	01/11/2011	06/01/2037
477164-AA-5	JETBLUE AIRWAYS CORP			1	1.F FE	5,037,500	107.4570	5,372,850	5,000,000	5,036,064		(1,436)			4.000	3.880	MN	25,556	48,889	08/04/2020	11/15/2032
48020Q-AA-5	JONES LANG LASALLE INC			1	2.A FE	1,869,381	105.9180	1,959,496	1,850,000	1,854,515		(2,573)			4.400	4.240	MN	10,401	81,400	07/01/2014	11/15/2022
48203R-AD-6	JUNIPER NETWORKS INC			1	2.B FE	17,302,998	131.4550	20,829,045	15,845,000	17,176,718		(36,314)			5.950	5.260	MS	277,596	942,778	04/19/2017	03/15/2041
48249D-AA-9	KKR GROUP FIN CO II			1,2	1.F FE	5,200,465	133.3770	6,424,770	4,817,000	5,185,426		(9,432)			5.500	4.920	FA	110,390	264,935	05/15/2019	02/01/2043
48250A-AA-1	KKR GROUP FINANCE CO III			1	1.F FE	17,578,620	131.0760	22,282,971	17,000,000	17,552,666		(13,409)			5.125	4.880	JD	72,604	871,250	12/09/2019	06/01/2044
48251C-AA-6	KKR WOLVERINE I LLC			2	1.G FE	5,840,932	100.0000	5,840,932	5,840,932	5,840,932					3.000	3.000	MAT	719,408	175,228	12/12/2016	01/15/2027
48252D-AA-3	KKR GROUP FINANCE CO VII			1,2	1.F FE	2,984,220	111.2420	3,337,260	3,000,000	2,984,472		252			3.625	3.650	FA	38,063	54,375	02/18/2020	02/25/2050
48252M-AA-3	KKR GROUP FINAN CO VIII			1,2	1.F FE	3,485,400	110.3210	3,861,235	3,500,000	3,485,497		97			3.500	3.520	FA	42,875		08/18/2020	08/25/2050
483007-AK-6	KAISER ALUMINUM CORP			1,2	3.B FE	1,120,000	107.0000	1,177,000	1,100,000	1,116,951		(3,049)			6.500	5.980	MN	11,917	36,346	04/21/2020	05/01/2025
485134-BM-1	EVERGY METRO			1	1.F FE	29,295,674	136.4050	39,830,435	29,200,000	29,276,726		(3,268)			5.300	5.270	AO	386,900	1,547,600	01/31/2013	10/01/2041
485134-BR-0	EVERGY METRO			1,2	1.F FE	5,081,950	129.3800	6,469,045	5,000,000	5,080,690		(1,260)			4.200	4.100	MS	61,833	105,000	03/18/2020	03/15/2048
485170-BC-7	KANSAS CITY SOUTHERN			1,2	2.B FE	1,030,390	118.6490	1,186,490	1,000,000	1,030,200		(182)			4.200	4.050	MN	5,367	41,650	12/09/2019	11/15/2069
487836-BQ-0	KELLOGG CO			1	2.B FE	19,968,874	128.3600	26,217,632	20,425,000	19,992,970		8,633			4.500	4.640	AO	229,781	919,125	08/02/2018	04/01/2046
489170-AE-0	KENNAMETAL INC			1	2.B FE	9,901,290	111.3600	11,107,126	9,974,000	9,916,907		6,257			4.625	4.710	JD	20,502	461,298	06/04/2018	06/15/2028
49271V-AC-4	KEURIG DR PEPPER INC			1	2.B FE	12,639,907	133.7360	16,750,522	12,525,000	12,632,326		(4,009)			4.985	4.900	MN	62,437	624,371	03/27/2019	05/25/2038
49271V-AD-2	KEURIG DR PEPPER INC			1	2.B FE	14,911,970	140.8690	21,130,350	15,000,000	14,915,690		1,327			5.085	5.120	MN	76,275	762,750	03/27/2019	05/25/2048
49271V-AK-6	KEURIG DR PEPPER INC			1,2	2.B FE	3,422,130	119.0030	3,570,090	3,000,000	3,417,613		(4,517)			3.800	3.060	MN	19,000	62,700	06/22/2020	05/01/2050
494368-BW-2	KIMBERLY-CLARK CORPORATION			1,2	1.F FE	3,451,527	129.3540	4,592,092	3,550,000	3,455,433		1,977			3.900	4.060	MN	21,921	138,450	01/28/2019	05/04/2047
494550-BN-5	KINDER MORGAN ENER PART			1	2.B FE	7,909,490	116.2760	9,302,128	8,000,000	7,916,478		2,086			5.000	5.080	FA	151,111	400,000	07/25/2017	08/15/2042
494550-BP-0	KINDER MORGAN ENER PART			1	2.B FE	4,427,350	116.4760	4,690,505	4,027,000	4,416,546		(10,505)			5.000	4.300	MS	67,117	201,350	12/18/2019	03/01/2043
49456B-AQ-4	KINDER MORGAN INC.			1,2	2.B FE	2,236,800	126.9900	2,539,812	2,000,000	2,230,485		(4,438)			5.200	4.450	MS	34,667	104,000	07/11/2019	03/01/2048
50075N-AZ-7	MONDELEZ INTERNATIONAL				2.B FE	9,135,340	135.7910	10,863,288	8,000,000	8,931,199		(27,006)			6.500	5.500	FA	205,111	520,000	08/11/2011	02/09/2040
50076Q-AE-6	KRAFT HEINZ FOODS CO				3.A FE	2,755,170	117.1700	3,515,100	3,000,000	2,765,433		5,541			5.000	5.630	JD	11,250	150,000	02/22/2019	06/04/2042
50076Q-AN-6	KRAFT HEINZ FOODS CO				3.A FE	3,658,800	135.0110	4,050,342	3,000,000	3,638,284		(19,917)			6.500	4.780	FA	76,917	195,000	12/17/2019	02/09/2040
50077B-AM-0	KRATOS DEFENSE & SEC			1,2	4.A FE	3,165,000	104.0000	3,120,000	3,000,000	3,090,768		(28,070)			6.500	5.360	MN	16,792	195,000	03/16/2018	11/30/2025
50077L-AB-2	KRAFT HEINZ FOODS CO			1,2	3.A FE	3,923,325	108.0310	4,861,409	4,500,000	3,945,793		10,228			4.375	5.250	JD	16,406	196,875	10/03/2018	06/01/2046
50077L-AL-0	KRAFT HEINZ FOODS CO			1	3.A FE	2,784,115	121.1390	3,408,871	2,814,000	2,787,057		1,226			5.000	5.090	JJ	64,878	140,700	08/14/2018	07/15/2035
50077L-AM-8	KRAFT HEINZ FOODS CO			1	3.A FE	13,792,318	118.7360	17,086,240	14,390,000	13,813,453		10,706			5.200	5.490	JJ	345,040	748,280	02/22/2019	07/15/2045
501044-CN-9	KROGER CO/THE			1	2.A FE	15,020,595	135.6470	21,025,425	15,500,000	15,104,972		10,723			5.400	5.610	JJ	385,950	837,000	07/20/2011	07/15/2040
501044-DM-0	KROGER CO			1,2	2.B FE	4,164,760	144.7180	5,788,736	4,000,000	4,160,752		(2,618)			5.400	5.120	JJ	99,600	216,000	04/17/2019	01/15/2049
50212Y-AB-0	LPL HOLDINGS INC.			1,2	4.A FE	1,514,520	103.4420	1,551,630	1,500,000	1,508,796		(3,659)			5.750	5.460	MS	25,396	86,250	05/14/2019	09/15/2025
502175-B*-2	LTC PROPERTIES INC SERIES 2012 A				2.C	8,000,000	106.3350	8,506,800	8,000,000	8,000,000					5.030	5.030	JJ	181,080	402,400	07/19/2012	07/19/2024
50249A-AA-1	LYB INT FINANCE III			1,2	2.B FE	1,034,310	116.6940	1,166,940	1,000,000	1,033,694		(590)			4.200	4.000	AO	8,867	42,583	12/09/2019	10/15/2049
50540R-AS-1	LABORATORY CORP OF AMER			1	2.B FE	21,739,370	131.0610	28,833,596	22,000,000	21,754,073		3,931			4.700	4.770	FA	430,833	1,034,000	09/23/2015	02/01/2045
505742-AM-8	LADDER CAP FIN LLLP/CORP			1,2	3.B FE	7,517,425	98.2500	8,105,625	8,250,000	7,550,896		33,471			4.250	5.920	FA	146,094		08/24/2020	02/01/2027
513075-BL-4	LAMAR MEDIA CORP			1,2	4.A FE	8,423,750	103.1250	8,250,000	8,000,000	8,197,465		(58,011)			5.750	4.870	FA	191,667	460,000	03/27/2018	02/01/2026
513272-AC-8	LAMB WESTON HLD			1,2	3.B FE	1,125,000	112.4820	1,237,302	1,100,000	1,123,190		(1,810)			4.875	4.510	MN	6,852	27,259	05/07/2020	05/15/2028
521865-AZ-8	LEAR CORPORATION			1,2	2.B FE	5,331,300	123.2550	6,162,775	5,000,000	5,326,986		(4,314)			5.250	4.820	MN	33,542	262,500	02/20/2020	05/15/2049
524901-AR-6	LEGG MASON INC			1	1.G FE	11,442,705	143.2900	15,045,534	10,500,000	11,380,777		(20,001)			5.625	5.000	JJ	272,344	590,625	10/04/2017	01/15/2044
52532X-AE-5	LEIDOS INC			1,2	2.C FE	4,935,800	119.7450	5,987,250	5,000,000	4,939,104		3,304			4.375	4.530	MN	27,951	111,198	05/07/2020	05/15/2030
526057-CD-4	LENNAR CORP			1	2.C FE	1,941,240	118.1800	2,363,600	2,000,000	1,954,560		5,352			4.750	5.140	MN	8,444	95,000	04/04/2018	11/29/2027
526057-CV-4	LENNAR CORP			1	2.C FE	3,027,000	117.7500	3,532,500	3,000,000	3,019,140		(2,709)			5.000	4.870	JD	6,667	150,000	09/25/2017	06/15/2027
52736R-BG-6	LEVI STRAUSS & CO			1,2	3.B FE	1,006,250	102.5000	1,025,000	1,000,000	1,004,892		(1,358)			5.000	4.770	MN	8,333	50,000	04/15/2020	05/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
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
53079E-BJ-2	LIBERTY MUTUAL GROUP INC			1,2	2.B FE	14,270,666	119.2590	19,534,624	16,380,000	14,418,496		29,705			3.951	4.700	AO	136,626	679,532	10/05/2015	10/15/2050
53154*-AP-8	LIBERTY UTILITIES FINANCE GP1			2	2.A FE	10,000,000	128.5490	12,854,900	10,000,000	10,000,000					4.890	4.890	AO	82,858	489,000	01/27/2017	04/30/2047
532457-BU-1	ELI LILLY & CO			1,2	1.F FE	17,015,160	138.5390	23,551,715	17,000,000	17,015,536		(216)			4.150	4.140	MS	207,731	705,500	03/26/2019	03/15/2059
534187-AR-0	LINCOLN NATIONAL CORP			1	2.A FE	6,388,080	129.6400	7,778,412	6,000,000	6,277,177		(11,160)			6.150	5.690	AO	86,100	369,000	12/12/2006	04/07/2036
534187-BL-2	LINCOLN NATIONAL CORP			1,2	2.A FE	2,497,800	129.0250	3,225,625	2,500,000	2,497,934		134			4.375	4.380	JD	4,861	63,802	05/08/2020	06/15/2050
53627N-AC-5	LIONS GATE CAPITAL HOLD			1,2	5.A FE	1,027,390	102.5000	1,025,000	1,000,000	1,016,130		(7,117)			6.375	5.540	FA	26,563	63,750	05/15/2019	02/01/2024
538034-AK-5	LIVE NATION ENTERTAINMEN			1	4.C FE	2,970,000	101.2500	3,037,500	3,000,000	2,981,422		4,291			4.875	5.050	MN	24,375	146,250	05/15/2018	11/01/2024
539830-AU-3	LOCKHEED MARTIN CORP			1	1.G FE	5,359,340	140.6250	7,031,250	5,000,000	5,290,246		(9,065)			5.500	5.020	MN	35,139	275,000	08/26/2011	11/15/2039
539830-BN-8	LOCKHEED MARTIN CORP			1	1.G FE	2,197,128	132.1170	3,013,589	2,281,000	2,200,046		1,183			4.090	4.290	MS	27,470	93,293	07/17/2018	09/15/2052
54246#-AA-5	LONG BEACH JUDICIAL PARTNERS LLC			1	1.F	13,778,306	146.2240	20,147,189	13,778,306	13,778,306					6.880	6.880	JD	2,633	1,421,921	11/26/2013	12/31/2047
548661-DV-6	LOWE'S COS INC			1,2	2.A FE	4,976,650	135.8150	6,790,785	5,000,000	4,977,353		703			5.000	5.030	AO	52,778	138,194	03/24/2020	04/15/2040
552848-AG-8	MGIC INVESTMENT CORP			1,2	3.A FE	2,055,625	107.0000	2,140,000	2,000,000	2,053,188		(2,437)			5.250	4.600	FA	40,542		11/02/2020	08/15/2028
55336V-AN-0	MPLX LP			1	2.B FE	9,589,260	118.4020	11,840,230	10,000,000	9,605,856		6,613			4.700	4.960	AO	99,222	470,000	08/16/2018	04/15/2048
55336V-AP-5	MPLX LP			1	2.B FE	6,481,475	118.6400	7,711,600	6,500,000	6,482,602		219			4.900	4.910	AO	67,239	318,500	02/06/2018	04/15/2058
553777-AA-1	MTS SYSTEMS CORP			1,2	4.C FE	1,045,000	108.5200	1,085,200	1,000,000	1,036,990		(8,010)			5.750	4.620	FA	21,722	28,750	02/13/2020	08/15/2027
553810-AA-0	MVB FINANCIAL CORP			2	2.C FE	7,000,000	99.9380	6,995,660	7,000,000	7,000,000					4.250	4.250	JD	25,618		11/23/2020	12/01/2030
559080-AC-0	MAGELLAN MIDSTREAM PARTN			1	2.A FE	16,053,039	131.5090	20,975,701	15,950,000	16,034,722		(3,300)			6.400	6.340	MN	170,133	1,020,800	04/19/2011	05/01/2037
559080-AJ-5	MAGELLAN MIDSTREAM PARTN			1	2.A FE	5,061,360	108.0670	6,484,026	6,000,000	5,143,086		17,276			4.200	5.240	MS	74,200	252,000	09/23/2015	03/15/2045
56035L-AC-8	MAIN STREET CAPITAL CORP			1	2.C FE	4,957,800	105.0700	5,253,535	5,000,000	4,982,781		8,398			4.500	4.690	JD	18,750	225,000	11/16/2017	12/01/2022
56035L-AD-6	MAIN STREET CAPITAL CORP			1	2.C FE	5,133,700	108.4400	5,422,020	5,000,000	5,119,935		(13,765)			5.200	4.410	MN	43,333	130,000	07/23/2020	05/01/2024
565849-AM-8	MARATHON OIL CORP			1	2.C FE	3,038,310	114.5300	3,435,912	3,000,000	3,036,186		(760)			5.200	5.110	JD	13,000	156,000	10/12/2017	06/01/2045
570535-AP-9	MARKEL CORPORATION			1	2.B FE	4,410,630	123.8120	5,571,572	4,500,000	4,422,922		1,825			5.000	5.130	MS	56,875	225,000	03/08/2013	03/30/2043
570535-AQ-7	MARKEL CORPORATION			1	2.B FE	12,283,950	134.4260	16,131,168	12,000,000	12,275,583		(5,484)			5.000	4.840	AO	143,333	600,000	05/09/2019	04/05/2046
571676-AG-0	MARS INC			1,2	1.F FE	6,562,205	131.9830	8,578,928	6,500,000	6,560,817		(875)			4.125	4.070	AO	67,031	268,125	04/09/2019	04/01/2054
571676-AH-8	MARS INC			1,2	1.F FE	17,486,780	132.6270	23,209,760	17,500,000	17,487,014		111			4.200	4.200	AO	183,750	735,000	03/26/2019	04/01/2059
573284-AU-0	MARTIN MARIETTA MATERIAL			1	2.B FE	5,798,260	119.3120	7,158,744	6,000,000	5,808,369		3,568			4.250	4.450	JD	11,333	255,000	02/14/2018	12/15/2047
574599-BM-7	MASCO CORP			1	2.C FE	6,728,565	125.2120	8,327,857	6,651,000	6,727,785		(953)			4.500	4.420	MN	38,243	299,295	03/17/2020	05/15/2047
575634-AS-9	MASSACHUSETTS ELECTRIC			1	1.G FE	12,235,170	148.2550	17,790,624	12,000,000	12,189,076		(5,437)			5.900	5.760	MN	90,467	708,000	11/20/2009	11/15/2039
57665R-AL-0	MATCH GROUP HLD II LLC			1,2	3.B FE	1,001,250	103.7500	1,037,500	1,000,000	1,001,132		(118)			4.125	4.100	FA	17,188	19,479	02/10/2020	08/01/2030
57665R-AN-6	MATCH GROUP HLD II LLC			1,2	3.B FE	1,000,000	104.8120	1,048,125	1,000,000	1,000,000					4.625	4.620	JD	3,854	24,667	05/13/2020	06/01/2028
58013M-FH-2	MCDONALD S CORP			1,2	2.A FE	7,047,870	130.6860	10,190,957	7,798,000	7,057,457		9,588			4.450	5.090	MS	115,670	173,506	03/19/2020	09/01/2048
58013M-FR-0	MCDONALD'S CORP			1,2	2.A FE	2,965,650	128.3310	3,849,948	3,000,000	2,966,105		455			4.200	4.260	AO	31,500	64,400	03/25/2020	04/01/2050
58155Q-AE-3	MCKESSON CORP			1	2.B FE	12,163,965	138.4790	16,084,382	11,615,000	12,068,248		(12,521)			6.000	5.660	MS	232,300	696,900	08/16/2011	03/01/2041
585055-BU-9	MEDTRONIC INC.			1	1.G FE	3,215,340	141.6530	4,249,599	3,000,000	3,206,300		(4,862)			4.625	4.170	MS	40,854	138,750	01/25/2019	03/15/2045
59001K-AD-2	MERITOR INC			1	4.A FE	1,549,865	102.0520	1,577,724	1,546,000	1,546,791		(662)			6.250	6.200	FA	36,503	96,625	07/16/2015	02/15/2024
59022C-AB-9	BANK OF AMERICA CORP			1	2.A FE	1,243,314	127.2590	1,399,859	1,100,000	1,177,342		(11,533)			6.220	4.790	MS	20,146	68,420	07/01/2014	09/15/2026
594918-BM-5	MICROSOFT CORP			1,2	1.A FE	5,378,232	151.9540	7,150,965	4,706,000	5,361,916		(8,795)			4.750	4.000	MN	36,014	223,535	01/29/2019	11/03/2055
594918-CB-8	MICROSOFT CORP			1,2	1.A FE	4,386,440	147.3000	5,892,032	4,000,000	4,377,895		(4,741)			4.500	4.000	FA	72,500	180,000	02/21/2019	02/06/2057
595112-BQ-5	MICRON TECHNOLOGY INC			1,2	2.C FE	5,180,500	122.6530	6,132,690	5,000,000	5,162,224		(14,630)			4.663	4.220	FA	88,079	254,522	10/18/2019	02/15/2030
595620-AR-6	MIDAMERICAN ENERGY COMPANY			1,2	1.E FE	57,576	125.4670	62,734	50,000	57,350		(180)			3.950	3.120	FA	823	1,975	09/23/2019	08/01/2047
595620-AU-9	MIDAMERICAN ENERGY CO			1,2	1.E FE	7,026,574	134.0270	9,518,605	7,102,000	7,029,148		1,279			4.250	4.310	JJ	139,179	301,835	01/15/2019	07/15/2049
59562V-AP-2	BERKSHIRE HATHAWAY ENERG			1	1.G FE	9,906,737	144.9390	14,493,980	10,000,000	9,929,672		2,446			5.950	6.010	MN	76,028	595,000	09/08/2009	05/15/2037
59562V-BD-8	BERKSHIRE HATHAWAY ENERG			1	1.G FE	2,087,703	137.4000	2,885,404	2,100,000	2,089,139		244			5.150	5.180	MN	13,819	108,150	05/08/2014	11/15/2043
603158-AA-4	MINERALS TECHNOLOGIES IN			1,2	3.C FE	2,561,875	104.7170	2,617,925	2,500,000	2,559,170		(2,705)			5.000	4.410	JJ	62,847		10/28/2020	07/01/2028
60855R-AJ-9	MOLINA HEALTHCARE INC			1,2	3.C FE	1,000,000	105.2500	1,052,500	1,000,000	1,000,000					4.375	4.370	JD	1,944	23,455	05/28/2020	06/15/2028
60871R-AD-2	MOLSON COORS BEVERAGE			1	2.C FE	10,156,470	124.9780	11,223,060	8,980,000	10,145,269		(11,200)			5.000	4.080	MN	74,833	224,500	08/26/2020	05/01/2042
60871R-AH-3	MOLSON COORS BEVERAGE			1,2	2.C FE	5,610,800	114.5660	5,728,305	5,000,000	5,610,028		(772)			4.200	3.460	JJ	96,833		12/09/2020	07/15/2046
615369-AE-5	MOODY'S CORPORATION			1	2.A FE	11,674,932	138.0620	15,766,783	11,420,000	11,652,478		(5,035)			5.250	5.100	JJ	276,459	599,550	12/07/2015	07/15/2044
617446-8G-7	MORGAN STANLEY			1,2	1.F FE	10,093,400	121.8560	12,185,660	10,000,000	10,078,260		(7,963)			4.431	4.310	JJ	194,472	443,100	01/17/2019	01/23/2030
61744Y-AG-3	MORGAN STANLEY			2	2.A FE	12,107,400	101.9390	12,232,752	12,000,000	12,035,048		(34,415)			1.433	1.870	FMAN	25,794	281,185	02/03/2020	05/08/2024
61744Y-AR-9	MORGAN STANLEY			1,2	1.F FE	3,458,910	129.6990	4,539,465	3,500,000	3,462,274		1,299			4.457	4.540	AO	29,899	155,995	04/30/2018	04/22/2039
61747Y-DY-8	MORGAN STANLEY			1	2.A FE	8,837,160	133.3990	12,005,928	9,000,000	8,853,651		3,178			4.300	4.400	JJ	165,550	387,000	03/25/2019	01/27/2045
620076-BE-8	MOTOROLA SOLUTIONS INC			1	2.C FE	11,309,320	127.1670	13,988,425	11,000,000	11,295,129		(6,243)			5.500	5.290	MS	201,667	605,000	12/09/2019	09/01/2044

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
624758-AE-8	MUELLER WATER PRODUCTS			1,2	3.C FE	1,022,500	103.6250	1,036,250	1,000,000	1,014,021		(5,252)			5.500	4.880	JD	2,444	55,000	05/03/2019	06/15/2026
626717-AJ-1	MURPHY OIL CORPORATION			1,2	3.C FE	3,057,480	99.5000	2,985,000	3,000,000	3,036,090		(12,530)			5.750	5.250	FA	65,167	172,500	05/07/2019	08/15/2025
628778-AB-8	NBT BANCORP INC.			2	2.B FE	4,500,000	102.3220	4,604,522	4,500,000	4,500,000					5.000	5.000	JJ	117,500		06/16/2020	07/01/2030
62912X-AF-1	NGPL PIPECO LLC			1,2	2.C FE	1,945,000	113.2550	2,265,108	2,000,000	1,958,142		5,164			4.875	5.250	FA	36,833	97,500	05/16/2018	08/15/2027
629377-CE-0	NRG ENERGY INC.			1,2	3.B FE	2,122,500	109.2500	2,185,000	2,000,000	2,094,889		(17,101)			5.750	4.640	JJ	53,028	115,000	05/06/2019	01/15/2028
629377-CH-3	NRG ENERGY INC			1,2	3.B FE	2,382,300	109.9260	2,605,246	2,370,000	2,380,323		(1,318)			5.250	5.160	JD	5,530	124,425	05/09/2019	06/15/2029
62952E-AB-3	NYU HOSPITALS CENTER			1	1.G FE	5,000,000	140.3420	7,017,115	5,000,000	5,000,000					5.750	5.750	JJ	143,750	287,500	07/24/2013	07/01/2043
63615#-AD-3	THE NATL FOOTBALL LEAGUE				1.E FE	2,059,179	108.3630	2,231,389	2,059,179	2,059,179					5.600	5.600	AO	24,344	115,314	02/25/2008	03/31/2024
637432-NT-8	NATIONAL RURAL UTIL COOP			1,2	1.E FE	10,998,930	131.5520	14,470,775	11,000,000	10,999,686		(34)			4.300	4.290	MS	139,272	473,000	02/14/2019	03/15/2049
638612-AK-7	NATIONWIDE FINANCIAL SER			1	2.A FE	15,265,888	101.0860	15,292,351	15,128,000	15,132,135		(17,305)			5.375	5.250	MS	216,835	813,130	01/20/2012	03/25/2021
638612-AL-5	NATIONWIDE FINANCIAL SER			1	2.A FE	45,226,992	120.6270	51,501,954	42,695,000	45,088,539		(49,429)			5.300	4.890	MN	270,283	2,209,835	06/23/2020	11/18/2044
63946B-AF-7	NBCUNIVERSAL MEDIA LLC			1	1.G FE	3,362,926	157.4050	4,722,171	3,000,000	3,299,457		(8,480)			6.400	5.550	AO	32,533	192,000	08/25/2011	04/30/2040
64110L-AU-0	NETFLIX INC			1	3.C FE	4,080,000	117.8750	4,715,000	4,000,000	4,070,506		(6,123)			5.375	5.120	JD	9,556	215,000	05/06/2019	11/15/2029
64128X-AE-0	NEUBERGER BERMAN GRP/FIN			1,2	2.B FE	14,222,998	113.2350	17,619,382	15,560,000	14,303,431		23,374			4.875	5.470	AO	160,138	758,550	02/23/2018	04/15/2045
641423-BZ-0	NEVADA POWER CO			1	1.F FE	4,971,150	132.4090	6,620,450	5,000,000	4,976,572		653			5.375	5.410	MS	79,132	268,750	06/29/2011	09/15/2040
649322-AD-6	NY & PRESBYTERIAN HOSPIT			1	1.C FE	4,792,700	130.5670	6,528,395	5,000,000	4,797,391		2,389			4.063	4.280	FA	84,646	203,150	01/10/2019	08/01/2056
649322-AE-4	NY & PRESBYTERIAN HOSPIT			1	1.C FE	15,917,865	128.0030	20,518,977	16,030,000	15,919,835		84			4.763	4.790	FA	318,129	763,509	04/30/2019	08/01/2116
651229-AX-4	NEWELL BRANDS INC			1,2	3.B FE	3,081,250	121.2500	3,637,500	3,000,000	3,077,634		(3,165)			5.875	5.610	AO	44,063	168,750	11/05/2019	04/01/2036
651229-BB-1	NEWELL BRANDS INC			1,2	3.A FE	248,750	110.0300	275,075	250,000	248,885		135			4.875	4.980	JD	1,016	6,263	05/20/2020	06/01/2025
65336Y-AN-3	NEXSTAR BROADCASTING INC			1,2	4.C FE	2,537,200	104.6250	2,615,625	2,500,000	2,536,063		(1,137)			4.750	4.410	MN	31,667		10/26/2020	11/01/2028
65339K-AV-2	NEXTERA ENERGY CAPITAL			2	2.B FE	17,952,175	109.6980	20,052,794	18,280,000	17,948,392		(1,519)			4.800	4.870	JD	73,120	877,440	09/12/2018	12/01/2077
65339K-BK-5	NEXTERA ENERGY CAPITAL HLDGS INC			2	2.B FE	2,227,500	117.7660	2,355,334	2,000,000	2,206,525		(20,262)			5.650	4.170	MN	18,833	113,000	12/16/2019	05/01/2079
65342Q-AB-8	NEXTERA ENERGY OPERATING			1	3.A FE	3,867,500	111.9270	4,477,080	4,000,000	3,895,891		12,792			4.500	4.960	MS	53,000	180,000	05/15/2019	09/15/2027
65342R-AC-4	NFP CORP			1,2	4.B FE	1,011,250	107.5000	1,075,000	1,000,000	1,009,640		(1,610)			7.000	6.670	MN	8,944	36,361	05/05/2020	05/15/2025
65473Q-AZ-6	NISOURCE INC			1	2.B FE	6,299,106	139.5970	7,556,429	5,413,000	6,219,306		(22,944)			5.800	4.660	FA	130,814	313,954	04/26/2017	02/01/2042
65473Q-BB-8	NISOURCE INC			1	2.B FE	3,994,560	136.7650	5,470,632	4,000,000	3,995,852		97			5.250	5.250	FA	79,333	210,000	06/11/2012	02/15/2043
655044-AG-0	NOBLE ENERGY INC			1	2.C FE	1,415,817	143.3360	1,920,704	1,340,000	1,410,616		(1,717)			5.250	4.860	MN	8,989	70,350	10/04/2017	11/15/2043
655044-AJ-4	NOBLE ENERGY INC			1	2.C FE	3,570,420	140.3650	4,912,782	3,500,000	3,563,277		(1,420)			5.050	4.910	MN	22,585	176,750	05/05/2015	11/15/2044
655664-AR-1	NORDSTROM INC			1	3.A FE	3,916,560	93.5190	3,740,776	4,000,000	3,922,253		1,732			5.000	5.140	JJ	92,222	200,000	08/16/2017	01/15/2044
655664-AU-4	NORDSTROM INC			1,2	2.C FE	500,000	111.9980	559,991	500,000	500,000					8.750	8.750	MN	5,590	25,399	04/08/2020	05/15/2025
655844-BV-9	NORFOLK SOUTHERN CORP			1	2.A FE	2,666,752	127.0640	3,604,809	2,837,000	2,672,463		2,372			4.050	4.390	FA	43,406	114,899	07/17/2018	08/15/2052
662352-AA-1	NORTHWELL HEALTHCARE INC			1	1.G FE	22,856,020	115.3180	26,523,140	23,000,000	22,876,825		3,125			4.800	4.840	MN	184,000	1,104,000	09/18/2012	11/01/2042
665228-B@-0	NORTHERN ILL GAS CO				1.D	15,000,000	140.6170	21,092,550	15,000,000	15,000,000					6.250	6.250	FA	354,167	937,500	03/07/2008	08/15/2038
666807-BD-3	NORTHROP GRUMMAN CORP			1	2.B FE	13,327,664	136.7600	18,825,124	13,765,000	13,405,725		10,060			5.050	5.260	MN	88,822	695,133	07/25/2011	11/15/2040
666807-BP-6	NORTHROP GRUMMAN CORP			1	2.B FE	15,402,240	125.2600	20,667,917	16,500,000	15,446,505		20,166			4.030	4.430	AO	140,378	664,950	12/19/2018	10/15/2047
667274-AC-8	NORTHWELL HEALTHCARE INC			1	1.G FE	5,713,980	119.7840	7,067,297	5,900,000	5,722,362		3,386			4.260	4.450	MN	41,890	251,340	07/17/2018	11/01/2047
667339-AA-3	NORTHWEST BANCSHARES INC			2	2.B FE	6,000,000	101.1980	6,071,898	6,000,000	6,000,000					4.000	4.000	MS	74,667		09/02/2020	09/15/2030
670001-AC-0	NOVELIS CORPORATION			1,2	4.B FE	1,580,475	104.5000	1,567,500	1,500,000	1,559,400		(19,682)			5.875	4.340	MN	11,260	88,125	12/03/2019	09/30/2026
670001-AE-6	NOVELIS CORP			1,2	4.B FE	1,530,000	107.7360	1,616,048	1,500,000	1,529,277		(723)			4.750	4.420	JJ	29,885	12,799	10/08/2020	01/30/2030
670346-AN-5	NUCOR CORP			2	2.A FE	28,637,054	143.1600	39,405,010	27,525,000	28,537,576		(26,134)			5.200	4.910	FA	596,375	1,431,300	08/07/2018	08/01/2043
67079B-AF-7	NUTRITION & BIOSCIENCES			1,2	2.B FE	1,588,305	108.4280	1,626,423	1,500,000	1,588,223		(82)			3.468	3.150	JD	15,173		12/09/2020	12/01/2050
67401P-AB-4	OAKTREE SPECIALTY LEND			1,2	2.C FE	4,957,650	103.5300	5,176,500	5,000,000	4,964,323		6,673			3.500	3.680	FA	61,250	87,500	02/13/2020	02/25/2025
674599-CN-3	OCCIDENTAL PETROLEUM CORPORATION			1,2	3.C FE	2,800,212	81.3750	2,278,500	2,800,000	2,800,352		127			4.200	4.190	MS	34,627	117,600	01/09/2020	03/15/2048
674599-CX-1	OCCIDENTAL PETROLEUM COR			1,2	3.B FE	2,984,430	84.1150	2,523,450	3,000,000	2,985,164		516			4.300	4.330	FA	48,733	131,508	08/06/2019	08/15/2039
675553-AA-9	OCHSNER CLINIC FOUNDATIO			1	1.G FE	4,337,742	137.0510	5,173,675	3,775,000	4,289,560		(11,143)			5.897	4.920	MN	28,445	222,612	03/28/2016	05/15/2045
677071-AC-6	OHANA MILITARY COMM LLC			1	1.D FE	1,161,300	143.2480	1,432,487	1,000,000	1,141,709		(3,464)			6.193	5.100	AO	15,483	61,930	07/01/2014	04/01/2049
678858-BL-4	OKLAHOMA G&E CO			1	1.G FE	8,196,440	141.5480	11,323,856	8,000,000	8,160,040		(4,433)			5.850	5.670	JD	39,000	468,000	06/15/2010	06/01/2040
678858-BS-9	OKLAHOMA G&E CO			1,2	1.G FE	7,835,073	118.1400	9,662,671	8,179,000	7,852,116		6,683			3.850	4.090	FA	118,959	314,892	06/01/2018	08/15/2047
681936-BD-1	OMEGA HLTHCARE INVESTORS			1	2.C FE	4,956,550	109.4590	5,472,985	5,000,000	4,980,045		4,400			4.500	4.600	JJ	103,750	225,000	09/04/2014	01/15/2025
681936-BF-6	OMEGA HLTHCARE INVESTORS			1	2.C FE	9,141,617	112.5010	10,434,523	9,275,000	9,192,492		11,134			4.500	4.660	AO	104,344	417,375	12/05/2017	04/01/2027
682441-AB-6	ONEAMERICA FINL PARTNERS			1,2	1.G FE	24,115,128	107.7540	25,166,040	23,355,000	24,112,138		(2,990)			4.250	4.050	AO	275,719		10/22/2020	10/15/2050
68268N-AD-5	ONEOK PARTNERS LP			1	2.B FE	1,715,355	128.7510	1,931,267	1,500,000	1,668,755		(5,825)			6.850	5.790	AO	21,692	102,750	09/01/2010	10/15/2037
683720-AA-4	OPEN TEXT HOLDINGS INC			1,2	3.B FE	1,000,000	106.3800	1,063,800	1,000,000	1,000,000					4.125	4.120	FA	15,583	20,281	02/03/2020	02/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
68389X-BG-9	ORACLE CORP			1,2	1.G FE	10,553,100	131.0380	13,103,880	10,000,000	10,540,839		(7,314)			4.375	4.070	MN	55,903	437,500	03/25/2019	05/15/2055
68389X-BJ-3	ORACLE CORP			1,2	1.G FE	7,190,654	122.5450	9,344,117	7,625,000	7,207,845		8,763			4.000	4.350	JJ	140,639	305,000	01/15/2019	07/15/2046
68389X-BQ-7	ORACLE CORP			1	1.G FE	2,619,352	123.3290	3,311,392	2,685,000	2,621,849		1,262			4.000	4.140	MN	13,723	107,400	02/01/2019	11/15/2047
68389X-BY-0	ORACLE CORP			1,2	1.G FE	9,527,340	123.0730	9,821,225	7,980,000	9,524,181		(3,159)			3.850	3.000	AO	76,808	57,750	12/04/2020	04/01/2060
68622B-AA-8	ORIGIN BANK			2	2.B FE	9,000,000	102.0000	9,180,000	9,000,000	9,000,000					4.250	4.250	FA	144,500	200,813	02/06/2020	02/15/2030
686514-AF-7	ORLANDO HEALTH OBL GRP			1,2	1.F FE	706,371	123.1030	896,191	728,000	707,159		387			4.089	4.260	AO	7,442	29,768	01/08/2019	10/01/2048
686515-AA-5	ORLANDO HEALTH OBL GRP			1	1.F FE	6,500,000	109.6890	7,129,785	6,500,000	6,500,000					4.416	4.410	AO	71,760	287,040	04/13/2016	10/01/2044
69007T-AC-8	OUTFRONT MEDIA CAP LLC/C			1,2	4.B FE	3,908,005	102.2130	4,088,556	4,000,000	3,911,629		3,643			4.625	4.880	MS	54,472	137,594	04/15/2020	03/15/2030
69073T-AS-2	OWENS-BROCKWAY				4.C FE	2,160,000	110.7500	2,215,000	2,000,000	2,096,308		(18,006)			6.375	5.180	FA	48,167	127,500	03/08/2017	08/15/2025
690742-AG-6	OWENS CORNING			1	2.C FE	3,434,820	120.0030	3,450,109	2,875,000	3,434,278		(542)			4.300	3.190	JJ	57,005		12/14/2020	07/15/2047
690872-AB-2	OWENS-BROCKWAY			1	4.C FE	4,754,350	107.7500	5,048,088	4,685,000	4,729,144		(9,531)			5.375	5.110	AO	53,162	251,819	04/05/2018	01/15/2025
691205-AE-8	OWL ROCK TECHNOLOGY FINA			1,2	2.C FE	3,973,280	100.5190	4,020,776	4,000,000	3,973,451		171			3.750	3.880	JD	5,833		12/10/2020	06/17/2026
69121K-AB-0	OWL ROCK CAPITAL CORPORATION			1,2	2.C FE	1,780,000	104.3960	2,087,924	2,000,000	1,807,293		27,293			4.000	6.640	MS	20,222	40,000	04/15/2020	03/30/2025
69121K-AC-8	OWL ROCK CAPITAL CORP			1,2	2.C FE	4,380,000	103.7500	5,187,500	5,000,000	4,453,595		73,595			3.750	6.550	JJ	82,813	93,750	04/15/2020	07/22/2025
69121K-AD-6	OWL ROCK CAPITAL CORP			1,2	2.C FE	4,962,700	106.1200	5,306,000	5,000,000	4,965,333		2,633			4.250	4.400	JJ	93,264		07/16/2020	01/15/2026
69121K-AE-4	OWL ROCK CAPITAL CORP			1,2	2.C FE	6,919,150	101.3570	7,095,018	7,000,000	6,920,016		866			3.400	3.620	JJ	15,206		12/01/2020	07/15/2026
69331C-AH-1	PG&E CORP			1,2	3.C FE	1,003,750	106.5000	1,065,000	1,000,000	1,003,477		(273)			5.000	4.920	JJ	26,111		06/22/2020	07/01/2028
69331C-AJ-7	PG&E CORP			1,2	3.C FE	1,010,000	110.0000	1,100,000	1,000,000	1,009,475		(525)			5.250	5.090	JJ	27,417		06/22/2020	07/01/2030
69346V-AA-7	PERFORMANCE FOOD GROUP I			1,2	4.B FE	2,316,853	105.5000	2,373,750	2,250,000	2,303,946		(11,349)			5.500	4.800	AO	26,125	129,938	03/11/2020	10/15/2027
693506-BE-6	PPG INDUSTRIES INC			1	2.A FE	19,781,887	134.3830	26,063,699	19,395,000	19,747,561		(11,540)			5.500	5.330	MN	136,304	1,066,725	04/11/2016	11/15/2040
694308-HL-4	PACIFIC GAS & ELECTRIC			1,2	2.C FE	2,127,660	106.4090	2,128,186	2,000,000	2,127,440		(220)			4.300	3.880	MS	25,322		12/02/2020	03/15/2045
694308-HY-6	PACIFIC GAS & ELECTRIC			1,2	2.C FE	2,842,530	103.3200	3,099,606	3,000,000	2,843,128		598			3.950	4.270	JD	9,875	59,250	10/29/2020	12/01/2047
694308-JN-8	PACIFIC GAS & ELECTRIC			1,2	2.C FE	4,551,920	118.9700	4,758,804	4,000,000	4,549,023		(2,897)			4.950	4.130	JJ	98,450		09/04/2020	07/01/2050
694308-JR-9	PACIFIC GAS & ELECTRIC				2.C FE	4,000,000	100.0540	4,002,192	4,000,000	4,000,000					1.602	1.600	FMAN	8,191		11/12/2020	11/15/2021
694476-AD-4	PACIFIC LIFECORP			1	1.G FE	14,994,870	124.7260	18,708,990	15,000,000	15,007,182		(845)			5.125	5.110	JJ	322,448	768,750	09/09/2016	01/30/2043
69478X-AD-7	PACIFIC PREMIER BANCORP			2	2.B FE	10,000,000	97.8890	9,788,950	10,000,000	10,000,000					4.875	4.870	MN	62,292	487,500	05/03/2019	05/15/2029
695114-CV-8	PACIFICORP			1,2	1.E FE	5,972,100	130.2290	7,813,776	6,000,000	5,972,847		471			4.150	4.170	FA	94,067	249,000	02/25/2019	02/15/2050
700658-AA-5	PARK NATIONAL CORP			2	2.C FE	6,000,000	101.0230	6,061,404	6,000,000	6,000,000					4.500	4.500	MS	98,250		08/17/2020	09/01/2030
70339P-AA-7	PATTERN ENERGY OP LP/PAT			1,2	3.C FE	1,008,125	105.5000	1,055,000	1,000,000	1,007,625		(500)			4.500	4.340	FA	19,125		07/14/2020	08/15/2028
709599-BJ-2	PENSKE TRUCK LEASING/PTL			1,2	2.B FE	7,974,080	113.7040	9,096,320	8,000,000	7,977,009		2,929			4.000	4.070	JJ	147,556	86,222	04/01/2020	07/15/2025
713448-DD-7	PEPSICO INC			1	1.E FE	22,899,771	139.2900	30,114,693	21,620,000	22,831,332		(27,836)			4.450	4.080	AO	205,780	962,090	06/04/2018	04/14/2046
713448-EP-9	PEPSICO INC			1,2	1.E FE	48,193	111.7930	55,897	50,000	48,238		38			2.875	3.060	AO	303	1,461	10/17/2019	10/15/2049
717081-DT-7	PFIZER INC			1	1.F FE	9,854,908	146.3890	12,809,116	8,750,000	9,700,675		(29,349)			5.600	4.730	MS	144,278	490,000	02/03/2015	09/15/2040
717081-EV-1	PFIZER INC			1,2	1.F FE	6,393,855	131.2000	8,528,000	6,500,000	6,397,279		1,909			4.000	4.090	MS	76,556	260,000	03/04/2019	03/15/2049
718549-AC-2	PHILLIPS 66 PARTNERS LP			1	2.C FE	8,401,465	108.2990	9,205,483	8,500,000	8,407,900		2,007			4.680	4.750	FA	150,280	397,800	10/10/2017	02/15/2045
720198-AC-4	PIEDMONT OPERATING PARTN			1	2.B FE	16,241,616	104.0860	18,516,917	17,790,000	17,338,485		173,086			3.400	4.520	JD	50,405	604,860	09/30/2013	06/01/2023
72284L-AA-7	PINE STREET TRUST II			1,2	2.B FE	5,168,000	129.8290	6,491,465	5,000,000	5,163,700		(2,557)			5.568	5.340	FA	105,173	278,400	05/01/2019	02/15/2049
72345H-AA-3	PINNACLE BANK TN			2	2.A FE	3,960,920	100.0060	4,000,240	4,000,000	3,975,294		530			3.342	3.530	JAJO	23,397	229,717	03/03/2016	07/30/2025
72650R-BA-9	PLAINS ALL AMER PIPELINE			1,2	3.A FE	16,573,635	107.2100	17,904,170	16,700,000	16,595,282		2,599			5.150	5.190	JD	71,671	860,050	03/15/2012	06/01/2042
73179P-AM-8	AVIENT CORP			1,2	3.C FE	1,513,750	106.2500	1,593,750	1,500,000	1,511,765		(1,985)			5.750	5.490	MN	11,021	43,604	04/30/2020	05/15/2025
73557*-AB-0	PORT WASHINGTON GEN STATION LLC				1.F	6,787,714	124.6240	8,459,121	6,787,714	6,787,714					6.000	6.000	MON	18,101	407,263	04/25/2008	06/15/2033
736508-G@-5	PORTLAND GENL ELEC CO SER B				1.F	3,000,000	123.8880	3,716,640	3,000,000	3,000,000					6.310	6.310	MN	31,550	189,300	04/10/2006	05/01/2036
736508-H*-6	PORTLAND GENL ELEC CO				1.F	3,500,000	116.3880	4,073,580	3,500,000	3,500,000					5.800	5.800	JD	16,917	203,000	12/07/2006	06/01/2039
736508-K*-2	PORTLAND GENL ELEC CO				1.F	5,000,000	111.4650	5,573,250	5,000,000	5,000,000					5.430	5.430	MN	43,742	271,500	11/03/2009	05/03/2040
737446-AM-6	POST HOLDINGS INC			1	4.B FE	6,105,000	105.8750	6,352,500	6,000,000	6,060,925		(12,780)			5.750	5.470	MS	115,000	345,000	04/25/2017	03/01/2027
737446-AN-4	POST HOLDINGS INC			1	4.B FE	1,103,750	106.5000	1,171,500	1,100,000	1,102,595		(435)			5.625	5.570	JJ	28,531	61,875	11/28/2017	01/15/2028
73939V-AA-2	POWERTEAM SERVICES LLC			1,2	4.C FE	480,000	111.2610	556,305	500,000	481,877		1,877			9.033	9.980	AO	9,535	23,335	05/11/2020	12/04/2025
74166N-AA-2	ADT SEC CORP			1	3.C FE	3,983,413	108.0000	4,320,000	4,000,000	3,941,734		2,338			4.875	4.990	JJ	89,917	195,000	12/03/2019	07/15/2032
74170*-AC-3	PRIME PROPERTY FUND LLC				1.F	9,000,000	113.6890	10,232,010	9,000,000	9,000,000					4.610	4.610	FA	148,673	414,900	08/22/2013	08/22/2025
74251V-AA-0	PRINCIPAL FINANCIAL GRP			1	1.G FE	17,567,030	140.3320	24,523,157	17,475,000	17,535,855		(2,825)			6.050	6.000	AO	223,195	1,057,238	02/08/2012	10/15/2036
74251V-AL-6	PRINCIPAL FINANCIAL GRP			1,2	2.B FE	7,368,750	96.0000	7,200,000	7,500,000	7,368,750		(895)			3.265	3.400	FMAN	31,970	305,826	05/15/2019	05/15/2055
744320-AV-4	PRUDENTIAL FINANCIAL INC			1,2	2.B FE	5,037,500	108.7520	5,437,620	5,000,000	5,033,086		(4,414)			5.375	5.200	MN	34,340	268,750	04/17/2020	05/15/2045
744320-AW-2	PRUDENTIAL FINANCIAL INC			2	2.B FE	5,000,000	110.5510	5,527,565	5,000,000	5,000,000					4.500	4.500	MS	66,250	225,000	08/09/2019	09/15/2047

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
744320-BF-8	PRUDENTIAL FINANCIAL INC			2	2.B FE	3,276,000	115.3800	3,461,406	3,000,000	3,239,283		(25,507)			5.700	4.460	MS	50,350	171,000	07/11/2019	09/15/2048
744320-BN-4	PRUDENTIAL FINANCIAL INC			1	1.G FE	4,432,360	154.2770	6,171,104	4,000,000	4,356,522		(9,632)			6.625	5.850	JD	7,361	265,000	11/01/2010	06/21/2040
744320-CE-3	PRUDENTIAL FINANCIAL INC			1,2	1.G FE	7,981,040	130.4490	10,435,920	8,000,000	7,981,601		308			4.350	4.360	FA	121,800	348,000	02/20/2019	02/25/2050
744448-CQ-2	PUBLIC SERVICE COLORADO			1,2	1.E FE	58,660	129.6990	64,850	50,000	58,415		(195)			4.100	3.160	JD	91	2,050	09/23/2019	06/15/2048
744533-BJ-8	PUBLIC SERVICE OKLAHOMA			1	2.A FE	4,854,176	146.9010	6,463,648	4,400,000	4,759,336		(12,239)			6.625	5.850	MN	37,247	291,500	01/24/2011	11/15/2037
744560-BM-7	PUBLIC SERVICE ELECTRIC			1,2	1.F FE	1,979,500	122.0300	2,440,604	2,000,000	1,980,445		461			4.050	4.110	MN	13,500	81,000	02/14/2019	05/01/2045
745867-AW-1	PULTEGROUP INC			1	2.C FE	6,969,375	118.9910	8,031,926	6,750,000	6,875,096		(21,793)			5.500	5.070	MS	123,750	371,250	03/29/2016	03/01/2026
747262-AY-9	QVC INC			1,2	3.A FE	4,065,000	107.2500	4,290,000	4,000,000	4,057,885		(7,115)			4.750	4.460	FA	71,778	100,806	02/19/2020	02/15/2027
747525-AK-9	QUALCOMM INCORPORATED			1,2	1.G FE	10,277,105	142.0570	13,495,415	9,500,000	10,248,111		(17,758)			4.800	4.270	MN	51,933	456,000	05/07/2019	05/20/2045
747525-AV-5	QUALCOMM INCORPORATED			1,2	1.G FE	11,073,990	135.3610	14,889,721	11,000,000	11,071,814		(1,513)			4.300	4.250	MN	53,869	473,000	04/17/2019	05/20/2047
748250-AA-8	QUEENS HEALTH SYSTEMS			1	1.E FE	6,500,000	125.1190	8,132,787	6,500,000	6,500,000					4.464	4.460	JJ	145,080	290,160	01/22/2015	07/01/2045
74834L-AN-0	QUEST DIAGNOSTICS INC			1	2.B FE	7,370,475	145.0260	9,426,729	6,500,000	7,176,292		(23,614)			6.950	5.950	JJ	225,875	451,750	06/17/2010	07/01/2037
74834L-AQ-3	QUEST DIAGNOSTICS INC			1	2.B FE	8,944,653	132.4620	12,148,173	9,171,000	8,989,169		5,038			5.750	5.920	JJ	221,187	527,333	03/16/2010	01/30/2040
74841C-AB-7	QUICKEN LOANS LLC/QUICKN			1,2	3.B FE	1,950,000	103.7500	2,075,000	2,000,000	1,951,001		1,001			3.875	4.170	MS	23,035		09/24/2020	03/01/2031
749607-AC-1	RLI CORP			1	2.A FE	15,757,568	108.9960	17,167,012	15,750,000	15,752,268		(774)			4.875	4.860	MS	226,078	767,813	09/30/2013	09/15/2023
749685-AU-7	RPM INTERNATIONAL INC			1	2.C FE	19,741,391	122.4770	23,981,153	19,580,000	19,731,274		(3,574)			5.250	5.190	JD	85,663	1,027,950	04/05/2017	06/01/2045
749685-AW-3	RPM INTERNATIONAL INC			1	2.C FE	2,999,910	110.0270	3,300,831	3,000,000	3,000,000					4.250	4.250	JJ	58,792	127,500	12/06/2017	01/15/2048
75026J-AC-4	RADIATE HOLDCO / FINANCE			1,2	4.B FE	1,507,500	103.5390	1,553,085	1,500,000	1,507,130		(370)			4.500	4.380	MS	18,000		09/11/2020	09/15/2026
754730-AF-6	RAYMOND JAMES FINANCIAL			1	2.A FE	19,674,202	136.8290	26,606,438	19,445,000	19,661,668		(4,429)			4.950	4.870	JJ	443,832	962,528	02/21/2018	07/15/2046
75513E-BU-4	RAYTHEON TECHNOLOGIES CORP				2.A FE	292,708	153.9160	384,790	250,000	281,975		(740)			7.000	5.810	AO	3,694	17,500	07/08/2005	04/15/2038
756109-AT-1	REALTY INCOME CORP			1,2	1.G FE	12,995,512	136.3370	17,430,698	12,785,000	12,986,073		(4,076)			4.650	4.540	MS	175,048	594,503	05/31/2018	03/15/2047
758075-AC-9	REDWOOD TRUST INC				4.B FE	3,290,000	94.2950	3,771,804	4,000,000	3,402,023		112,023			4.750	11.520	FA	71,778	95,000	05/28/2020	08/15/2023
75886A-AJ-7	RENRGY TRANS PT/REG FIN			1	2.C FE	1,300,461	108.2030	1,525,667	1,410,000	1,372,318		11,975			4.500	5.530	MN	10,575	63,450	12/24/2013	11/01/2023
75886A-AL-2	RENRGY TRANS PT/REG FIN			1	2.C FE	492,115	104.5500	522,754	500,000	498,615		1,114			5.875	6.120	MS	9,792	29,375	02/04/2014	03/01/2022
75913M-AA-7	REGIONS BANK OF ALABAMA				2.B FE	14,905,800	141.2630	16,951,620	12,000,000	14,734,919		(110,160)			6.450	4.480	JD	10,750	774,000	05/31/2019	06/26/2037
759351-AE-9	REINSURANCE GRP OF AMER			1,2	2.C FE	6,014,000	87.5000	5,425,000	6,200,000	6,014,000		(178)			2.881	3.060	MJSD	8,436	217,697	12/18/2019	12/15/2065
759351-AJ-8	REINSURANCE GRP OF AMER			1	2.A FE	6,961,290	101.8520	7,129,654	7,000,000	6,997,979		4,691			5.000	5.070	JD	29,167	350,000	05/24/2011	06/01/2021
76009X-AB-4	RENSSELAER POLYTECHNIC I			1,2	2.A FE	10,000,000	126.7950	12,679,520	10,000,000	10,000,000					5.246	5.240	MS	174,867	524,600	12/12/2018	09/01/2048
760759-AK-6	REPUBLIC SERVICES INC			1	2.B FE	8,427,580	148.5390	11,586,104	7,800,000	8,311,724		(14,556)			6.200	5.630	MS	161,200	483,600	01/20/2011	03/01/2040
76131V-AA-1	RETAIL PROPERTIES OF AME			1,2	2.C FE	10,369,626	102.3790	11,131,734	10,873,000	10,589,686		59,637			4.000	4.690	MS	128,060	434,920	02/10/2017	03/15/2025
773903-AE-9	ROCKWELL AUTOMATION			1	1.G FE	17,230,085	145.9300	24,078,533	16,500,000	17,063,390		(19,118)			6.250	5.920	JD	85,938	1,031,250	12/03/2009	12/01/2037
783549-AZ-1	RYDER SYSTEM INC			1	2.B FE	647,469	125.0060	673,787	539,000	592,754		(9,523)			6.950	4.650	JD	3,122	37,461	07/01/2014	12/01/2025
78388J-AV-8	SBA COMMUNICATIONS CORP			1,2	4.A FE	6,901,250	102.5730	7,180,110	7,000,000	6,940,256		14,463			4.875	5.130	MS	113,750	341,250	03/07/2018	09/01/2024
78409V-AN-4	S&P GLOBAL INC			1	1.G FE	14,808,550	131.4280	19,714,275	15,000,000	14,816,905		3,304			4.500	4.570	MN	86,250	675,000	05/17/2018	05/15/2048
78469X-AE-7	SPX FLOW INC			1	4.A FE	4,125,000	104.5000	4,180,000	4,000,000	4,075,741		(18,513)			5.875	5.290	FA	88,778	235,000	03/14/2018	08/15/2026
78516F-AB-5	SABAL TRAIL TRANS			1	2.A FE	5,006,900	121.1070	6,055,385	5,000,000	5,006,383		(245)			4.682	4.670	MN	39,017	234,100	05/10/2018	05/01/2038
78516F-AC-3	SABAL TRAIL TRANS			1	2.A FE	5,000,000	126.5780	6,328,905	5,000,000	5,000,000					4.832	4.830	MN	40,267	241,600	04/26/2018	05/01/2048
78573N-AC-6	SABRE GLBL INC			1,2	4.B FE	1,147,500	119.0000	1,309,000	1,100,000	1,141,746		(5,754)			9.250	8.160	AO	21,481	50,310	04/14/2020	04/15/2025
797440-BL-7	SAN DIEGO G & E			1	1.F FE	3,200,340	134.1920	4,025,766	3,000,000	3,190,161		(5,820)			5.350	4.840	MN	20,508	160,500	03/01/2019	05/15/2040
797440-BW-3	SAN DIEGO G & E			1,2	1.F FE	5,000,700	125.5390	6,276,950	5,000,000	5,000,700					4.150	4.140	MN	26,514	207,500	04/17/2019	05/15/2048
800363-AB-9	SANDY SPRING BANCORP INC			2	2.B FE	6,000,000	100.0940	6,005,664	6,000,000	6,000,000					4.250	4.250	MN	32,583	262,083	10/29/2019	11/15/2029
80386W-AB-1	SASOL FINANCING USA LLC			1	3.B FE	3,185,821	108.3000	3,454,770	3,190,000	3,186,547		334			6.500	6.510	MS	54,141	207,350	09/20/2018	09/27/2028
808625-AA-5	SCIENCE APPLICATIONS INT			1,2	4.A FE	2,568,750	106.0000	2,650,000	2,500,000	2,560,701		(8,049)			4.875	4.350	AO	30,469	67,031	03/05/2020	04/01/2028
81373P-AA-1	SECURIAN FINANCIAL GROUP			1	1.G FE	7,046,355	125.0390	8,927,799	7,140,000	7,050,615		1,550			4.800	4.880	AO	72,352	342,720	05/30/2018	04/15/2048
816300-AH-0	SELECTIVE INSURANCE GROU			1,2	2.B FE	11,229,980	125.7840	13,521,780	10,750,000	11,219,574		(8,044)			5.375	5.070	MS	192,604	577,813	12/09/2019	03/01/2049
81675*-AC-8	SEMINOLE ELEC INC SER B				1.G FE	6,500,000	128.6200	8,360,300	6,500,000	6,500,000					6.030	6.030	JD	3,266	391,950	12/08/2005	12/28/2033
817565-BU-7	SERVICE CORP INTL			1	3.B FE	6,122,625	105.7500	6,450,750	6,100,000	6,102,603		(2,780)			8.000	7.940	MN	62,356	488,000	05/21/2010	11/15/2021
817565-CE-2	SERVICE CORP INTL			1,2	3.C FE	1,518,540	110.7500	1,661,250	1,500,000	1,515,398		(1,995)			5.125	4.930	JD	6,406	76,875	05/14/2019	06/01/2029
824348-AX-4	SHERWIN-WILLIAMS CO			1	2.C FE	2,979,390	133.5430	4,006,311	3,000,000	2,980,730		372			4.500	4.540	JD	11,250	135,000	05/02/2017	06/01/2047
824348-BH-8	SHERWIN-WILLIAMS CO			1	2.C FE	13,711,980	121.3070	18,196,050	15,000,000	13,826,872		24,720			4.400	4.950	FA	275,000	660,000	04/08/2016	02/01/2045
82453A-AA-5	SHIFT4 PAYMENTS LLC/FIN			1,2	4.B FE	2,295,000	104.0000	2,340,000	2,250,000	2,293,198		(1,802)			4.625	4.070	MN	17,922		10/26/2020	11/01/2026
82669G-AS-3	SIGNATURE BANK NEW YORK			1,2	2.B FE	14,000,000	100.4890	14,068,558	14,000,000	14,000,000					5.300	5.300	AO	148,400	742,000	03/11/2016	04/22/2026
828730-AB-7	SIMMONS FIRST NTL CORP			2	2.B FE	6,000,000	101.2610	6,075,702	6,000,000	6,000,000					5.000	5.000	AO	75,000	300,000	03/21/2018	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
829259-BA-7	SINCLAIR TELEVISION GROU			1,2	3.B FE	1,502,500	102.4130	1,536,195	1,500,000	1,502,479		(21)			4.125	4.100	JD	4,641		11/19/2020	12/01/2030
82967N-AW-8	SIRIUS XM RADIO INC			1	3.C FE	2,501,250	104.2500	2,606,250	2,500,000	2,500,655		(164)			5.375	5.360	JJ	61,962	134,375	01/12/2017	07/15/2026
82967N-BA-5	SIRIUS XM RADIO INC			1	3.C FE	2,050,600	106.2510	2,125,020	2,000,000	2,031,961		(6,131)			5.000	4.600	FA	41,667	100,000	10/04/2017	08/01/2027
835495-AJ-1	SONOCO PRODUCTS CO			1	2.B FE	15,527,478	135.6750	19,468,034	14,349,000	15,325,245		(29,770)			5.750	5.170	MN	137,511	825,068	02/20/2013	11/01/2040
837004-CD-0	DOMINION ENERGY SOUTH			1	1.F FE	7,937,120	138.6450	11,091,664	8,000,000	7,949,739		1,468			5.500	5.550	JD	19,556	440,000	12/02/2009	12/15/2039
842329-AA-2	SOUTHERN BAPTIST HOSPITAL OF FLORIDA IN			1,2	1.C FE	8,039,146	121.8940	9,032,390	7,410,000	8,012,092		(14,062)			4.857	4.310	JJ	165,956	359,904	01/10/2019	07/15/2045
842587-CY-1	SOUTHERN CO			2	2.C FE	2,000,000	103.9620	2,079,252	2,000,000	2,000,000					5.500	5.500	MS	32,389	110,000	12/05/2016	03/15/2057
84265V-AA-3	SOUTHERN COPPER CORP			1	2.B FE	244,500	152.4170	304,834	200,000	238,754		(1,692)			7.500	5.540	JJ	6,417	15,000	04/28/2017	07/27/2035
84314P-AA-7	SOUTHERN IL HEALTHCARE			1,2	1.E FE	5,000,000	115.3630	5,768,195	5,000,000	5,000,000					3.970	3.970	MN	34,186		10/21/2020	05/15/2050
84470P-AC-3	SOUTHSIDE BANCSHARES INC			2	2.B FE	7,000,000	102.0210	7,141,498	7,000,000	7,000,000					5.500	5.500	MS	97,319	385,000	09/14/2016	09/30/2026
844741-BJ-6	SOUTHWEST AIRLINES CO			1,2	2.A FE	4,989,150	115.7940	5,789,725	5,000,000	4,990,424		1,274			5.250	5.300	MN	41,563	131,250	04/29/2020	05/04/2025
844741-BK-3	SOUTHWEST AIRLINES CO			1,2	2.A FE	3,000,000	118.9160	3,567,486	3,000,000	3,000,000					5.125	5.120	JD	6,833	79,865	06/03/2020	06/15/2027
845011-AB-1	SOUTHWEST GAS CORP			1,2	1.G FE	5,996,940	122.5740	7,354,452	6,000,000	5,997,032		54			4.150	4.150	JD	20,750	249,000	05/28/2019	06/01/2049
845743-BS-1	SOUTHWESTERN PUBLIC SERVICE COMPANY			1,2	1.G FE	5,494,189	131.2060	7,039,213	5,365,000	5,490,079		(2,381)			4.400	4.250	MN	30,163	236,060	01/25/2019	11/15/2048
84611#-AE-1	SOVRAN SELF STORAGE, INC.				2.B	12,987,000	108.9450	14,162,850	13,000,000	12,995,095		1,363			4.533	4.540	AO	135,864	589,290	04/08/2014	04/08/2024
84756N-AG-4	SPECTRA ENERGY PARTNERS			1	2.A FE	3,682,880	116.6800	4,667,236	4,000,000	3,713,159		5,984			4.500	5.010	MS	53,000	180,000	05/20/2015	03/15/2045
84762L-AU-9	SPECTRUM BRANDS INC			1,2	4.B FE	3,820,313	103.2600	3,851,598	3,730,000	3,787,258		(20,624)			5.750	5.090	JJ	98,897	214,475	05/15/2019	07/15/2025
85172F-AM-1	ONEMAIN FINANCE CORP			1	3.C FE	3,751,975	116.1250	4,064,375	3,500,000	3,688,809		(39,010)			6.875	5.420	MS	70,851	240,625	05/09/2019	03/15/2025
85172F-AN-9	ONEMAIN FINANCE CORP			1	3.C FE	1,087,500	118.2500	1,182,500	1,000,000	1,077,380		(10,120)			7.125	5.390	MS	20,979	71,250	03/11/2020	03/15/2026
85172F-AR-0	ONEMAIN FINANCE CORP			1,2	3.C FE	1,000,000	112.5000	1,125,000	1,000,000	1,000,000					5.375	5.370	MN	6,868	54,944	11/05/2019	11/15/2029
852060-AD-4	SPRINT CAPITAL CORP			1	3.B FE	3,836,396	131.8480	5,273,920	4,000,000	3,910,908		8,148			6.875	7.250	MN	35,139	275,000	03/23/2007	11/15/2028
852061-AS-9	SPRINT COMMUNICATIONS			1	3.B FE	3,041,250	108.2500	3,247,500	3,000,000	3,021,807		(10,766)			6.000	5.580	MN	23,000	180,000	02/13/2019	11/15/2022
85207U-AH-8	SPRINT CORP			1	3.B FE	2,055,000	116.9390	2,338,780	2,000,000	2,037,975		(9,514)			7.125	6.500	JD	6,333	142,500	02/14/2019	06/15/2024
852891-AC-4	STANCORP FINANCIAL GROUP			1	2.A FE	96,014	106.3880	95,750	90,000	91,362		(797)			5.000	4.020	FA	1,700	4,500	07/01/2014	08/15/2022
853496-AD-9	STANDARD INDUSTRIES INC.			1,2	3.B FE	4,089,350	105.2500	4,210,000	4,000,000	4,075,698		(12,988)			4.750	4.320	JJ	87,611	166,250	04/22/2020	01/15/2028
854502-AA-9	STANLEY BLACK & DECKER I			1	2.A FE	19,883,099	139.2740	28,509,429	20,470,000	19,988,396		13,217			5.200	5.390	MS	354,813	1,064,440	08/24/2011	09/01/2040
854502-AJ-0	STANLEY BLACK & DECKER I			1,2	1.G FE	5,006,950	140.7100	7,035,510	5,000,000	5,006,787		(117)			4.850	4.840	MN	30,986	242,500	11/05/2018	11/15/2048
85984X-AA-6	STETSON UNIVERSITY INC			1,2	1.G FE	7,000,000	135.0000	9,450,000	7,000,000	7,000,000					4.094	4.090	JD	23,882	290,560	11/14/2019	12/01/2059
860630-AG-7	STIFEL FINANCIAL CORP			1,2	2.C FE	4,964,250	114.2100	5,710,545	5,000,000	4,966,033		1,783			4.000	4.080	MN	25,556	97,222	05/13/2020	05/15/2030
86207#-AA-4	STONEHENGE CAP			2	1.A FE	117,444	102.9610	120,922	117,444	117,444					7.411	7.410	MJSD	725	8,704	11/15/2018	03/01/2023
862121-AA-8	STORE CAPITAL CORP			1	2.B FE	21,893,300	113.7940	25,034,768	22,000,000	21,918,462		9,366			4.500	4.560	MS	291,500	990,000	03/08/2018	03/15/2028
86765B-AP-4	SUNOCO LOGISTICS PARTNERS			1	2.C FE	6,906,750	107.9500	7,556,556	7,000,000	6,913,085		1,840			5.300	5.390	AO	92,750	371,000	08/01/2017	04/01/2044
867914-AH-6	TRUIST FIN CORP				1.G FE	7,557,399	122.9400	8,353,773	6,795,000	7,153,163		(60,297)			6.000	4.820	FA	154,020	407,700	02/20/2013	02/15/2026
86801F-A@-5	SUNSTONE HOTEL PARTNERSHIP LLC				3.A	7,984,000	112.4210	8,993,680	8,000,000	7,984,000					4.790	4.790	JJ	182,020	383,200	10/18/2016	01/10/2028
869099-AH-4	TRUIST BANK				1.G FE	578,915	107.2080	589,645	550,000	556,660		(3,870)			5.375	4.590	FA	11,168	29,563	07/01/2014	08/15/2022
86944B-AE-3	SUTTER HEALTH			1	1.E FE	15,274,255	120.8480	18,731,533	15,500,000	15,281,975		4,075			4.091	4.170	FA	239,551	634,105	03/21/2019	08/15/2048
86944B-AJ-2	SUTTER HEALTH			1,2	1.E FE	6,500,000	108.6520	7,062,426	6,500,000	6,500,000					3.361	3.360	FA	37,625		10/22/2020	08/15/2050
87164D-SE-1	SYNOVUS BANK GA			2	2.C FE	5,000,000	105.8010	5,290,070	5,000,000	5,000,000					4.000	4.000	AO	34,444		10/22/2020	10/29/2030
871829-AY-3	SYSCO CORPORATION			1	2.C FE	5,331,000	126.5110	6,325,595	5,000,000	5,307,159		(6,950)			4.850	4.430	AO	60,625	242,500	04/28/2017	10/01/2045
871829-BD-8	SYSCO CORPORATION			1	2.C FE	5,082,190	121.3130	6,065,690	5,000,000	5,076,609		(1,686)			4.500	4.390	AO	56,250	225,000	05/15/2017	04/01/2046
871829-BH-9	SYSCO CORPORATION			1	2.B FE	4,472,010	121.8610	5,483,763	4,500,000	4,473,310		494			4.450	4.480	MS	58,963	200,250	03/08/2018	03/15/2048
871829-BM-8	SYSCO CORPORATION			1,2	2.B FE	4,990,100	146.1010	7,305,085	5,000,000	4,990,271		171			6.600	6.610	AO	82,500	164,083	03/30/2020	04/01/2040
87227R-QE-7	TCF NATIONAL BANK			2	2.C FE	5,000,000	108.6010	5,430,085	5,000,000	5,000,000					5.500	5.500	MN	42,014	137,500	05/01/2020	05/06/2030
87228D-A@-1	TCG BDC, INC.				1.G FE	8,000,000	107.9310	8,634,480	8,000,000	8,000,000					4.750	4.750	MJSD	1,056	380,000	12/30/2019	12/31/2024
87264A-AV-7	T-MOBILE USA INC			1	3.B FE	1,924,948	107.4890	2,149,780	2,000,000	1,942,429		6,559			4.750	5.240	FA	39,583	95,000	03/23/2018	02/01/2028
87264A-AW-5	T-MOBILE USA INC			1,2	2.C FE	9,855,800	122.0370	12,203,700	10,000,000	9,859,190		3,390			4.375	4.480	AO	92,361	226,042	04/02/2020	04/15/2040
87264A-BQ-7	T-MOBILE USA INC			1,2	2.C FE	5,190,500	106.1440	5,307,200	5,000,000	5,190,399		(101)			3.600	3.420	MN	31,500		12/09/2020	11/15/2060
87265K-AF-9	SIXTH STREET SPECIALTY			1,2	2.C FE	14,854,800	103.0680	15,460,260	15,000,000	14,886,130		26,919			3.875	4.090	MN	96,875	581,250	10/25/2019	11/01/2024
87305Q-CB-5	TTX CO			1	1.F FE	5,570,015	141.5320	7,784,310	5,500,000	5,558,748		(1,541)			5.875	5.780	JD	26,927	323,125	06/27/2011	12/01/2040
87305Q-CN-9	TTX CO			1,2	1.F FE	6,489,195	132.6580	8,622,803	6,500,000	6,489,677		177			4.600	4.610	FA	124,583	299,000	01/17/2019	02/01/2049
875127-AV-4	TAMPA ELECTRIC CO			1	1.G FE	6,291,827	144.8840	8,164,230	5,635,000	6,134,274		(19,924)			6.550	5.670	MN	47,162	369,093	02/03/2011	05/15/2036
87612B-BG-6	TARGA RESOURCES PARTNERS			1,2	3.C FE	738,720	105.5560	791,670	750,000	740,554		1,085			5.000	5.210	JJ	17,292	37,500	04/30/2019	01/15/2028
87612B-BJ-0	TARGA RESOURCES PARTNERS			1	3.C FE	2,988,750	106.0220	3,180,660	3,000,000	2,992,063		1,244			5.875	5.930	AO	37,208	176,250	05/01/2018	04/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
878055-AE-2	TCF NATIONAL BANK				2.C FE	14,906,250	109.0630	16,359,570	15,000,000	14,955,743		9,443			4.600	4.670	FA	237,667	690,000	02/24/2015	02/27/2025
88033G-CY-4	TENET HEALTHCARE CORP			1,2	4.A FE	980,000	104.6110	1,046,110	1,000,000	982,459		2,459			4.875	5.270	JJ	24,375	24,375	03/12/2020	01/01/2026
88033G-DA-5	TENET HEALTHCARE CORP			1,2	4.A FE	3,105,435	105.8750	3,176,250	3,000,000	3,088,872		(16,563)			5.125	4.270	MN	25,625	181,510	03/10/2020	11/01/2027
883203-BS-9	TEXTRON INC			1	2.B FE	1,993,900	102.4420	2,048,850	2,000,000	1,999,430		752			5.950	5.990	MS	33,056	119,000	09/14/2011	09/21/2021
887389-AK-0	TIMKEN CO			1	2.C FE	5,992,080	111.9420	6,716,520	6,000,000	5,993,265		690			4.500	4.510	JD	12,000	270,000	08/22/2018	12/15/2028
88875A-AN-4	TMC3 DEVELOPMENT CORP			2	1.B FE	2,750,000	100.1720	2,754,730	2,750,000	2,750,000					3.093	3.090	MN	3,072		12/10/2020	05/15/2040
88875A-AP-9	TMC3 DEVELOPMENT CORP			2	1.B FE	6,587,755	102.3810	6,716,194	6,560,000	6,587,657		(98)			3.293	3.240	MN	7,801		12/10/2020	05/15/2050
889184-AA-5	TOLEDO HOSPITAL/THE			1,2	2.C FE	1,082,790	105.6980	1,056,984	1,000,000	1,081,295		(1,495)			4.982	4.430	MN	6,366	49,820	02/20/2020	11/15/2045
889184-AH-0	TOLEDO HOSPITAL/THE			1,2	1.F FE	7,145,225	122.5250	7,351,506	6,000,000	7,120,634		(24,592)			4.982	3.800	MN	38,195	298,920	02/04/2020	11/15/2045
88947E-AS-9	TOLL BROS FINANCE CORP			1	3.A FE	2,475,000	114.2500	2,856,250	2,500,000	2,481,611		2,470			4.875	5.010	MS	35,885	121,875	03/13/2018	03/15/2027
88947E-AT-7	TOLL BROS FINANCE CORP			1	3.A FE	3,064,295	111.0000	3,598,620	3,242,000	3,105,949		15,515			4.350	5.050	FA	53,277	141,027	03/29/2018	02/15/2028
88948A-BN-6	TOLL ROAD INV PART II	@			3.A FE	3,904,500	43.4340	4,951,476	11,400,000	4,614,705		267,886			0.000	6.070	N/A			03/13/2018	02/15/2036
88948A-DZ-7	TOLL ROAD INV PART II	@			1.F FE	4,772,560	30.0780	5,113,277	17,000,000	5,068,325		213,482			0.000	4.350	N/A			08/06/2019	02/15/2049
891792-AA-1	TOWER HEALTH			1,2	3.A FE	2,080,560	83.4070	1,668,140	2,000,000	2,079,357		(1,203)			4.451	4.210	FA	37,092	42,037	02/20/2020	02/01/2050
891906-AF-6	GLOBAL PAYMENTS INC			1	2.C FE	1,983,480	118.6240	2,372,480	2,000,000	1,987,163		1,426			4.450	4.550	JD	7,417	89,000	05/16/2018	06/01/2028
893647-AX-5	TRANSDIGM INC			1	4.C FE	3,093,750	101.7720	3,053,160	3,000,000	3,016,078		(28,650)			6.500	5.470	JJ	89,917	195,000	02/21/2018	07/15/2024
893647-BE-6	TRANSDIGM INC.			1,2	4.A FE	1,027,400	106.5000	1,065,000	1,000,000	1,019,121		(5,309)			6.250	5.580	MS	18,403	62,500	05/15/2019	03/15/2026
89566E-A@-7	TRI-STATE GEN & TRAN ASSOC				1.G	1,600,000	101.3890	1,622,224	1,600,000	1,600,000					6.310	6.310	AO	23,277	100,960	04/08/2009	04/08/2021
898813-AK-6	TUCSON ELECTRIC POWER CO			1	1.G FE	12,023,640	102.8370	12,340,440	12,000,000	12,001,493		(3,032)			5.150	5.120	MN	78,967	618,000	11/04/2011	11/15/2021
899043-AA-1	TUFTS UNIVERSITY			1	1.D FE	16,579,830	130.1360	19,455,362	14,950,000	16,577,045		(1,265)			5.017	4.510	AO	158,342	750,042	09/17/2019	04/15/2112
902494-AY-9	TYSON FOODS INC			1	2.B FE	20,903,602	137.7970	27,421,643	19,900,000	20,821,194		(23,390)			5.150	4.800	FA	387,166	1,024,850	07/06/2017	08/15/2044
902494-BD-4	TYSON FOODS INC.			1,2	2.B FE	3,360,350	132.5840	4,640,465	3,500,000	3,364,717		2,502			4.550	4.810	JD	12,828	159,250	04/16/2019	06/02/2047
90265E-AS-9	UDR INC			1,2	2.A FE	49,779	112.0740	56,037	50,000	49,794		12			3.100	3.130	MN	258	1,636	10/02/2019	11/01/2034
90290M-AC-5	US FOODS INC			1,2	4.C FE	1,000,000	106.8750	1,068,750	1,000,000	1,000,000					6.250	6.250	AO	13,194	28,993	04/23/2020	04/15/2025
90539J-AA-7	UNION BANKSHARES CORP			2	2.B FE	3,500,000	101.6900	3,559,182	3,500,000	3,500,000					5.000	5.000	JD	7,778	175,000	11/30/2016	12/15/2026
907818-CS-5	UNION PACIFIC CORP			1	2.A FE	4,195,920	131.1320	5,245,288	4,000,000	4,137,499		(7,829)			5.375	5.000	JD	17,917	215,000	12/13/2011	06/01/2033
907818-CX-4	UNION PACIFIC CORP			1	2.A FE	5,973,720	145.0550	8,703,318	6,000,000	5,980,433		679			6.150	6.180	MN	61,500	369,000	04/13/2007	05/01/2037
907818-DF-2	UNION PACIFIC CORP			1	2.A FE	1,170,160	143.8860	1,654,697	1,150,000	1,166,729		(460)			5.780	5.650	JJ	30,650	66,470	04/08/2011	07/15/2040
907818-EG-9	UNION PACIFIC CORPORATION			1,2	2.A FE	3,450,608	131.0220	4,408,900	3,365,000	3,449,761		(639)			4.375	4.240	MN	18,811	147,219	06/18/2019	11/15/2065
909318-AA-5	UNITED AIR 2018-1 AA PTT			1	1.E FE	863,876	99.1840	918,853	926,409	864,536		2,366			3.500	4.680	MS	10,808	16,212	07/23/2020	03/01/2030
910637-N#-0	UNITED ILLUMINATING CO				1.G	2,000,000	109.1420	2,182,840	2,000,000	2,000,000					6.260	6.260	MS	40,342	125,200	07/20/2007	09/05/2022
910637-P*-2	UNITED ILLUMINATING CO				1.G	1,500,000	110.3870	1,655,805	1,500,000	1,500,000					6.260	6.260	JD	6,521	93,900	07/20/2007	12/06/2022
910637-R*-0	UNITED ILLUMINATING CO			1	1.G	5,000,000	116.7130	5,835,650	5,000,000	5,000,000					5.610	5.610	MS	86,488	280,500	12/10/2009	03/10/2025
911312-BN-5	UNITED PARCEL SERVICE			1	1.G FE	15,466,678	126.5680	21,164,701	16,722,000	15,512,241		23,866			3.750	4.200	MN	80,126	627,075	02/14/2019	11/15/2047
911365-BE-3	UNITED RENTALS NORTH AM			1,2	3.C FE	1,033,750	105.8700	1,058,700	1,000,000	1,018,064		(4,303)			5.875	5.330	MS	17,299	58,750	01/12/2017	09/15/2026
911365-BF-0	UNITED RENTALS NORTH AM			1	3.C FE	3,013,750	107.1250	3,213,750	3,000,000	3,007,801		(1,497)			5.500	5.430	FA	62,333	165,000	10/25/2016	05/15/2027
913017-BK-4	RAYTHEON TECH CORP			1	2.A FE	1,133,360	144.9460	1,449,468	1,000,000	1,097,648		(4,077)			6.050	5.120	JD	5,042	60,500	10/07/2009	06/01/2036
913017-BP-3	RAYTHEON TECH CORP			1	2.A FE	13,239,128	148.0110	17,505,273	11,827,000	12,919,275		(37,036)			6.125	5.300	JJ	334,031	724,404	12/07/2009	07/15/2038
913017-CX-5	RAYTHEON TECH CORP			1	2.A FE	1,943,060	135.5310	2,710,634	2,000,000	1,945,023		925			4.625	4.800	MN	11,563	92,500	10/18/2018	11/16/2048
91324P-AR-3	UNITEDHEALTH GROUP INC			1	1.G FE	5,212,148	149.4510	7,846,183	5,250,000	5,223,266		1,068			5.800	5.850	MS	89,658	304,500	02/27/2006	03/15/2036
91324P-BE-1	UNITEDHEALTH GROUP INC			1	1.G FE	4,259,040	160.5260	6,421,068	4,000,000	4,204,638		(6,774)			6.625	6.130	MN	33,861	265,000	05/27/2010	11/15/2037
915271-AA-8	UNIVEST FINANCIAL CORP			2	2.B FE	7,000,000	99.5870	6,971,153	7,000,000	7,000,000					3.784	3.780	MJSD	66,612	335,395	03/26/2015	03/30/2025
915271-AC-4	UNIVEST FINANCIAL CORP			2	2.B FE	5,000,000	104.5590	5,227,975	5,000,000	5,000,000					5.000	5.000	FA	101,389		07/29/2020	08/15/2030
91529Y-AJ-5	UNUM GROUP			1	2.C FE	509,423	122.0580	555,364	455,000	504,600		(1,264)			5.750	4.920	FA	9,884	26,163	11/04/2016	08/15/2042
91913Y-AL-4	VALERO ENERGY CORP			1	2.B FE	6,643,260	132.8770	7,972,638	6,000,000	6,509,686		(18,104)			6.625	5.810	JD	17,667	397,500	09/08/2011	06/15/2037
920253-AE-1	VALMONT INDUSTRIES INC			1	2.C FE	21,844,103	117.1840	25,670,480	21,906,000	21,848,906		570			5.250	5.260	AO	287,516	1,150,065	01/31/2018	10/01/2054
92277G-AF-4	VENTAS REALTY LP			1	2.A FE	6,278,653	111.4560	7,356,129	6,600,000	6,300,985		6,563			4.375	4.690	FA	120,313	288,750	08/28/2018	02/01/2045
92343E-AL-6	VERISIGN INC			1,2	2.C FE	4,802,500	107.2820	5,364,125	5,000,000	4,851,738		18,535			4.750	5.290	JJ	109,514	237,500	03/27/2018	07/15/2027
92343V-CM-4	VERIZON COMMUNICATIONS			1	2.A FE	18,538,230	139.7970	25,163,514	18,000,000	18,528,288		(6,838)			5.012	4.830	FA	325,780	902,160	04/16/2019	08/21/2054
92343V-CZ-5	VERIZON COMMUNICATIONS			1	2.A FE	33,903,350	134.1230	46,943,295	35,000,000	33,937,682		11,510			4.672	4.850	MS	481,476	1,635,200	03/27/2019	03/15/2055
92343V-EP-5	VERIZON COMMUNICATIONS			2	2.A FE	6,009,060	102.6850	6,161,106	6,000,000	6,000,000					1.321	1.930	FMAN	10,348	132,071	05/31/2018	05/15/2025
92343V-FD-1	VERIZON COMMUNICATIONS			1,2	2.A FE	630,725	121.6430	608,215	500,000	629,200		(1,525)			4.000	2.700	MS	5,500	10,111	06/22/2020	03/22/2050
92345Y-AA-4	VERISK ANALYTICS INC			1	2.B FE	4,938,516	101.7090	5,034,610	4,950,000	4,949,520		1,393			5.800	5.820	MN	47,850	287,100	03/30/2011	05/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
92345Y-AE-6	VERISK ANALYTICS INC			1	2.B FE	27,121,472	141.4930	38,285,176	27,058,000	27,120,774		(1,445)			5.500	5.480	JD	66,142	1,488,190	11/01/2016	06/15/2045
92537R-AA-7	VERTICAL US NEWCO INC			1,2	4.A FE	2,069,375	106.0000	2,120,000	2,000,000	2,066,791		(2,584)			5.250	4.420	JJ	48,417		10/15/2020	07/15/2027
92553P-AP-7	VIACOMCBS INC			1	2.B FE	7,926,375	117.9680	8,847,615	7,500,000	7,911,238		(11,330)			4.375	4.000	MS	96,615	328,125	08/19/2019	03/15/2043
92556H-AC-1	VIACOMCBS INC			1,2	2.B FE	4,749,350	129.3170	6,465,890	5,000,000	4,751,521		2,171			4.950	5.280	MN	28,875	123,750	05/12/2020	05/19/2050
927804-FB-5	VIRGINIA ELEC & POWER CO			1	2.A FE	1,845,043	146.2320	2,559,064	1,750,000	1,822,291		(2,640)			6.000	5.610	MN	13,417	105,000	08/05/2009	05/15/2037
927804-FE-9	VIRGINIA ELEC & POWER CO			1	2.A FE	4,368,360	150.6880	6,027,548	4,000,000	4,284,287		(9,802)			6.350	5.690	MN	21,872	254,000	01/14/2010	11/30/2037
92840V-AF-9	VISTRA CORP			1,2	3.A FE	1,000,000	106.0000	1,060,000	1,000,000	1,000,000					5.000	5.000	JJ	20,972	55,556	06/06/2019	07/31/2027
928668-AQ-5	VOLKSWAGEN GROUP AMERICA				2.A FE	1,975,746	100.7210	2,014,420	2,000,000	1,984,698		8,952			1.145	2.050	FMAN	3,181	13,140	06/01/2020	11/12/2021
929160-AG-4	VULCAN MATERIALS CO			1	2.B FE	1,784,525	133.6030	2,204,456	1,650,000	1,757,139		(3,400)			7.150	6.510	MN	10,159	117,975	01/22/2010	11/30/2037
929160-AV-1	VULCAN MATERIALS CO			1	2.B FE	10,266,690	123.6790	11,619,727	9,395,000	10,244,181		(18,821)			4.500	3.930	JD	18,790	422,775	11/26/2019	06/15/2047
929160-AY-5	VULCAN MATERIALS CO			1	2.B FE	3,496,045	128.9870	4,514,545	3,500,000	3,496,229		68			4.700	4.700	MS	54,833	164,500	02/20/2018	03/01/2048
929328-AF-9	WSFS FINANCIAL CORP			2	1.G FE	10,000,000	100.7500	10,075,080	10,000,000	10,000,000					2.750	2.750	JD	17,569		12/03/2020	12/15/2030
92940P-AD-6	WRKCO INC			1,2	2.B FE	9,995,100	123.4640	12,346,450	10,000,000	9,995,303		203			4.900	4.900	MS	144,278	490,000	11/27/2018	03/15/2029
92966*-AG-4	WABASH VALLEY PWR ASSOC				1.F	2,534,873	117.5330	2,979,312	2,534,873	2,534,873					6.140	6.140	JAJO	26,373	155,641	06/21/2007	01/31/2028
930059-A@-9	WADDELL & REED FINANCIAL INC			1	2.C	21,635,000	100.1450	22,031,900	22,000,000	21,996,298		109,148			5.750	6.270	JJ	590,333	1,265,000	07/31/2017	01/13/2021
931427-AC-2	WALGREENS BOOTS ALLIANCE			1	2.B FE	23,314,596	113.4240	27,119,750	23,910,000	23,370,215		10,877			4.800	4.950	MN	137,084	1,147,680	11/10/2016	11/18/2044
94106L-AV-1	WASTE MANAGEMENT INC			1	2.A FE	5,385,550	149.3860	7,469,320	5,000,000	5,312,888		(9,142)			6.125	5.580	MN	26,372	306,250	11/29/2010	11/30/2039
94973V-AT-4	ANTHEM INC			1	2.B FE	4,419,520	144.7490	5,789,960	4,000,000	4,343,067		(9,989)			5.800	5.100	FA	87,644	232,000	08/16/2011	08/15/2040
94973V-BL-0	ANTHEM INC			1	2.B FE	1,289,862	127.2670	1,660,843	1,305,000	1,290,271		169			4.850	4.910	FA	23,911	63,293	08/23/2018	08/15/2054
949746-RF-0	WELLS FARGO & COMPANY				2.B FE	11,531,200	141.6380	14,163,880	10,000,000	11,385,971		(33,186)			5.606	4.620	JJ	258,499	560,600	03/15/2016	01/15/2044
94974B-GQ-7	WELLS FARGO & COMPANY				2.B FE	13,231,568	133.1090	16,735,832	12,573,000	13,178,325		(12,870)			4.900	4.570	MN	75,298	616,077	11/17/2016	11/17/2045
94974B-GU-8	WELLS FARGO & COMPANY				2.B FE	22,809,290	130.7960	27,467,202	21,000,000	22,791,015		(21,976)			4.750	4.170	JD	66,500	831,250	06/23/2020	12/07/2046
95081Q-AN-4	WESCO DISTRIBUTION INC			1,2	3.C FE	1,013,750	109.9830	1,099,830	1,000,000	1,012,054		(1,696)			7.125	6.720	JD	3,167	36,219	05/29/2020	06/15/2025
95081Q-AP-9	WESCO DISTRIBUTION INC			1,2	3.C FE	1,013,720	113.7290	1,137,290	1,000,000	1,012,582		(1,138)			7.250	6.940	JD	3,222	36,854	05/29/2020	06/15/2028
95101V-AA-7	WESLEYAN UNIVERSITY			1	1.D FE	14,097,310	125.6700	17,593,912	14,000,000	14,097,912		(79)			4.781	4.740	JJ	334,670	669,340	11/30/2017	07/01/2116
958102-AM-7	WESTERN DIGITAL CORP			1	3.A FE	3,968,750	110.5000	4,420,000	4,000,000	3,972,634		3,125			4.750	4.860	FA	71,778	190,000	05/07/2019	02/15/2026
958254-AJ-3	WESTERN MIDSTREAM OPERAT			1	3.B FE	4,000,000	99.0960	3,963,840	4,000,000	4,000,000					5.300	5.300	MS	70,667	212,000	02/23/2018	03/01/2048
962166-BY-9	WEYERHAEUSER CO			1,2	2.B FE	6,892,900	118.4990	8,294,930	7,000,000	6,899,608		6,708			4.000	4.180	AO	59,111	151,667	03/26/2020	04/15/2030
963320-AV-8	WHIRLPOOL CORP			1	2.B FE	13,334,244	124.2290	16,503,916	13,285,000	13,333,817		(1,121)			4.500	4.470	JD	49,819	597,825	12/09/2019	06/01/2046
963320-AX-4	WHIRLPOOL CORP			1,2	2.B FE	5,872,640	130.1730	6,508,650	5,000,000	5,872,090		(550)			4.600	3.580	MN	29,389	48,044	12/11/2020	05/15/2050
96332H-CG-2	WHIRLPOOL CORP			1	2.B FE	1,704,449	128.2410	2,019,807	1,575,000	1,693,907		(3,037)			5.150	4.600	MS	27,038	81,113	04/10/2017	03/01/2043
96949L-AC-9	WILLIAMS COMPANIES INC			1	2.B FE	1,112,500	123.4150	1,234,158	1,000,000	1,109,968		(2,466)			5.100	4.360	MS	15,017	51,000	12/18/2019	09/15/2045
97263B-AA-1	WILTON RE FINANCE LLC			1	2.A FE	30,500,000	104.8230	31,971,290	30,500,000	30,500,000					5.875	5.870	MS	452,946	1,791,875	03/25/2013	03/30/2033
97650W-AF-5	WINTRUST FINANCIAL CORP				2.B FE	5,000,000	106.9880	5,349,400	5,000,000	5,000,000					5.000	5.000	JD	12,500	250,000	06/10/2014	06/13/2024
97650W-AG-3	WINTRUST FINANCIAL CORP				2.B FE	10,000,000	108.6210	10,862,100	10,000,000	10,000,000					4.850	4.850	JD	33,681	485,000	06/03/2019	06/06/2029
978097-AF-0	WOLVERINE WORLD WIDE			1,2	3.C FE	1,007,500	106.9700	1,069,700	1,000,000	1,006,431		(1,069)			6.375	6.160	MN	8,146	32,583	05/06/2020	05/15/2025
983024-AN-0	WYETH LLC			1	1.F FE	11,144,399	149.7450	15,407,284	10,289,000	10,951,797		(25,106)			5.950	5.350	AO	153,049	612,196	06/30/2011	04/01/2037
98311A-AA-3	WYNDHAM HOTELS & RESORTS			1	4.A FE	4,021,875	103.3290	4,133,160	4,000,000	4,010,694		(4,298)			5.375	5.240	AO	45,389	215,000	04/04/2018	04/15/2026
98419M-AB-6	XYLEM INC			1	2.B FE	23,689,103	103.2290	24,258,862	23,500,000	23,518,685		(23,992)			4.875	4.760	AO	286,406	1,145,625	07/26/2012	10/01/2021
988498-AL-5	YUM! BRANDS INC			1,2	4.A FE	2,090,600	109.6500	2,193,000	2,000,000	2,082,487		(7,607)			4.750	4.180	JJ	43,806	80,222	12/04/2019	01/15/2030
98956P-AB-8	ZIMMER BIOMET HOLDINGS			1	2.B FE	9,033,490	131.1410	11,802,708	9,000,000	9,027,377		(792)			5.750	5.720	MN	44,563	517,500	01/11/2010	11/30/2039
98978V-AH-6	ZOETIS INC			1,2	2.B FE	8,593,224	136.7390	11,759,597	8,600,000	8,593,685		(2)			4.700	4.700	FA	168,417	404,200	10/31/2013	02/01/2043
G9224*-AF-1	UNITED DRUG FINANCE LIMITED				2.C	10,000,000	108.1800	10,818,000	10,000,000	10,000,000					4.480	4.480	MS	119,467	448,000	09/25/2013	09/25/2023
000000-00-0	KINDUR SERVICES				5.B Z	2,500,000	100.0000	2,500,000	2,500,000	2,500,000					5.000	5.000	DEC	7,292		12/11/2020	12/11/2022
06367W-TR-4	BANK OF MONTREAL	@		2	1.F FE	20,000,000	104.0500	20,810,000	20,000,000	20,736,235		736,235			0.000	3.600	N/A			12/23/2019	12/27/2049
071734-AC-1	BAUSCH HEALTH COS INC			1,2	3.B FE	2,082,500	107.2500	2,145,000	2,000,000	2,058,895		(14,541)			5.750	4.850	FA	43,444	115,000	05/02/2019	08/15/2027
071734-AH-0	BAUSCH HEALTH COS INC			1,2	4.B FE	1,273,750	103.0540	1,288,175	1,250,000	1,269,518		(4,221)			5.000	4.570	JJ	26,215	36,458	12/18/2019	01/30/2028
071734-AK-3	BAUSCH HEALTH COS INC			1,2	4.B FE	1,000,000	108.6250	1,086,250	1,000,000	1,000,000					6.250	6.250	FA	23,611	13,715	05/11/2020	02/15/2029
0778FP-AA-7	BELL CANADA			1	2.A FE	17,010,436	133.2930	23,191,753	17,399,000	17,028,291		6,704			4.464	4.600	AO	194,173	776,691	05/17/2018	04/01/2048
11271L-AB-8	BROOKFIELD FINANCE INC			1	1.G FE	21,147,774	126.3430	25,930,637	20,524,000	21,133,662		(10,124)			4.700	4.500	MS	270,632	964,628	03/16/2020	09/20/2047
11271L-AF-9	BROOKFIELD FINANCE INC			1,2	1.G FE	5,907,213	106.6000	6,129,535	5,750,000	5,907,242		30			3.500	3.350	MS	51,990		12/14/2020	03/30/2051
125491-AN-0	CI FINANCIAL CORP			1,2	2.B FE	17,977,140	102.5770	18,463,860	18,000,000	17,977,216		76			3.200	3.210	JD	22,400		12/10/2020	12/17/2030
13645R-AX-2	CANADIAN PACIFIC RAILWAY			1	2.A FE	1,058,340	167.0090	1,670,098	1,000,000	1,058,318		(15)			6.125	5.780	MS	18,035	61,250	09/24/2015	09/15/2115

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
290876-AD-3	EMERA INC			2	3.A FE	4,500,000	116.8750	5,259,375	4,500,000	4,500,000					6.750	6.750	JD	13,500	303,750	06/09/2016	06/15/2076
36168Q-AJ-3	GFL ENVIRONMENTAL INC			1,2	3.C FE	500,000	103.7500	518,750	500,000	500,000					4.250	4.250	JD	1,771	12,514	04/22/2020	06/01/2025
66977W-AP-4	NOVA CHEMICALS CORP			1,2	3.C FE	504,950	104.7500	523,750	500,000	504,201		(749)			5.000	4.770	MN	4,167	25,000	02/18/2020	05/01/2025
66977W-AQ-2	NOVA CHEMICALS CORP			1,2	3.C FE	770,475	104.1250	780,938	750,000	766,415		(4,060)			4.875	4.130	JD	3,047	36,563	02/18/2020	06/01/2024
66977W-AR-0	NOVA CHEMICALS CORP			1,2	3.C FE	1,040,000	106.5520	1,065,520	1,000,000	1,039,384		(616)			5.250	4.510	JD	4,375	26,250	11/18/2020	06/01/2027
67077M-AF-5	NUTRIEN LTD			1	2.B FE	5,790,469	134.5390	7,434,664	5,526,000	5,728,452		(7,779)			5.875	5.520	JD	27,054	324,653	10/19/2010	12/01/2036
67077M-AG-3	NUTRIEN LTD			1	2.B FE	9,956,492	137.5520	13,755,210	10,000,000	9,964,045		942			5.625	5.650	JD	46,875	562,500	06/28/2011	12/01/2040
68245X-AK-5	1011778 BC / NEW RED FIN			1,2	3.B FE	1,007,500	107.0000	1,070,000	1,000,000	1,006,264		(1,236)			5.750	5.530	AO	12,139	30,028	04/03/2020	04/15/2025
683715-AB-2	OPEN TEXT CORP			1	3.B FE	4,105,000	104.0000	4,160,000	4,000,000	4,054,116		(14,190)			5.875	5.420	JD	19,583	235,000	02/17/2017	06/01/2026
71644E-AG-7	SUNCOR ENERGY INC			1	2.A FE	1,484,454	129.3990	1,837,479	1,420,000	1,468,481		(2,150)			5.950	5.600	MN	10,796	84,490	08/30/2011	05/15/2035
775109-AZ-4	ROGERS COMMUNICATIONS IN			1	2.A FE	7,680,115	140.8860	10,566,450	7,500,000	7,658,557		(3,676)			5.450	5.280	AO	102,188	408,750	12/18/2013	10/01/2043
775109-BB-6	ROGERS COMMUNICATIONS IN			1	2.A FE	12,462,338	136.9040	16,836,479	12,298,000	12,446,747		(3,519)			5.000	4.910	MS	181,054	614,900	12/03/2015	03/15/2044
775109-BG-5	ROGERS COMMUNICATIONS IN			1,2	2.A FE	3,020,160	127.5400	3,826,227	3,000,000	3,019,951		(209)			4.300	4.250	FA	48,733	64,500	03/17/2020	02/15/2048
780082-AD-5	ROYAL BANK OF CANADA				1.G FE	5,108,700	118.0260	5,901,340	5,000,000	5,077,171		(13,345)			4.650	4.300	JJ	99,458	232,500	07/20/2018	01/27/2026
867229-AE-6	SUNCOR ENERGY INC			1	2.A FE	11,341,200	139.2000	13,920,040	10,000,000	11,059,361		(35,288)			6.500	5.540	JD	28,889	650,000	11/01/2010	06/15/2038
87425E-AJ-2	REPSOL OIL & GAS CANADA			1	2.B FE	12,707,401	111.9640	14,192,620	12,676,000	12,707,023		(1,363)			5.850	5.820	FA	308,978	741,546	07/17/2012	02/01/2037
87425E-AK-9	REPSOL OIL & GAS CANADA			1	2.B FE	12,112,410	118.6270	13,048,970	11,000,000	11,870,417		(30,037)			6.250	5.520	FA	286,458	687,500	09/29/2010	02/01/2038
878742-AE-5	TECK RESOURCES LIMITED			1	2.C FE	4,126,850	129.0670	5,162,680	4,000,000	4,126,661		(5,876)			6.125	5.780	AO	61,250	245,000	12/09/2019	10/01/2035
878742-AW-5	TECK RESOURCES LIMITED			1,2	2.C FE	3,723,150	127.6930	3,830,793	3,000,000	3,721,583		(1,567)			6.250	4.420	JJ	86,458		12/02/2020	07/15/2041
878744-AB-7	TECK RESOURCES LIMITED			1,2	2.C FE	3,999,300	114.0380	4,561,548	4,000,000	4,003,008		(155)			5.200	5.180	MS	69,333	208,000	12/17/2019	03/01/2042
87971M-BH-5	TELUS CORP			1	2.A FE	1,234,500	131.1380	1,639,234	1,250,000	1,235,091		256			4.600	4.670	MN	7,188	57,500	06/07/2018	11/16/2048
884903-AY-1	THOMSON REUTERS CORP			1	2.B FE	1,221,113	133.1680	1,664,604	1,250,000	1,228,828		910			5.500	5.670	FA	25,972	68,750	01/15/2010	08/15/2035
884903-BH-7	THOMSON REUTERS CORP			1	2.B FE	24,264,824	139.7100	32,971,560	23,600,000	24,143,726		(16,000)			5.850	5.640	AO	291,460	1,380,600	08/24/2011	04/15/2040
89352H-AB-5	TRANSCANADA PIPELINES			1	2.A FE	3,490,235	134.8700	4,720,450	3,500,000	3,493,035		278			5.850	5.870	MS	60,288	204,750	03/15/2006	03/15/2036
89352H-AD-1	TRANSCANADA PIPELINES			1	2.A FE	17,699,430	139.0860	24,340,120	17,500,000	17,652,911		(5,129)			6.200	6.110	AO	229,056	1,085,000	01/28/2008	10/15/2037
91911K-AN-2	BAUSCH HEALTH COS INC			1,2	3.B FE	2,734,688	103.6290	2,849,798	2,750,000	2,737,561		1,359			5.500	5.570	MN	25,208	151,250	02/22/2019	11/01/2025
00131L-AE-5	AIA GROUP LTD	C		2	1.F FE	3,674,515	130.0630	4,812,331	3,700,000	3,676,639		470			4.500	4.540	MS	48,563	166,500	04/22/2016	03/16/2046
00185A-AB-0	AON PLC	C		1	2.A FE	5,630,540	120.2290	7,213,788	6,000,000	5,683,065		8,047			4.250	4.630	JD	13,458	255,000	06/11/2013	12/12/2042
00185A-AC-8	AON PLC	C		1	2.A FE	5,075,136	121.6180	6,567,410	5,400,000	5,119,631		6,832			4.450	4.830	MN	24,698	240,300	06/07/2013	05/24/2043
00185A-AH-7	AON PLC	C		1	2.A FE	3,090,173	135.4270	4,198,262	3,100,000	3,091,110		190			4.750	4.770	MN	18,815	147,250	05/13/2015	05/15/2045
00401M-AB-2	ABU DHABI CRUDE OIL	C		1	1.C FE	15,784,145	124.1900	19,237,031	15,490,000	15,756,376		(9,091)			4.600	4.460	JD	1,979	712,540	11/14/2017	11/02/2047
00652M-AE-2	ADANI PORTS AND SPECIAL	C		1	2.C FE	8,770,896	108.4130	9,269,388	8,550,000	8,749,857		(18,904)			4.375	4.040	JJ	184,953	308,000	01/15/2020	07/03/2029
00654G-AA-1	ADANI ELECTRICITY MUMBAI	C		1	2.C FE	3,740,000	106.4160	3,979,958	3,740,000	3,740,000					3.949	3.940	FA	57,026	73,846	02/05/2020	02/12/2030
007924-AJ-2	AEGON NV	C		2	2.B FE	14,480,000	113.6530	15,911,490	14,000,000	14,426,438		(48,650)			5.500	4.980	AO	171,111	770,000	12/09/2019	04/11/2048
013822-AC-5	ALCOA NEDERLAND HOLDING B.V.	C		1	3.A FE	1,082,300	109.2500	1,092,500	1,000,000	1,067,038		(14,252)			6.125	4.350	MN	7,826	61,250	12/03/2019	05/15/2028
02154C-AE-3	ALTICE FINANCING SA	C		1,2	4.B FE	1,609,200	105.5300	1,582,950	1,500,000	1,570,377		(36,702)			7.500	4.740	JJ	51,875	112,500	12/05/2019	05/15/2026
02156L-AC-5	ALTICE FRANCE SA	C		1,2	4.B FE	1,513,155	104.5510	1,568,265	1,500,000	1,510,189		(2,380)			5.500	5.290	AO	17,417	86,625	09/19/2019	01/15/2028
02343*-AC-6	AMCOR LTD	C			2.B	8,000,000	104.3210	8,345,680	8,000,000	8,000,000					5.950	5.950	JD	21,156	476,000	12/15/2009	12/15/2021
03835V-AF-3	APTIV PLC	C		1	2.B FE	10,666,326	107.3710	11,225,669	10,455,000	10,653,179		(4,304)			4.400	4.270	AO	115,005	460,020	10/19/2017	10/01/2046
03969A-AQ-3	ARDAGH PKG FIN/HLDGS USA	C		1,2	3.B FE	1,009,375	105.5000	1,055,000	1,000,000	1,007,845		(1,530)			5.250	4.990	AO	8,896	29,458	04/06/2020	04/30/2025
03969A-AR-1	ARDAGH PKG FIN/HLDGS USA	C		1,2	4.B FE	1,034,700	104.9810	1,049,810	1,000,000	1,033,254		(1,446)			5.250	4.250	MN	6,708	23,771	10/27/2020	08/15/2027
04363U-AD-8	PACIFIC NATIONAL FINANCE	C		1	2.C FE	4,906,746	109.3450	5,117,383	4,680,000	4,735,247		(22,335)			6.000	5.430	AO	65,520	280,800	05/25/2011	04/07/2023
05330G-AA-2	AUTORIDAD CANAL DE PANAM	C		1	1.F FE	385,875	126.2500	441,875	350,000	380,518		(1,611)			4.950	4.110	JJ	7,315	17,325	06/27/2017	07/29/2035
05454N-AA-7	AXALTA COAT/DUTCH HLD BV	C		1,2	4.A FE	500,000	106.3750	531,875	500,000	500,000					4.750	4.750	JD	1,056	11,875	06/01/2020	06/15/2027
05541V-AF-3	BG ENERGY CAPITAL PLC	C		1	1.E FE	22,605,320	131.3580	30,212,363	23,000,000	22,670,246		8,611			5.125	5.230	AO	248,847	1,178,750	10/06/2011	10/15/2041
055451-AV-0	BHP BILLITON FIN USA LTD	C		1	1.F FE	1,162,586	146.8730	1,498,110	1,020,000	1,155,928		(3,566)			5.000	4.090	MS	12,892	51,000	01/30/2019	09/30/2043
05607M-AA-5	HEATHROW FUNDING LTD	C		1	2.A FE	16,853,800	101.9310	17,328,389	17,000,000	16,990,233		17,466			4.875	4.980	JJ	382,146	828,750	06/22/2011	07/15/2021
059514-AE-9	BANCO DE BOGOTA SA	C		1,2	2.C FE	6,925,918	110.1260	7,730,845	7,020,000	6,953,392		8,494			4.375	4.540	FA	126,263	307,125	07/31/2017	08/03/2027
064227-AC-5	BANK NT BUTTERFIELD&SON	C		2	1.G FE	5,000,000	97.0000	4,850,000	5,000,000	5,000,000					5.250	5.250	JD	11,667	134,167	06/04/2020	06/15/2030
06738E-AJ-4	BARCLAYS PLC	C			2.B FE	22,988,270	137.9690	30,353,268	22,000,000	22,907,591		(19,269)			5.250	4.950	FA	429,917	1,155,000	08/05/2016	08/17/2045
06738E-BC-8	BARCLAYS PLC	C		2	2.B FE	15,479,495	101.3480	15,708,940	15,500,000	15,437,945		(475)			1.601	2.270	FMAN	31,709	383,342	08/13/2019	05/16/2024
11778B-AB-8	SKY GROUP FINANCE PLC	C		1	1.G FE	16,295,272	149.3540	20,790,105	13,920,000	15,921,104		(88,957)			6.500	5.100	AO	191,013	904,800	11/29/2016	10/15/2035
143658-BC-5	CARNIVAL CORP	C		1,2	3.C FE	2,475,000	115.6320	2,890,800	2,500,000	2,480,266		5,266			11.500	11.910	AO	71,875	138,160	04/01/2020	04/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
15238X-AB-5	CNTL AMR BOTTLING CORP		C	1,2	3.B FE	1,578,847	106.1250	1,708,613	1,610,000	1,599,838		17,455			5.750	5.870	JJ	38,830	92,575	01/25/2017	01/31/2027
202712-BJ-3	COMMONWEALTH BANK AUST		C		2.A FE	8,984,560	127.2610	11,453,499	9,000,000	8,985,438		279			4.316	4.320	JJ	184,509	388,440	01/29/2018	01/10/2048
2027A0-JN-0	COMMONWEALTH BANK AUST		C		1.D FE	8,767,300	125.6530	11,516,152	9,165,000	8,781,902		7,798			3.900	4.160	JJ	167,796	357,435	02/14/2019	07/12/2047
210314-AB-6	TRANSMANTARO		C	1	2.C FE	10,346,670	118.1250	11,907,000	10,080,000	10,336,597		(5,652)			4.700	4.410	AO	98,700	473,760	12/03/2019	04/16/2034
223030-AH-3	COVIDIEN INTL FINANCE SA		C	1	1.G FE	7,634,434	153.8910	10,226,057	6,645,000	7,405,806		(27,050)			6.550	5.490	AO	91,886	435,248	01/13/2011	10/15/2037
225401-AF-5	CREDIT SUISSE GROUP AG		C	1	2.A FE	4,672,700	113.2130	5,660,665	5,000,000	4,727,104		27,406			3.869	4.690	JJ	90,814	193,450	12/19/2018	01/12/2029
225401-AH-1	CREDIT SUISSE GROUP AG		C	2	2.A FE	8,063,349	101.4170	8,113,392	8,000,000	8,032,096		(22,373)			1.459	1.530	MJSD	6,487	141,133	06/22/2020	06/12/2024
225433-AF-8	CREDIT SUISSE GROUP AG		C		2.A FE	46,321,193	139.8440	64,943,972	46,440,000	46,339,491		1,589			4.875	4.880	MN	289,283	2,263,950	03/27/2019	05/15/2045
23330J-AA-9	DP WORLD PLC		C		2.C FE	4,782,523	137.0000	5,671,800	4,140,000	4,737,593		(21,779)			6.850	5.500	JJ	141,007	283,590	01/16/2019	07/02/2037
23330J-AB-7	DP WORLD PLC		C		2.C FE	5,619,940	127.3200	6,837,084	5,370,000	5,615,859		(4,215)			5.625	5.290	MS	80,550	302,063	12/04/2019	09/25/2048
235822-AA-1	DANA FINANCING LUX SARL		C	1	3.C FE	1,066,250	104.6250	1,046,250	1,000,000	1,033,195		(8,615)			6.500	5.420	JD	2,889	65,000	10/20/2016	06/01/2026
24668P-AE-7	KONINKLIJKE AHOLD DLHAIZE		C	1	2.A FE	4,741,599	147.2800	7,259,431	4,929,000	4,771,401		4,097			5.700	5.970	AO	70,238	280,953	01/19/2012	10/01/2040
25156P-AR-4	DEUTSCHE TELEKOM INT FIN		C	1	2.B FE	16,181,220	132.8120	21,914,046	16,500,000	16,232,408		6,985			4.875	5.000	MS	256,953	804,375	03/01/2012	03/06/2042
25156P-BC-6	DEUTSCHE TELEKOM INT FIN		C	1	2.A FE	2,881,121	125.9300	3,651,970	2,900,000	2,882,641		623			4.750	4.800	JD	3,826	137,750	06/14/2018	06/21/2038
252391-AB-3	DEXUS DIVERSIFIED/OFFICE		C	1	1.G FE	19,175,750	100.8570	19,162,982	19,000,000	19,005,115		(24,386)			5.600	5.450	MS	313,289	1,064,000	07/17/2012	03/15/2021
25243Y-AH-2	DIAGEO CAPITAL PLC		C	1	1.G FE	19,672,190	144.0640	27,372,331	19,000,000	19,495,194		(19,528)			5.875	5.610	MS	282,163	1,116,250	09/23/2009	09/30/2036
256853-AB-8	DOLPHIN ENERGY LTD		C		1.F FE	5,614,388	104.5110	5,340,522	5,110,000	5,197,696		(89,020)			5.500	3.620	JD	12,491	281,050	05/16/2016	12/15/2021
268317-AK-0	ELECTRICITE DE FRANCE SA		C		1.G FE	3,157,175	126.0760	3,151,900	2,500,000	3,156,510		(665)			4.875	3.240	JJ	53,828		12/16/2020	01/22/2044
268317-AR-5	ELECTRICITE DE FRANCE SA		C	1,2	2.A FE	10,357,333	130.3270	11,951,050	9,170,000	10,314,580		(13,769)			5.250	4.520	AO	104,309	481,425	09/21/2017	10/13/2055
268317-AT-1	ELECTRICITE DE FRANCE SA		C	1	1.G FE	7,080,603	131.7400	8,676,436	6,586,000	7,066,838		(9,049)			5.000	4.520	MS	91,472	329,300	07/18/2019	09/21/2048
29081P-AE-5	EMBOTELLADORA ANDINA SA		C	1	2.B FE	971,730	110.5260	994,739	900,000	927,087		(9,173)			5.000	3.830	AO	11,250	45,000	09/21/2015	10/01/2023
29081P-AF-2	EMBOTELLADORA ANDINA SA		C	1,2	2.B FE	4,241,500	112.2500	4,770,625	4,250,000	4,241,643		143			3.950	3.960	JJ	74,611	83,938	01/16/2020	01/21/2050
29246B-AE-8	EMPRESAS PUBLIC MEDELLIN		C	1,2	2.C FE	5,295,687	107.4800	5,642,700	5,250,000	5,291,560		(4,185)			4.250	4.130	JJ	101,026	223,125	12/04/2019	07/18/2029
29274F-AF-1	ENEL AMERICAS SA		C	1	2.B FE	2,831,252	112.2510	3,221,604	2,870,000	2,845,537		3,643			4.000	4.160	AO	21,047	114,800	10/20/2016	10/25/2026
33938X-AB-1	FLEX LTD		C	1,2	2.C FE	6,969,340	120.5440	8,438,080	7,000,000	6,970,880		1,540			4.875	4.930	MN	46,448	170,625	05/08/2020	05/12/2030
35177P-AX-5	ORANGE SA		C	1	2.A FE	13,942,065	141.6510	17,706,488	12,500,000	13,824,216		(36,814)			5.375	4.580	JJ	313,542	671,875	07/18/2018	01/13/2042
36190C-AA-5	GNL QUINTERO SA		C	1	2.B FE	4,890,000	111.4000	5,447,460	4,890,000	4,890,000					4.634	4.630	JJ	95,047	226,603	07/24/2014	07/31/2029
36321P-AB-6	GALAXY PIPELINE ASSETS		C	1	1.C FE	1,060,000	103.7590	1,099,845	1,060,000	1,060,000					2.625	2.620	MS	4,328		10/27/2020	03/31/2036
36321P-AC-4	GALAXY PIPELINE ASSETS		C	1	1.C FE	1,060,000	105.5410	1,118,735	1,060,000	1,060,000					3.250	3.250	MS	5,359		10/27/2020	09/30/2040
368266-AH-5	GAZPROM (GAZ CAPITAL SA)		C	1	2.B FE	1,303,075	146.9430	1,381,268	940,000	1,288,282		(14,229)			7.288	4.170	FA	25,690	68,507	12/12/2019	08/16/2037
40052V-AD-6	GRUPO BIMBO SAB DE CV		C	1	2.B FE	1,538,563	125.1310	2,183,543	1,745,000	1,554,947		3,726			4.875	5.720	JD	945	85,069	04/29/2016	06/27/2044
40052V-AE-4	GRUPO BIMBO SAB DE CV		C	1	2.B FE	7,104,051	124.0680	8,833,642	7,120,000	7,104,877		276			4.700	4.710	MN	47,407	334,640	11/07/2017	11/10/2047
404280-AQ-2	HSBC HOLDINGS PLC		C		1.G FE	15,239,005	139.5330	20,232,343	14,500,000	15,209,255		(16,969)			5.250	4.880	MS	226,260	761,250	07/22/2019	03/14/2044
404280-BT-5	HSBC HOLDINGS PLC		C	2	1.F FE	3,982,640	118.2540	4,730,180	4,000,000	3,985,409		1,379			4.583	4.630	JD	6,111	183,320	01/03/2019	06/19/2029
404280-BW-8	HSBC HOLDINGS PLC		C	2	1.F FE	6,500,000	101.3750	6,589,375	6,500,000	6,500,000					1.599	1.590	MJSD	5,776	145,224	09/05/2018	09/12/2026
404280-CF-4	HSBC HOLDINGS PLC		C		1.F FE	9,987,500	125.1130	12,511,310	10,000,000	9,988,244		744			4.950	4.960	MS	125,125	247,500	03/25/2020	03/31/2030
449786-AP-7	ING BANK NV		C		1.D FE	1,992,220	102.0280	2,040,566	2,000,000	1,999,572		943			5.000	5.050	JD	6,111	100,000	06/01/2011	06/09/2021
456837-AL-7	ING GROEP NV		C		1.G FE	6,500,065	101.5210	6,598,885	6,500,000	6,500,000					1.233	1.970	JAJO	20,273	160,941	10/09/2018	10/02/2023
456873-AF-5	TRANE TECHNOLOGIES LUX		C	1,2	2.B FE	997,380	130.1430	1,301,437	1,000,000	997,457		44			4.500	4.510	MS	12,500	45,000	03/19/2019	03/21/2049
45950V-NR-3	INTL FINANCE CORP		C	2	1.A FE	100,000	101.0440	101,044	100,000	100,000					1.625	1.620	JJ	749	758	01/17/2020	01/15/2025
47215P-AC-0	JD.COM INC		C	1	2.B FE	961,185	111.8000	1,062,108	950,000	957,341		(1,225)			3.875	3.710	AO	6,340	36,813	09/13/2017	04/29/2026
478375-AH-1	JOHNSON CONTROLS INTL PL		C	1	2.B FE	2,174,140	141.6700	3,031,755	2,140,000	2,165,952		(1,051)			6.000	5.870	JJ	59,207	128,400	01/03/2011	01/15/2036
478375-AK-4	JOHNSON CONTROLS INTL PL		C	1	2.B FE	3,126,600	127.6180	3,828,549	3,000,000	3,105,994		(3,124)			5.250	4.960	JD	13,125	157,500	01/09/2013	12/01/2041
478375-AN-8	JOHNSON CONTROLS INTL PL		C	1,2	2.B FE	2,060,166	136.9950	2,046,716	1,494,000	2,059,908		(258)			4.950	3.290	JJ	36,771		12/10/2020	07/02/2064
478375-AS-7	JOHNSON CONTROLS INTL PL		C	1	2.B FE	3,974,760	137.0960	5,483,852	4,000,000	3,976,758		458			5.125	5.160	MS	60,931	205,000	09/09/2015	09/14/2045
48667Q-AP-0	KAZMUNAYGAS NATIONAL CO		C		2.C FE	3,008,597	134.0660	4,196,266	3,130,000	3,014,646		1,762			5.750	6.030	AO	35,995	179,975	05/05/2017	04/19/2047
500472-AE-5	KONINKLIJKE PHILIPS NV		C	1	2.A FE	12,675,569	134.6340	17,641,211	13,103,000	12,723,952		9,581			5.000	5.220	MS	192,905	655,150	09/23/2015	03/15/2042
539439-AN-9	LLOYDS BANKING GROUP PLC		C		2.A FE	10,449,709	137.8890	12,994,706	9,424,000	10,521,150		5,053			5.300	4.420	JD	41,623	287,472	12/10/2020	12/01/2045
539439-AT-6	LLOYDS BANKING GROUP PLC		C		1.G FE	9,969,800	120.5370	12,053,710	10,000,000	9,975,788		2,599			4.550	4.580	FA	170,625	455,000	08/09/2018	08/16/2028
53944Y-AE-3	LLOYDS BANKING GROUP PLC		C		2.A FE	2,998,500	122.3310	3,669,939	3,000,000	2,998,578		27			4.344	4.340	JJ	62,264	130,320	01/05/2018	01/09/2048
552081-AM-3	LYONDELLBASELL IND NV		C	1	2.C FE	18,494,470	120.1990	21,806,648	18,142,000	18,481,564		(4,266)			4.625	4.510	FA	291,343	839,068	10/05/2017	02/26/2055
55608J-AP-3	MACQUARIE GROUP LTD		C	2	1.G FE	17,079,445	120.7730	19,927,677	16,500,000	16,996,701		(51,046)			5.033	4.570	JJ	382,927	830,445	05/02/2019	01/15/2030
592838-AA-4	MEXICO GENERADORA DE ENE		C	1	2.B FE	2,150,697	116.6500	2,356,930	2,020,515	2,132,858		(14,081)			5.500	4.520	JD	7,717	111,128	01/15/2020	12/06/2032

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
602736-AA-8	MINEJESA CAPITAL BV	C	1		2.C FE	672,400	107.6960	721,563	670,000	671,776		(194)			4.625	4.580	FA	12,137	30,988	08/04/2017	08/10/2030
602736-AB-6	MINEJESA CAPITAL BV	C	1		2.C FE	1,500,000	109.9680	1,649,520	1,500,000	1,500,000					5.625	5.620	FA	33,047	84,375	08/03/2017	08/10/2037
60284M-AB-8	MINERA MEXICO SA DE CV	C	1,2		2.A FE	709,920	115.6510	832,687	720,000	710,095		162			4.500	4.580	JJ	13,950	27,000	12/03/2019	01/26/2050
62877P-AA-2	NBK SPC LTD	C			1.E FE	2,347,988	102.5910	2,421,148	2,360,000	2,356,430		2,441			2.750	2.860	MN	5,589	64,900	05/22/2017	05/30/2022
65410C-AC-4	NIELSEN CO LUX SARL/THE	C	1		4.B FE	5,002,500	102.6250	5,131,250	5,000,000	5,000,608		(592)			5.000	4.980	FA	104,167	250,000	04/27/2017	02/01/2025
656531-AC-4	EQUINOR ASA	C			1.D FE	2,666,712	117.6290	2,823,108	2,400,000	2,449,894		(18,085)			7.750	6.810	JD	8,267	186,000	07/14/1998	06/15/2023
67054K-AA-7	ALTICE FRANCE SA	C	1		4.B FE	2,030,000	105.2500	2,105,000	2,000,000	2,015,490		(3,906)			7.375	7.110	JJ	68,014	147,500	06/07/2016	05/01/2026
67078A-AD-5	NVENT FINANCE SARL	C	1		2.C FE	12,388,255	108.5710	13,571,463	12,500,000	12,410,423		10,057			4.550	4.660	AO	120,069	568,750	09/11/2018	04/15/2028
685218-AB-5	ORANGE SA	C	1		2.A FE	11,724,585	146.1780	16,810,470	11,500,000	11,702,006		(4,630)			5.500	5.360	FA	254,757	632,500	06/26/2015	02/06/2044
68620Y-AA-0	ORIGIN ENERGY FINANCE LT	C	1		2.B FE	38,221,400	103.5470	39,347,860	38,000,000	38,021,845		(26,644)			5.450	5.370	AO	442,964	2,071,000	11/22/2011	10/14/2021
69367P-AA-4	PERUSAHAAN GAS NEGARA	C			2.C FE	1,832,185	110.5400	2,045,007	1,850,000	1,842,934		1,868			5.125	5.250	MN	11,852	94,813	05/12/2014	05/16/2024
69370R-AE-7	PT PERTAMINA (PERSERO)	C			2.B FE	2,734,868	113.7610	2,741,647	2,410,000	2,734,629		(239)			4.700	3.910	JJ	47,510		12/15/2020	07/30/2049
69867D-AC-2	CLARIOS GLOBAL LP/US FIN	C	1,2		5.A FE	2,068,100	108.6400	2,172,818	2,000,000	2,053,902		(13,417)			8.500	7.570	MN	21,722	170,000	12/05/2019	05/15/2027
714264-AK-4	PERNOD RICARD SA	C	1		2.A FE	26,562,281	141.1810	33,509,500	23,735,000	26,190,741		(67,442)			5.500	4.710	JJ	601,946	1,305,425	05/19/2017	01/15/2042
71568P-AB-5	PERUSAHAAN LISTRIK NEGAR	C			2.B FE	498,750	117.8140	589,070	500,000	498,852		28			5.250	5.260	AO	4,885	26,250	04/28/2017	10/24/2042
71922L-AC-3	PHOSAGRO(PHOS BOND FUND)	C	1,2		2.C FE	5,980,000	103.8020	6,207,360	5,980,000	5,980,000					3.050	3.050	JJ	80,049	91,195	01/15/2020	01/23/2025
74365P-AD-0	PROSUS NV	C	1,2		2.C FE	790,000	104.6040	826,375	790,000	790,000					4.027	4.020	FA	13,079		07/27/2020	08/03/2050
74365P-AE-8	PROSUS NV	C	1,2		2.C FE	4,312,875	97.9640	4,251,664	4,340,000	4,312,906		31			3.832	3.860	FA	10,625		12/17/2020	02/08/2051
74734P-AA-0	QBE CAP FUNDING III LTD	C	2		2.B FE	215,500	102.0500	204,100	200,000	201,068		(2,591)			7.250	5.860	MN	1,490	15,000	07/01/2014	05/24/2041
74735K-2C-5	OOREDOO INTL FINANCE	C			1.G FE	1,040,000	129.4930	1,294,930	1,000,000	1,035,887		(966)			4.500	4.240	JJ	18,875	45,000	04/29/2016	01/31/2043
75102X-AA-4	RAIZEN FUELS FINANCE	C	1		2.C FE	3,191,850	114.0000	3,448,500	3,025,000	3,169,596		(20,093)			5.300	4.370	JJ	71,701	141,510	01/16/2020	01/20/2027
75405U-AA-4	RAS LAFFAN LNG 3	C	1		1.E FE	2,554,461	116.7500	2,646,723	2,267,000	2,407,076		(28,414)			5.838	4.170	MS	33,454	132,347	09/23/2015	09/30/2027
759470-AS-6	RELIANCE INDUSTRIES LTD	C	1		2.B FE	2,616,318	126.2720	3,346,208	2,650,000	2,619,340		647			4.875	4.950	FA	50,598	129,188	05/11/2017	02/10/2045
767201-AL-0	RIO TINTO FIN USA LTD	C	1		1.F FE	10,090,140	146.2480	14,624,890	10,000,000	10,073,947		(2,248)			5.200	5.130	MN	85,222	520,000	09/14/2011	11/02/2040
780097-BA-8	NATWEST GROUP PLC	C			2.B FE	6,987,330	118.0510	8,263,612	7,000,000	6,992,590		1,211			4.800	4.820	AO	80,267	336,000	03/30/2016	04/05/2026
780097-BG-5	NATWEST GROUP PLC	C	2		2.B FE	3,993,510	120.1240	4,804,968	4,000,000	3,994,758		495			4.892	4.910	MN	23,373	195,680	05/15/2018	05/18/2029
780097-BH-3	NATWEST GROUP PLC	C	2		2.B FE	17,549,770	101.8300	17,820,303	17,500,000	17,500,000		(1,313)			1.801	2.380	MJSD	6,128	439,529	08/13/2019	06/25/2024
780153-AW-2	ROYAL CARIBBEAN CRUISES LTD.	C	1,2		4.B FE	2,025,000	88.7560	2,218,900	2,500,000	2,061,944		36,944			3.700	6.810	MS	27,236	92,500	03/11/2020	03/15/2028
780153-AY-8	ROYAL CARIBBEAN CRUISES	C	1,2		3.B FE	2,943,750	113.7880	3,413,640	3,000,000	2,953,047		9,297			10.875	11.640	JJ	150,438	50,750	05/14/2020	06/01/2023
78081B-AF-0	ROYALTY PHARMA PLC	C	1,2		2.C FE	6,671,420	106.5430	7,458,010	7,000,000	6,673,387		1,967			3.550	3.810	MS	82,143		08/24/2020	09/02/2050
78348B-AA-0	RUWAIS POWER CO PJSC	C	1		1.G FE	4,304,947	132.7500	4,951,575	3,730,000	4,216,485		(25,799)			6.000	4.670	FA	75,222	223,800	07/06/2017	08/31/2036
80281L-AB-1	SANTANDER UK GROUP HLDGS	C			2.A FE	17,108,810	136.2290	20,434,395	15,000,000	16,981,135		(41,827)			5.625	4.710	MS	248,438	843,750	02/13/2018	09/15/2045
81180W-AN-1	SEAGATE HDD CAYMAN	C	1,2		3.A FE	1,556,370	117.7890	1,766,835	1,500,000	1,553,523		(2,657)			5.750	5.370	JD	7,188	86,250	12/03/2019	12/01/2034
81180W-AR-2	SEAGATE HDD CAYMAN	C	1,2		3.A FE	507,455	112.5200	565,976	503,000	507,280		(5)			4.875	4.710	JD	2,043	24,521	08/16/2019	06/01/2027
81180W-AY-7	SEAGATE HDD CAYMAN	C	1,2		3.A FE	2,995,770	106.8920	3,206,760	3,000,000	2,996,079		309			4.125	4.140	JJ	69,094		06/03/2020	01/15/2031
81180W-AZ-4	SEAGATE HDD CAYMAN	C	1,2		3.A FE	500,491	107.1420	583,924	545,000	502,608		2,116			4.091	5.240	JD	1,858	10,095	06/18/2020	06/01/2029
81727T-AA-6	SENSATA TECH UK FIN CO	C	1		3.C FE	9,354,628	103.9370	9,084,138	8,740,000	9,012,509		(79,085)			6.250	5.140	FA	206,361	546,250	04/15/2016	02/15/2026
82620K-AF-0	SIEMENS FINANCIERINGSMAT	C	1		1.E FE	2,128,960	135.8390	2,716,794	2,000,000	2,123,915		(2,954)			4.400	4.000	MN	8,311	88,000	03/21/2019	05/27/2045
82620K-AT-0	SIEMENS FINANCIERINGSMAT	C	1		1.E FE	22,829,215	133.4080	29,863,448	22,385,000	22,810,539		(8,951)			4.200	4.080	MS	274,216	940,170	03/01/2019	03/16/2047
82660C-AA-0	SIGMA HOLDCO BV	C	1,2		5.A FE	1,965,000	102.5000	2,050,000	2,000,000	1,969,747		4,512			7.875	8.220	MN	20,125	157,500	12/11/2019	05/15/2026
82937J-AC-8	SINOPEC GRP OVERSEA 2012	C	1		1.E FE	5,244,918	128.7090	6,049,323	4,700,000	5,197,543		(14,283)			4.875	4.120	MN	28,004	229,125	06/29/2017	05/17/2042
833636-AH-6	SOCIEDAD QUIMICA Y MINER	C	1,2		2.A FE	4,076,893	115.1250	4,662,563	4,050,000	4,073,119		(2,343)			4.250	4.160	MN	25,819	172,125	05/17/2019	05/07/2029
833636-AJ-2	SOCIEDAD QUIMICA Y MINER	C	1,2		2.A FE	1,874,623	114.9060	2,160,233	1,880,000	1,874,709		86			4.250	4.260	JJ	35,289	39,950	01/16/2020	01/22/2050
83368R-AA-0	SOCIETE GENERALE	C			1.F FE	18,594,505	101.3680	18,753,228	18,500,000	18,503,453		(11,633)			5.200	5.130	AO	203,089	962,000	05/11/2011	04/15/2021
853254-AK-6	STANDARD CHARTERED PLC	C			2.B FE	8,200,660	127.3540	10,188,336	8,000,000	8,173,407		(4,173)			5.300	5.130	JJ	202,578	424,000	02/20/2013	01/09/2043
853254-BK-5	STANDARD CHARTERED PLC	C	2		2.B FE	3,000,000	112.6040	3,378,141	3,000,000	3,000,000					4.866	4.860	MS	42,983	145,980	03/12/2018	03/15/2033
87089N-AA-8	SWISS RE FINANCE LUX	C	2		1.F FE	21,612,500	116.4010	24,444,336	21,000,000	21,527,499		(51,439)			5.000	4.630	AO	259,583	1,050,000	04/26/2019	04/02/2049
87124V-AA-7	SYDNEY AIRPORT FINANCE	C	1		2.A FE	18,482,904	100.5620	18,252,039	18,150,000	18,156,201		(42,972)			5.125	4.870	FA	333,317	930,188	11/28/2011	02/22/2021
87164K-AC-8	SYNGENTA FINANCE NV	C	1		2.C FE	3,849,315	107.1740	4,233,401	3,950,000	3,871,087		8,551			5.182	5.510	AO	38,095	204,689	05/04/2018	04/24/2028
877249-AD-4	TAYLOR MORR COMM/HLDGS	C	1,2		3.C FE	4,941,250	107.3750	5,368,750	5,000,000	4,977,580		6,283			5.625	5.780	MS	93,750	281,250	04/15/2014	03/01/2024
87938W-AC-7	TELEFONICA EMISIONES SAU	C	1		2.C FE	4,780,040	149.0050	5,960,216	4,000,000	4,581,217		(23,081)			7.045	5.620	JD	8,611	281,800	09/04/2009	06/20/2036
87938W-AW-3	TELEFONICA EMISIONES SAU	C	1		2.C FE	9,875,745	125.5200	12,865,872	10,250,000	9,889,674		5,998			4.895	5.130	MS	160,277	501,738	08/23/2018	03/06/2048
88034Q-AA-5	TENGIZCHEVROIL FIN CO IN	C			2.B FE	7,943,636	111.0390	8,894,272	8,010,000	7,969,978		6,527			4.000	4.100	FA	121,040	320,400	04/28/2017	08/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88322Y-AB-7	THAIOIL TRSRY CENTER		C	1	2.B FE	3,187,645	115.2370	3,676,060	3,190,000	3,187,844		49			4.875	4.870	JJ	68,253	155,513	04/29/2016	01/23/2043
89387Y-AC-5	TRANSPRTDRA DE GAS INTL		C	1	2.C FE	8,535,813	118.0010	10,053,685	8,520,000	8,533,044		(1,332)			5.550	5.520	MN	78,810	472,860	10/19/2018	11/01/2028
89641U-AB-7	TRINITY ACQUISITION PLC		C	1	2.B FE	10,693,860	147.9370	14,120,653	9,545,000	10,577,983		(23,248)			6.125	5.290	FA	220,861	584,631	05/01/2015	08/15/2043
89675*-AP-2	TRITON CONTAINER INTERNATIONAL LIMITED		C		2.C FE	1,199,400	104.1350	1,249,620	1,200,000	1,199,921		(2,996)			6.600	6.600	AO	13,420	79,200	04/30/2010	04/30/2022
89675*-AR-8	TRITON CONTAINER INTERNATIONAL LIMITED		C		2.C FE	1,199,400	104.1770	1,250,124	1,200,000	1,199,901		(2,995)			6.650	6.650	AO	13,522	79,800	06/30/2010	04/30/2022
902382-A@-9	TYMAN PLC		C		2.C PL	7,498,150	113.0800	8,481,000	7,500,000	7,498,150					5.370	5.370	MN	46,988	402,695	11/19/2014	11/19/2024
90320L-AG-2	UPC HOLDING BV		C	1,2	4.B FE	1,036,250	105.5000	1,055,000	1,000,000	1,035,103		(1,147)			5.500	4.610	JJ	25,361		10/28/2020	01/15/2028
90351D-AE-7	UBS GROUP AG		C		1.G FE	4,508,625	100.4690	4,521,105	4,500,000	4,500,000		(8,625)			2.016	3.240	JAJO	19,665	142,710	03/31/2016	04/14/2021
90352J-AC-7	UBS GROUP AG		C	2	1.G FE	2,973,660	117.0330	3,511,002	3,000,000	2,978,622		2,467			4.253	4.360	MS	34,733	127,590	01/03/2019	03/23/2028
90352J-AD-5	UBS GROUP AG		C	2	1.G FE	6,538,089	100.9690	6,579,166	6,516,000	6,516,000		(6,974)			1.171	1.560	FMAN	9,962	133,876	05/16/2019	08/15/2023
92769X-AM-7	VIRGIN MEDIA SECURED FIN		C	1,2	3.C FE	3,533,750	103.8750	3,635,625	3,500,000	3,517,040		(4,162)			5.500	5.340	FA	72,722	192,500	04/13/2016	08/15/2026
92857W-AQ-3	VODAFONE GROUP PLC		C	1	2.B FE	20,189,730	143.9690	27,354,148	19,000,000	19,913,996		(34,495)			6.150	5.680	FA	402,483	1,168,500	08/31/2011	02/27/2037
92857W-BD-1	VODAFONE GROUP PLC		C	1	2.B FE	9,387,080	123.7950	12,379,590	10,000,000	9,452,857		13,432			4.375	4.770	FA	160,417	437,500	03/29/2016	02/19/2043
92857W-BT-6	VODAFONE GROUP PLC		C	1	2.B FE	1,362,313	137.7460	1,584,086	1,150,000	1,360,024		(2,183)			5.125	4.160	JD	1,965	58,938	12/09/2019	06/19/2059
97063P-AB-0	WILLIS TOWERS WATSON PLC		C	1	2.B FE	1,549,560	101.0060	1,515,090	1,500,000	1,501,318		(6,264)			5.750	5.310	MS	25,396	86,250	06/02/2011	03/15/2021
98420E-AB-1	XLIT LTD		C	1	1.F FE	2,993,100	141.1350	4,234,059	3,000,000	2,994,051		131			5.250	5.260	JD	7,000	157,500	11/18/2013	12/15/2043
98954N-AA-7	ZIGGO BV		C	1,2	4.A FE	4,499,000	104.3750	4,695,831	4,499,000	4,499,000					5.500	5.500	JJ	114,100	247,445	02/16/2017	01/15/2027
000000-00-0	SINGTEL GROUP TREASURY P		C		1.F FE	4,160,314	110.6580	4,492,717	4,060,000	4,111,358		(10,569)			3.250	2.940	JD	367	131,950	02/17/2016	06/30/2025
000000-00-0	ADANI TRANSMISSION LTD		C		2.C FE	2,585,957	108.0560	2,787,845	2,580,000	2,584,888		(768)			4.000	3.960	FA	42,427	103,200	06/20/2019	08/03/2026
000000-00-0	EQUATE PETROCHEMICAL BV		C		2.B FE	567,150	111.7530	636,995	570,000	568,153		273			4.250	4.310	MN	3,903	24,225	03/09/2017	11/03/2026
000000-00-0	AXA SA		C	2	2.A FE	1,997,500	115.7880	2,315,760	2,000,000	1,997,711		41			5.125	5.130	JJ	46,694	102,500	08/28/2018	01/17/2047
000000-00-0	TELENET FINANCE LUX NOTE		C	1,2	3.C FE	5,983,000	106.4010	6,596,862	6,200,000	6,032,271		18,327			5.500	5.970	JJ	157,239	341,000	03/09/2018	03/01/2028
D2736#-AN-9	FRITZ DRAXLMAIER GMBH		C		2.C PL	2,944,125	110.5060	3,315,180	3,000,000	2,986,668		24,677			5.000	5.150	AO	37,083	150,000	04/02/2014	04/02/2024
000000-00-0	LUKOIL INTL FINANCE BV		C	1	2.B FE	3,043,000	108.1510	2,941,707	2,720,000	2,776,077		(36,795)			6.656	5.140	JD	12,070	181,043	03/19/2012	06/07/2022
000000-00-0	NTPC LTD		C		2.C FE	5,845,431	105.5350	5,793,872	5,490,000	5,591,646		(55,130)			4.750	3.640	AO	65,194	260,775	05/12/2016	10/03/2022
000000-00-0	PCCW-HKT CAPITAL NO5 LTD		C		2.B FE	4,983,034	105.2440	5,230,627	4,970,000	4,974,514		(1,963)			3.750	3.700	MS	58,501	186,375	03/16/2016	03/08/2023
G0369@-AK-2	ANGLIAN WATER SERVICES LIMITED SER B		C		2.B FE	15,993,600	103.4980	16,559,680	16,000,000	15,993,600					5.180	5.180	JD	59,858	828,800	12/05/2011	12/05/2021
G0369@-AQ-9	ANGLIAN WATER SERVICES FINANCING CLS B		C		2.B FE	6,997,200	105.9040	7,413,280	7,000,000	6,997,200					5.000	5.000	AO	87,500	350,000	10/01/2012	10/01/2022
G0754#-AD-9	BABCOCK INTERNATIONAL GROUP PLC		C		2.B	8,000,000	100.8960	8,071,680	8,000,000	8,000,000					5.640	5.640	MS	130,347	451,200	03/17/2011	03/17/2021
G2176D-AB-4	CK HUTCHISON INTL 19 II		C	2	1.F FE	1,292,747	114.2260	1,496,362	1,310,000	1,293,152		377			3.375	3.440	MS	14,123	44,213	12/10/2019	09/06/2049
G371E2-AA-6	FRESNILLO PLC		C		2.B FE	3,661,845	111.8760	3,966,004	3,545,000	3,614,269		(22,057)			5.500	4.760	MN	25,997	194,975	10/15/2018	11/13/2023
G4146*-AD-2	GRP 4 SECURICOR PLC SER D		C		2.C	9,995,000	105.3940	10,539,400	10,000,000	9,999,432		457			6.060	6.060	MS	202,000	606,000	02/06/2007	03/01/2022
G5241#-AF-4	KERRY GROUP PLC PVT		C		2.B	9,000,000	104.2330	9,380,970	9,000,000	9,000,000					4.930	4.930	JJ	198,433	443,700	01/20/2010	01/20/2022
G87602-AA-9	TENGIZCHEVROIL FIN CO IN		C		2.B FE	2,149,260	111.0390	2,509,495	2,260,000	2,178,014		13,105			4.000	4.770	FA	34,151	90,400	09/27/2018	08/15/2026
G8967#-AN-3	TRITON CONTAINER INTERNATIONAL LIMITED		C		2.C PL	7,996,000	107.3190	8,585,520	8,000,000	7,998,926		(7,174)			4.890	4.890	AO	66,287	391,200	10/23/2012	10/31/2024
G9284#-AY-3	VITOL FINANCE LIMITED		C		2.B	9,000,000	102.3750	9,213,750	9,000,000	9,000,000					5.740	5.740	JJ	219,555	516,600	07/28/2011	07/28/2021
G9300#-AC-1	BORD GAIS EIREANN		C		1.G	9,126,000	101.4470	9,130,230	9,000,000	9,004,123		(16,150)			6.840	6.640	MS	155,610	615,600	12/07/2010	03/31/2021
G9850@-AG-8	YORKSHIRE WATER SVCS SCR H CL B		C		2.B YE	10,997,268	103.9070	11,429,770	11,000,000	11,000,000		320			5.070	5.070	FA	201,392	557,664	01/05/2012	01/05/2022
000000-00-0	QBE INSURANCE GROUP LTD		C	2	2.C FE	7,753,000	110.2800	7,940,160	7,200,000	7,585,338		(60,476)			5.875	4.750	JD	16,450	423,000	02/02/2018	06/17/2046
M28368-AB-0	DOLPHIN ENERGY LTD		C		1.F FE	5,258,872	104.5110	5,265,274	5,038,000	5,111,592		(74,173)			5.500	3.920	JD	12,315	277,090	12/20/2018	12/15/2021
M8220V-AA-2	RUWAIS POWER CO PJSC		C	1	1.G FE	6,627,065	132.7500	7,832,250	5,900,000	6,498,592		(30,451)			6.000	4.960	FA	118,983	354,000	05/19/2016	08/31/2036
M8222M-AA-0	RAS LAFFAN LNG 3		C	1	1.E FE	1,203,750	116.7500	1,249,225	1,070,000	1,144,552		(15,189)			5.838	3.960	MS	15,790	62,467	02/15/2017	09/30/2027
M8222M-AD-4	RAS LAFFAN LNG 3		C	1	1.E FE	2,846,875	117.3750	2,934,375	2,500,000	2,670,379		(40,765)			6.332	4.350	MS	40,015	158,300	04/21/2016	09/30/2027
N6777#-AG-4	AEA INTERNATIONAL HOLDINGS PTE LTD		C		3.A PL	4,666,667	107.4970	5,016,527	4,666,667	4,666,667					6.000	6.000	JD	778	293,176	03/30/2012	03/30/2024
N7334#-AC-7	WERELDHAVE N.V.		C		4.A	19,000,000	100.0110	19,002,090	19,000,000	19,000,000					5.500	5.500	MS	287,375	1,045,000	03/22/2011	03/22/2021
P00173-AA-5	ABENGOA TRANSMISION SUR		C	1	2.B FE	1,871,542	134.2500	2,250,759	1,676,543	1,857,220		(8,587)			6.875	5.720	AO	19,531	115,262	04/24/2019	04/30/2043
P06077-AA-2	AUTORIDAD CANAL DE PANAM		C	1	1.F FE	9,217,600	126.2500	10,390,375	8,230,000	9,088,520		(45,883)			4.950	3.960	JJ	172,007	407,385	01/26/2018	07/29/2035
P3083S-AD-7	TRANSMANTARO		C	1	2.C FE	2,115,200	118.1250	2,232,563	1,890,000	2,110,849		(4,351)			4.700	3.490	AO	18,506	88,830	01/15/2020	04/16/2034
P31442-AC-3	CORP LINDLEY SA		C	1	2.B FE	1,727,294	103.8760	1,846,915	1,778,000	1,765,246		7,866			4.625	5.120	AO	18,045	82,233	08/20/2015	04/12/2023
P3697U-AD-0	EMBOTELLADORA ANDINA SA		C	1	2.B FE	1,766,600	110.5260	1,768,426	1,600,000	1,670,033		(23,985)			5.000	3.310	AO	20,000	80,000	12/06/2016	10/01/2023
P4909L-AA-8	GNL QUINTERO SA		C	1	2.B FE	5,802,645	111.4000	6,349,800	5,700,000	5,760,733		(12,249)			4.634	4.360	JJ	110,791	264,138	07/17/2018	07/31/2029
P4948K-AD-7	GRUMA SAB DE CV		C	1,2	2.B FE	3,979,150	112.2510	4,130,837	3,680,000	3,822,268		(35,632)			4.875	3.730	JD	14,950	179,400	07/07/2016	12/01/2024
P4949B-AJ-3	GRUPO BIMBO SAB DE CV		C	1	2.B FE	1,870,550	109.5410	2,081,283	1,900,000	1,881,356		4,866			3.875	4.180	JD	818	73,625	09/26/2018	06/27/2024

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
P4949B-AK-0	GRUPO BIMBO SAB DE CV		C	1	2.B FE	4,057,182	125.1310	5,518,295	4,410,000	4,086,413		6,697			4.875	5.430	JD	2,389	214,988	03/24/2016	06/27/2044
P58072-AL-6	INVERSIONES CMPC SA		C	1	2.C FE	9,487,037	113.6260	10,908,096	9,600,000	9,514,518		11,439			4.375	4.530	AO	101,500	420,000	05/02/2019	04/04/2027
P59705-AA-4	BECLE SA DE CV		C	1	2.B FE	8,528,358	108.7420	9,678,118	8,900,000	8,647,534		51,198			3.750	4.470	MN	44,500	333,750	10/23/2018	05/13/2025
P6777M-AB-8	MINERA MEXICO SA DE CV		C	1,2	2.A FE	3,250,750	115.6510	3,296,054	2,850,000	3,250,205		(545)			4.500	3.690	JJ	55,219		12/07/2020	01/26/2050
P7077@-AF-1	NASSAU AIRPORT DEVELOPMENT CO		C	1	3.C PL	6,400,000	132.7240	8,494,336	6,400,000	6,400,000					7.000	7.000	MJSD	1,244	448,000	11/30/2010	11/30/2033
P82290-AG-5	SACI FALABELLA		C	1,2	2.B FE	3,494,088	108.7440	3,860,440	3,550,000	3,512,331		8,220			4.375	4.660	JJ	66,439	155,313	09/26/2018	01/27/2025
P8674J-AE-9	SIGMA ALIMENTOS SA		C	1,2	2.C FE	582,900	110.2640	639,531	580,000	581,701		(290)			4.125	4.060	MN	3,921	23,925	06/21/2016	05/02/2026
P90475-AB-3	TELFON CELUAR DEL PARAGU		C	1,2	3.A FE	1,479,795	106.5000	1,501,650	1,410,000	1,475,378		(4,417)			5.875	4.340	AO	17,488	41,419	10/05/2020	04/15/2027
P93077-AC-2	TRANSPRTDRA DE GAS INTL		C	1	2.C FE	2,886,860	118.0010	3,351,228	2,840,000	2,879,188		(4,175)			5.550	5.320	MN	26,270	157,620	01/02/2019	11/01/2028
P9367R-AG-6	TRANSPORT DE GAS PERU		C	1	2.A FE	4,329,885	112.0010	4,849,643	4,330,000	4,330,960		(236)			4.250	4.240	AO	31,182	184,025	07/30/2019	04/30/2028
Q1629#-AA-5	BRISBANE AIRPORT CORP PTY LIMITED SER A		C		2.B	1,000,000	102.0590	1,020,590	1,000,000	1,000,000					5.240	5.240	JJ	24,308	52,400	04/20/2011	07/14/2021
Q1629#-AB-3	BRISBANE AIRPORT CORP PTY LIMITED SER B		C		2.B	2,000,000	109.5790	2,191,580	2,000,000	2,000,000					5.340	5.340	JJ	49,543	106,800	04/20/2011	07/14/2023
Q7397#-AM-6	PRATT FINANCE PTY LTD SER F		C		2.B PL	4,000,000	109.5190	4,380,760	4,000,000	4,000,000					5.320	5.320	JJ	99,307	212,800	07/13/2011	07/13/2023
Q7397#-AN-4	PRATT FINANCE PTY LTD SER G		C		2.B PL	6,000,000	109.7670	6,586,020	6,000,000	6,000,000					5.420	5.420	JJ	151,760	325,200	10/13/2011	07/13/2023
Q7450@-AB-6	PERTH AIRPORT PTY LTD SER B		C		2.B FE	4,000,000	110.0350	4,401,400	4,000,000	4,000,000					4.570	4.570	JJ	78,706	182,800	07/26/2012	07/26/2024
Q7450@-AC-4	PERTH AIRPORT PTY LTD SER C		C		2.B FE	3,000,000	115.3220	3,459,660	3,000,000	3,000,000					4.770	4.770	JJ	61,613	143,100	07/26/2012	07/26/2027
Q9194#-AL-9	TRANSURBAN FIN CO 2006-1 D		C		2.A	11,984,944	124.6950	14,285,813	11,456,605	11,707,530		(35,022)			6.210	5.760	MN	92,884	711,455	11/15/2010	11/14/2026
Y7133M-AB-5	PT PELABUHAN INDO II		C		2.C FE	728,438	120.2500	757,575	630,000	726,233		(2,158)			5.375	4.350	MN	5,268	33,863	12/19/2019	05/05/2045
Y7154B-BZ-6	PTT PCL		C	1	2.A FE	10,654,536	115.9990	12,310,974	10,613,000	10,661,553		(1,876)			4.500	4.460	AO	87,557	477,585	12/19/2019	10/25/2042
Y72570-AM-9	RELIANCE INDUSTRIES LTD		C	1	2.B FE	8,476,361	125.9860	9,537,140	7,570,000	8,416,969		(20,199)			4.875	4.130	FA	144,540	369,038	11/30/2017	02/10/2045
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						7,384,087,353	XXX	8,943,474,772	7,285,261,406	7,372,622,958		(905,166)			XXX	XXX	XXX	89,662,467	329,702,889	XXX	XXX
000750-AS-1	ABFC 2006-OPT1 A3C1			4	1.D FM	2,358,532	98.6720	2,515,059	2,548,903	2,419,004		4,882			0.448	3.290	MON	222	22,414	05/04/2016	09/25/2036
00252F-CU-3	AMIT 2005-4 M2			4	1.D FM	443,722	99.8620	620,825	621,677	609,303		31,755			0.883	6.850	MON	107	8,702	07/20/2012	10/25/2035
004375-AN-1	ACCR 2003-2 A1			4	1.D FM	1,893,875	105.7460	2,048,135	1,936,828	1,899,249		12,404			4.980	5.370	MON	8,038	96,454	03/25/2014	10/25/2033
004375-DX-6	ACCR 2005-3 M4			4	1.D FM	3,187,500	95.1810	3,807,240	4,000,000	3,349,657		(56,142)			0.728	3.710	MON	566	71,850	11/10/2016	09/25/2035
00442V-AA-5	ACE 2006-ASP3 A1			4	1.D FM	3,271,599	96.5200	4,009,840	4,154,411	3,240,165		203,618			0.428	7.450	MON	346	38,829	11/18/2015	06/25/2036
00443P-AD-1	ACE 2007-HE2 A2C			4	1.D FM	7,625,459	68.8280	9,117,886	13,247,269	6,510,295		370,401			0.388	8.150	MON	999	131,906	01/29/2016	12/25/2036
007036-ND-4	ARMT 2005-7 7A21			4	1.D FM	581,206	99.4320	771,984	776,391	733,099		15,664			0.648	8.100	MON	98	19,280	07/20/2012	10/25/2035
008684-AA-0	AHMA 2006-6 A1A			4	1.D FM	2,408,075	82.6090	2,814,220	3,406,649	2,521,268		77,858			0.338	3.010	MON	224	28,706	10/19/2016	12/25/2046
02148G-AD-5	CWALT 2007-OA8 2A1			4	1.D FM	6,236,853	76.8290	6,047,262	7,871,007	6,232,827		201,948			0.328	4.450	MON	502	65,521	11/10/2015	06/25/2047
02150P-AA-6	CWALT 2007-OA6 A1A			4	1.D FM	1,368,697	94.1780	1,460,644	1,550,932	1,368,697		10,218			0.288	3.370	MON	87	12,276	10/24/2016	06/25/2037
02660T-ER-0	AHM 2005-2 5A1			4	1.D FM	390,075	100.0000	387,945	387,945	326,364		11,237			5.564	8.370	MON	1,799	13,890	11/19/2013	09/25/2035
02660T-GN-7	AHM 2005-4 1A1			4	1.D FM	6,601,956	94.8980	7,327,691	7,721,586	6,601,956		111,333			0.728	4.420	MON	1,093	95,850	07/12/2016	11/25/2045
02665U-AC-9	AH4R 2014-SFR2 C			4	1.A FE	4,499,767	108.3450	4,875,570	4,500,000	4,499,767					4.705	4.670	MON	17,644	211,725	09/10/2014	10/17/2036
02665X-AC-3	AH4R 2014-SFR3 C			4	1.B FE	2,376,367	108.4400	2,494,132	2,300,000	2,336,073		(9,284)			4.596	4.110	MON	8,809	105,708	04/25/2016	12/17/2036
02666A-AC-2	AH4R 2015-SFR1 C			4	1.A FE	7,242,265	107.0240	7,759,254	7,250,000	7,244,104		421			4.110	4.100	MON	24,831	297,975	04/25/2016	04/17/2052
02666A-AD-0	AH4R 2015-SFR1 D			4	1.B FE	3,124,847	107.1730	3,408,108	3,180,000	3,146,848		5,214			4.407	4.620	MON	11,679	140,143	04/25/2016	04/17/2052
02666B-AC-0	AH4R 2015-SFR2 C			4	1.B FE	2,999,984	110.1560	3,304,695	3,000,000	2,999,984					4.691	4.660	MON	11,728	140,730	09/11/2015	10/17/2052
026930-AA-5	AHMA 2007-2 A1			4	1.D FM	5,081,960	92.2540	5,968,535	6,469,661	4,856,539		291,436			0.273	5.940	MON	343	50,218	11/29/2016	03/25/2047
026935-AJ-5	AHMA 2007-3 22A1			4	1.D FM	3,711,350	92.6150	4,509,774	4,869,341	4,438,757		19,247			6.250	2.900	MON	25,361	134,690	02/08/2016	06/25/2037
03072S-A2-1	AMSI 2005-R3 M4			4	1.D FM	996,875	99.2610	992,612	1,000,000	997,179		304			1.078	1.180	MON	210	3,770	09/02/2020	05/25/2035
03072S-QC-2	AMSI 2004-R3 M1			4	1.D FM	1,461,300	99.6980	1,580,890	1,585,677	1,493,014		7,147			0.928	4.400	MON	286	22,925	05/14/2015	05/25/2034
03072S-WQ-4	AMSI 2004-R11 M1			4	1.D FM	2,988,914	99.7760	3,190,636	3,197,768	3,070,522		(9,978)			1.138	3.640	MON	708	53,097	10/27/2015	11/25/2034
03072S-WR-2	AMSI 2004-R11 M2			4	1.D FM	4,718,479	98.7500	4,655,166	4,714,060	4,714,060					1.213	1.690	MON	1,112	81,888	08/23/2018	11/25/2034
03072S-XD-2	AMSI 2004-R12 M1			4	1.D FM	670,574	100.7030	698,879	693,997	686,169		5,677			1.003	3.630	MON	135	10,566	05/03/2016	01/25/2035
040104-PC-9	ARSI 2005-W3 M1			4	1.D FM	6,602,500	97.1030	9,224,851	9,500,000	7,743,086		187,397			0.808	5.570	MON	1,493	125,695	02/01/2016	11/25/2035
040104-PT-2	ARSI 2005-W4 A2D			4	1.D FM	5,121,065	90.8650	7,228,397	7,955,052	4,939,747		334,634			0.408	9.450	MON	1,405	113,385	02/05/2016	02/25/2036
040104-QP-9	ARSI 2005-W5 A2D			4	1.D FM	8,759,475	94.7920	11,653,786	12,294,000	9,304,318		459,543			0.788	6.200	MON	1,884	160,148	02/10/2016	01/25/2036
04285A-AD-7	ARRW 2019-3 M1			4	1.D FM	5,999,958	104.4500	6,267,038	6,000,000	5,994,501		(4,414)			4.204	4.070	MON	21,020	252,240	07/19/2019	10/25/2048
04541G-UP-5	ABSHE 2005-HE8 M2			4	1.D FM	2,625,380	99.5790	2,933,344	2,945,728	2,859,574		43,564			0.823	3.570	MON	471	39,427	04/15/2015	11/25/2035
04542B-NL-2	ABFC 2005-HE2 M3			4	1.D FM	1,826,236	100.1180	1,947,703	1,945,392	1,917,780		33,759			0.928	3.910	MON	351	28,126	05/02/2016	06/25/2035
04544N-AD-6	ABSHE 2006-HE6 A4			4	1.D FM	799,602	98.8150	874,584	885,067	847,048		26,297			0.308	4.670	MON	53	7,187	12/02/2015	11/25/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04544P-AD-1	ABSHE 2006-HE5 A4			4	1.D FM	145,526	98.7280	165,085	167,212	155,969		1,119			0.288	4.030	MON	9	1,324	10/06/2014	07/25/2036
04544Q-AD-9	ABSHE 2006-HE7 A4			4	1.D FM	6,777,595	81.3460	8,306,311	10,211,065	6,832,002		326,251			0.288	6.080	MON	572	80,825	03/22/2016	11/25/2036
054900-AD-0	BCAP 2015-RR6 1A4			4	1.D FM	6,510,572	101.7080	7,007,171	6,889,494	6,638,899		101,929			3.739	5.510	MON	21,470	317,090	06/11/2015	05/26/2037
05532V-BE-6	BCAP 2010-RR2 5A2			4	1.D FM	51,415	102.2600	53,108	51,934	51,696		205			5.000	5.190	MON	216	2,597	05/30/2014	12/26/2036
05570G-AD-5	BNCMT 2007-4 A4			4	1.D FM	2,017,433	93.0270	2,421,644	2,603,139	1,947,687		38,813			1.648	5.150	MON	834	71,242	08/31/2016	11/25/2037
058931-BL-9	BAFC 2006-3 5A8			4	1.D FM	370,845	101.2180	409,674	404,742	363,857		(2,402)			5.500	5.500	MON	1,855	22,234	09/23/2010	03/25/2036
05946X-U9-2	BAFC 2005-7 4A3			4	1.D FM	1,265,357	107.8960	1,390,916	1,289,126	1,266,696		4,622			5.750	6.080	MON	6,177	74,104	09/27/2011	11/25/2035
05946X-WF-6	BAFC 2005-3 1A23			4	1.D FM	538,583	103.7260	575,192	554,526	545,641		5,444			5.500	5.980	MON	2,542	30,363	01/14/2010	06/25/2035
05946X-ZZ-9	BAFC 2005-4 2A1			4	1.D FM	508,681	107.3990	580,423	540,432	505,441		7,859			5.500	7.640	MON	2,477	29,579	03/24/2010	08/25/2035
059490-AY-1	BAFC 2006-2 2A17			4	1.D FM	33,345	99.1300	33,731	34,027	27,970		321			5.750	8.450	MON	163	1,956	10/18/2010	03/25/2036
05949T-BD-0	BAFC 2006-1 2A1			4	1.D FM	716,950	98.9820	752,236	759,971	681,050		2,370			5.500	5.980	MON	3,483	39,313	03/04/2010	01/25/2036
05950F-AE-5	BAFC 2006-4 A5			4	2.B FM	982,131	94.1760	1,038,550	1,102,767	940,786		(11,246)			6.000	5.690	MON	5,514	65,861	03/02/2012	07/25/2036
05950M-AB-6	BAFC 2006-G 2A1			4	1.D FM	631,055	99.0230	691,952	698,773	674,707		10,205			0.591	4.070	MON	138	7,696	02/12/2014	07/20/2036
05950M-AE-0	BAFC 2006-G 2A4			4	1.D FM	170,418	99.1450	186,184	187,789	182,606		864			0.731	3.510	MON	46	2,336	02/12/2014	07/20/2036
05951V-AV-1	BAFC 2006-I 6A1			4	1.D FM	546,923	93.5100	698,935	747,440	515,086		47,593			0.531	10.300	MON	132	7,575	09/12/2013	12/20/2046
05968K-AE-4	BAFC 2014-R2 2A1			4	1.D FM	923,952	96.4020	989,679	1,026,613	1,006,799		24,880			0.358	4.180	MON	61	9,183	10/10/2014	05/26/2037
06051G-BU-2	BAFC 2004-2 3A1			4	1.D FM	1,295,327	107.4950	1,403,164	1,305,321	1,297,059		1,388			5.500	5.720	MON	5,983	71,778	08/18/2004	09/20/2034
073879-J7-4	BSABS 2005-HE8 M2			4	1.D FM	1,179,992	100.0100	1,247,981	1,247,844	1,209,546		6,600			1.123	4.220	MON	272	20,528	05/25/2016	08/25/2035
073879-LN-6	BSABS 2004-AC6 A1			4	1.D FM	4,230,296	99.2610	4,348,538	4,380,889	4,204,706		(2,479)			5.750	3.620	MON	20,992	169,283	10/11/2013	11/25/2034
07388E-AC-0	BSABS 2006-SD2 M2			4	1.D FM	5,454,450	97.9180	5,405,108	5,520,000	5,458,282		3,832			0.948	1.250	MON	1,018	18,320	09/29/2020	06/25/2036
10569B-AG-2	BRAVO 2020-RPL2 M2			4	2.B FM	11,667,745	102.1550	11,675,297	11,429,000	11,664,759		(2,986)			3.135	2.910	MON	29,862	59,806	10/27/2020	05/25/2059
125433-AD-4	CWHL 2006-J3 A4			4	1.D FM	1,806,395	104.1540	2,001,528	1,921,697	1,713,441		29,333			5.500	7.970	MON	8,808	105,659	02/15/2012	05/25/2036
12543P-AK-9	CWHL 2006-21 A10			4	1.D FM	449,927	74.0570	395,373	533,874	277,086		1,273			5.750	11.560	MON	2,558	30,698	04/29/2014	02/25/2037
12543R-AM-1	CWHL 2007-3 A12			4	1.D FM	998,499	74.3300	921,992	1,240,392	627,792		12,922			6.000	13.410	MON	6,202	74,424	02/01/2012	04/25/2037
12543T-AU-9	CWHL 2006-13 1A19			4	1.D FM	684,089	65.3620	558,921	855,111	374,090		3,133			6.250	12.780	MON	4,454	53,444	01/18/2012	09/25/2036
12543W-AJ-7	CWHL 2006-18 2A7			4	1.D FM	344,638	81.0600	330,608	407,856	202,787		1,541			6.000	14.170	MON	2,039	26,405	08/13/2012	12/25/2036
12543X-AF-3	CWHL 2006-19 1A6			4	1.D FM	735,037	76.4530	660,642	864,115	436,549		3,310			6.000	12.190	MON	4,321	51,847	06/05/2012	01/25/2037
12544A-AS-4	CWHL 2006-20 1A17			4	1.D FM	573,147	70.9520	511,124	720,373	343,249		6,827			5.750	14.070	MON	3,452	41,421	01/10/2012	02/25/2037
12553H-AC-2	CIM 2017-7 M1			4	1.D FM	9,312,500	103.6610	10,366,168	10,000,000	9,412,005		99,505			3.500	5.100	MON	29,167	262,500	03/20/2020	04/25/2057
12554T-AL-5	CIM 2019-INV2 A11			4	1.D FM	3,184,883	100.0740	3,215,388	3,212,997	3,184,883		11,489			1.098	1.700	MON	588	20,822	06/23/2020	05/25/2049
12566T-AM-9	CMALT 2006-A7 1A12			4	1.D FM	818,963	100.3030	1,127,983	1,124,574	793,158		14,266			6.000	10.830	MON	5,623	67,474	05/09/2014	12/25/2036
12566U-AJ-3	CMALT 2007-A2 1A9			4	1.D FM	3,169,196	99.8840	3,729,660	3,733,957	3,009,133		(35,985)			6.000	6.440	MON	18,670	224,037	01/21/2016	02/25/2037
12566V-AN-2	CMALT 2007-A4 1A13			4	1.D FM	1,057,005	99.8300	1,224,985	1,227,069	1,071,019		(7,235)			5.750	5.950	MON	5,880	70,556	03/11/2014	04/25/2037
12567A-AG-2	CMALT 2007-A3 1A7			4	1.D FM	1,675,752	100.3250	1,930,347	1,924,078	1,626,848		(18,908)			5.750	5.720	MON	9,220	110,634	03/02/2015	03/25/2037
12594X-AM-6	CSMC 2017-HL1 A12			4	1.D FM	8,019,342	103.0390	8,243,157	8,000,000	8,000,000		(10,247)			3.500	3.390	MON	23,333	280,000	06/26/2017	06/25/2047
12638P-CP-2	CSMC 2007-3 2A19			4	1.D FM	3,463,602	61.9570	2,424,598	3,913,316	2,392,948		(108,876)			6.000	4.600	MON	19,567	234,799	05/26/2015	04/25/2037
126670-CK-2	CWL 2005-11 AF5A			4	2.B FM	12,037,500	102.5420	12,305,106	12,000,000	12,180,070		34,522			5.493	5.060	MON	54,930	505,700	01/05/2017	02/25/2036
126670-GQ-5	CWL 2005-13 AF3			4	1.D FM	852,474	101.7990	964,909	947,852	148,588		50,029			5.430	48.510	MON	4,289	42,435	01/05/2016	02/25/2033
126670-GT-9	CWL 2005-13 AF6			4	1.D FM	309,904	101.7490	355,298	349,188	148,679		13,914			5.661	22.890	MON	1,647	15,592	11/17/2015	04/25/2036
126670-LQ-9	CWL 2005-14 M2			4	1.D FM	9,753,941	99.6080	12,135,235	12,182,908	11,327,476		370,992			0.853	5.240	MON	2,021	166,796	01/05/2016	04/25/2036
126671-3Y-0	CWL 2004-2 3A4			4	1.D FM	1,059,313	95.2650	1,040,373	1,092,075	1,061,292		1,980			0.648	1.370	MON	138	1,851	09/23/2020	07/25/2034
126673-GB-2	CWL 2004-9 MF1			4	1.D FM	3,621,636	101.8410	3,792,643	3,724,047	3,677,851		18,374			5.125	5.530	MON	15,905	190,857	02/22/2016	12/25/2034
126673-NE-8	CWL 2004-12 AF6			4	1.D FM	943	100.4900	999	994	920		96			4.634	17.190	MON	4	46	07/26/2010	03/25/2035
126673-QH-8	CWL 2004-AB2 M3			4	1.D FM	4,410,000	98.1110	5,886,666	6,000,000	4,915,757		64,914			1.048	5.500	MON	1,223	94,106	08/15/2016	05/25/2036
126673-QX-3	CWL 2004-13 AF6			4	1.D FM	398	100.2290	421	420	361		103			4.581	51.800	MON	2	19	07/26/2011	04/25/2035
126673-SN-3	CWL 2004-13 AF5B			4	1.D FM	174,081	100.5870	177,635	176,597	175,715		1,528			5.603	5.870	MON	825	8,262	04/30/2014	05/25/2035
126673-WD-0	CWL 2005-1 AF6			4	1.D FM	4,631	101.3800	5,388	5,315	4,930		591			5.030	22.090	MON	22	261	01/29/2010	07/25/2035
126673-Y9-7	CWL 2005-7 AF6			4	1.D FM	12,421	101.3910	14,312	14,115	11,411		3,060			4.693	47.470	MON	55	662	04/26/2010	10/25/2035
12667F-GD-1	CWALT 2004-7T1 A4			4	1.D FM	584,562	103.2330	606,780	587,777	569,453		3,032			5.750	6.570	MON	2,816	33,797	01/11/2007	06/25/2034
12667F-RY-3	CWALT 2004-22CB 1A1			4	1.D FM	3,273,355	103.7450	3,574,686	3,445,636	3,267,927		24,801			6.000	7.540	MON	17,228	155,054	03/24/2020	10/25/2034
12667F-VN-2	CWALT 2004-24CB 1A1			4	1.D FM	10,640,442	101.4020	10,843,909	10,693,911	10,598,164		(32,412)			6.000	5.690	MON	53,470	471,329	04/06/2020	11/25/2034
12667G-PB-3	CWALT 2005-24 4A1			4	1.D FM	3,571,642	97.8890	3,939,463	4,024,386	3,571,642		53,875			0.603	4.010	MON	810	45,050	07/18/2016	07/20/2035
12667G-RV-7	CWALT 2005-17 1A1			4	1.D FM	4,600,421	96.3640	5,132,445	5,326,103	4,534,381		163,228			0.668	3.960	MON	692	62,848	07/18/2016	07/25/2035

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
12667G-TS-2	CWALT 2005-26CB A6			4	1.D FM	1,365,413	95.1980	1,538,611	1,616,207	1,015,310		46,136			5.500	14.430	MON	7,408	88,891	07/25/2012	07/25/2035
12667G-Z3-0	CWALT 2005-38 A3			4	1.D FM	1,554,674	91.1150	1,666,523	1,829,028	1,500,359		60,613			0.848	5.300	MON	302	24,948	06/28/2016	09/25/2035
12668A-2N-4	CWALT 2005-70CB A4			4	1.D FM	534,823	89.8100	578,272	643,881	393,286		15,482			5.500	13.270	MON	2,951	35,413	06/07/2012	12/25/2035
12668A-EV-3	CWALT 2005-59 1A1			4	1.D FM	1,926,034	92.2630	2,177,068	2,359,612	1,852,942		93,536			0.803	6.140	MON	685	31,238	06/22/2016	11/20/2035
12668A-MF-9	CWALT 2005-49CB A1			4	1.D FM	2,071,644	92.8970	2,004,687	2,157,963	1,822,169		(9,778)			5.500	5.810	MON	9,891	118,688	01/18/2012	11/25/2035
12668A-TN-5	CWALT 2005-62 1A1			4	1.D FM	4,449,995	78.8730	4,472,084	5,669,980	4,311,901		93,477			0.748	2.740	MON	825	71,542	06/29/2016	12/25/2035
126694-2H-0	CWHL 2006-10 1A11			4	1.D FM	628,149	72.0940	575,062	797,649	446,777		(671)			5.850	9.460	MON	3,889	45,821	03/06/2012	05/25/2036
126694-3B-2	CWHL 2006-8 1A1			4	1.D FM	695,903	85.7780	682,847	796,056	560,080		2,210			6.000	7.150	MON	3,980	47,763	04/04/2012	05/25/2036
126694-EK-0	CWHL 2005-18 A3			4	1.D FM	1,189,534	79.8270	1,045,242	1,309,371	967,893		(15,533)			5.500	6.110	MON	6,001	71,936	06/14/2012	10/25/2035
126694-GU-6	CWHL 2005-23 A1			4	1.D FM	1,617,492	80.1340	1,461,300	1,823,560	1,280,448		(6,927)			5.500	7.680	MON	8,358	100,077	05/03/2012	11/25/2035
126694-PH-5	CWHL 2005-28 A3			4	1.D FM	631,652	82.6050	612,056	740,941	433,745		15,067			5.500	12.230	MON	3,396	40,752	06/29/2012	12/25/2035
12669G-BA-8	CWHL 2004-HYB6 A2			4	1.D FM	950,736	100.3660	1,272,292	1,267,649	888,510		75,815			2.742	12.740	MON	2,897	44,682	11/17/2011	11/20/2034
12669G-Q5-3	CWHL 2005-15 A1			4	1.D FM	220,061	81.7090	193,084	236,307	160,516		896			5.500	9.410	MON	1,083	12,997	01/26/2012	08/25/2035
12669G-Q9-5	CWHL 2005-15 A5			4	1.D FM	874,839	81.7090	800,312	979,465	644,929		7,331			5.500	10.420	MON	4,489	53,871	02/13/2013	08/25/2035
12669G-R4-5	CWHL 2005-15 A8			4	1.D FM	1,434,286	81.7090	1,347,060	1,648,605	1,064,893		15,979			5.500	11.060	MON	7,556	90,673	03/01/2012	08/25/2035
144531-DP-2	CARR 2005-NC5 M2			4	1.D FM	5,709,375	96.0090	7,200,727	7,500,000	6,120,922		22,821			0.898	4.220	MON	1,310	106,132	11/17/2016	10/25/2035
144531-EY-2	CARR 2006-NC1 M1			4	1.D FM	7,051,597	96.0650	9,893,768	10,299,000	7,827,271		1,419			0.548	4.840	MON	1,097	108,894	07/07/2016	01/25/2036
16159W-AC-8	CHASE 2019-1 A3			4	1.D FM	11,998,488	103.0910	12,214,798	11,848,530	11,998,488		(111,292)			3.500	2.760	MON	34,558	414,699	10/30/2019	03/25/2050
16162W-KT-5	CHASE 2005-S1 1A13			4	1.D FM	303,824	110.1930	345,148	313,220	304,073		1,857			6.000	6.870	MON	1,566	18,793	05/05/2010	05/25/2035
16164A-AE-5	CHASE 2016-SH2 M4			4	1.D FM	1,288,845	101.0340	1,398,934	1,384,607	1,301,660		39,749			3.750	5.350	MON	4,327	47,596	07/19/2016	12/25/2045
172973-W5-4	CMSI 2005-4 1A6			4	1.D FM	769,873	100.0000	802,997	802,997	780,027		3,547			5.500	6.280	MON	3,680	44,162	03/30/2010	07/25/2035
172981-AD-4	CMLTI 2006-4 2A1A			4	1.D FM	1,043,087	100.8080	1,195,147	1,185,563	1,001,728		34,994			6.000	10.760	MON	5,928	71,107	02/03/2011	12/25/2035
17309K-AJ-6	CMALT 2006-A3 1A9			4	1.D FM	6,093,109	99.8380	6,806,447	6,817,465	5,626,278		(42,202)			6.000	6.460	MON	34,087	408,856	01/22/2016	07/25/2036
17309Y-AD-9	CMLTI 2006-FX1 A4			4	1.D FM	1,004,158	83.4330	1,106,923	1,326,716	783,260		25,877			6.081	11.200	MON	6,723	60,126	10/22/2013	10/25/2036
173103-AD-4	CMSI 2007-6 1A4			4	1.D FM	539,383	98.0010	631,169	644,039	498,392		9,691			6.000	9.930	MON	3,220	38,473	09/12/2008	07/25/2037
17312E-AA-4	CMLTI 2007-AMC3 A1			4	1.D FM	10,821,637	92.6450	12,718,604	13,728,175	10,884,146		281,612			0.408	4.350	MON	1,089	58,356	04/08/2020	03/25/2037
17312H-AG-4	CRMSI 2007-2 M1			4	1.D FM	13,300,000	103.6230	14,507,233	14,000,000	13,340,260		40,260			4.971	5.640	MON	58,006	466,557	04/22/2020	06/25/2037
17326Q-AE-3	CMLTI 2018-RP1 B1			4	2.B FE	13,468,307	100.1050	13,440,507	13,426,350	13,468,041		(267)			3.202	3.150	MON	35,833	34,953	12/02/2020	09/25/2064
18976G-AC-0	CMALT 2007-A6 1A3			4	1.D FM	6,316,717	99.5490	7,280,162	7,313,131	6,411,174		(62,646)			6.000	5.770	MON	36,566	438,807	01/22/2016	06/25/2037
225458-XJ-2	CSFB 2005-6 1A4			4	2.B FM	66,604	100.0000	65,883	65,883	67,623		(2,505)			5.375	3.460	MON	295	5,147	09/26/2012	07/25/2035
225470-VP-5	CSMC 2006-1 4A13			4	1.D FM	745,701	100.0000	818,893	818,893	725,659		6,723			5.500	7.220	MON	3,753	45,039	09/30/2010	02/25/2036
23242W-AR-0	CWALT 2006-J4 2A9			4	1.D FM	1,360,857	82.0600	1,599,608	1,949,303	897,760		40,455			6.000	18.470	MON	9,747	116,958	05/02/2012	07/25/2036
232434-AE-0	CWALT 2006-OC8 2A3			4	1.D FM	1,697,025	87.9630	2,528,571	2,874,553	2,101,730		107,805			0.648	7.030	MON	362	32,570	08/02/2016	11/25/2036
23243A-AB-2	CWALT 2006-OA12 A1B			4	1.D FM	1,340,068	88.8000	1,638,531	1,845,189	1,405,930		124,767			0.341	10.640	MON	210	15,621	07/27/2016	09/20/2046
23244G-AD-4	CWALT 2006-OA18 A1			4	1.D FM	11,067,793	94.0240	12,030,548	12,795,137	11,067,793		69,986			0.268	3.770	MON	667	98,663	07/18/2016	12/25/2046
24381P-AE-3	DRMT 2019-2A B1			4	1.D FM	4,749,882	97.1810	4,616,121	4,750,000	4,744,208		(3,101)			4.722	4.680	MON	18,691	224,295	04/16/2019	04/25/2059
25150M-AC-0	DBALT 2007-RMP1 A2			4	1.D FM	4,280,293	98.9820	5,206,702	5,260,235	4,785,398		114,160			0.298	4.820	MON	305	114,093	04/14/2015	12/25/2036
25150Q-AA-5	DBALT 2006-OA1 A1			4	1.D FM	4,206,837	92.8530	4,822,452	5,193,626	4,023,818		199,094			0.348	5.720	MON	351	44,298	05/31/2016	02/25/2047
25150V-AL-0	DBALT 2007-AR3 2A4			4	1.D FM	13,694,046	90.8380	20,682,837	22,768,828	17,632,593		895,037			0.848	6.670	MON	3,754	290,078	01/06/2016	06/25/2037
25150W-AA-2	DBALT 2007-OA3 A1			4	1.D FM	965,148	92.0870	1,034,967	1,123,898	945,490		29,096			0.288	3.370	MON	63	8,896	10/02/2014	07/25/2047
25151A-AB-7	DBALT 2006-AR3 A2			4	1.D FM	5,373,631	94.0160	6,529,946	6,945,556	5,156,592		313,119			0.388	6.680	MON	524	61,999	03/07/2016	08/25/2036
25151A-AG-6	DBALT 2006-AR3 A6			4	1.D FM	1,684,936	95.7290	2,275,809	2,377,336	1,763,511		105,245			0.708	7.090	MON	327	28,989	02/18/2016	08/25/2036
25151K-AA-7	DBALT 2007-3 1A1			4	1.D FM	6,161,607	97.8760	7,179,468	7,335,247	5,921,801		183,705			1.844	5.520	MON	11,338	171,526	01/20/2016	10/25/2047
25151K-AC-3	DBALT 2007-3 2A1			4	1.D FM	3,536,043	91.3940	3,971,422	4,345,367	3,449,581		119,172			0.898	4.830	MON	759	61,491	10/25/2016	10/25/2047
25151R-AF-1	DBALT 2007-AR1 A4			4	1.D FM	1,442,451	106.5600	1,906,226	1,788,873	1,673,204		104,469			0.308	6.230	MON	107	14,526	09/24/2015	01/25/2047
25151X-AC-5	DBALT 2007-OA4 2A1			4	1.D FM	4,269,995	98.7110	4,625,483	4,685,865	4,269,995		131,168			0.348	4.150	MON	317	39,950	02/21/2017	08/25/2047
251563-DL-3	DMSI 2004-2 A5			4	1.D FM	1,712,003	102.7350	1,758,839	1,712,003	1,712,003					6.160	5.990	MON	8,788	73,543	03/27/2020	01/25/2034
30247D-AD-3	FFML 2006-FF13 A2C			4	1.D FM	4,947,763	79.9610	5,584,579	6,984,050	4,539,454		199,758			0.308	5.470	MON	418	50,209	08/12/2016	10/25/2036
30711X-C3-6	CAS 2018-C02 2M2			4,6	2.B	6,865,125	99.3650	6,771,814	6,815,076	6,857,617		(25,829)			2.348	2.000	MON	3,111	197,455	12/18/2019	08/25/2030
30711X-DS-0	CAS 2016-C06 1M2			4,6	1.D	3,142,111	104.6940	3,116,745	2,976,982	3,063,512		(51,899)			4.398	2.120	MON	2,546	148,637	03/08/2017	04/25/2029
30711X-EP-5	CAS 2017-C01 1M2			4,6	1.D	4,853,806	102.9040	4,862,357	4,725,136	4,791,731		(80,524)			3.698	2.510	MON	3,398	202,109	09/19/2019	07/25/2029
30711X-J7-0	CAS 2018-C03 1M2			4,6	3.B	5,942,208	99.8090	5,904,358	5,915,619	5,932,700		(12,413)			2.298	2.100	MON	2,643	168,371	05/07/2019	10/25/2030
30711X-JX-3	CAS 2017-C03 1M2			4,6	1.D	4,333,325	101.1160	4,368,832	4,320,605	4,327,820		(5,473)			3.148	3.040	MON	2,645	160,515	05/02/2017	10/25/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30711X-LT-9	CAS 2017-C04 2M2			4,6	1.D	10,912,078	100.1730	10,540,239	10,522,004	10,734,844		(155,523)			2.998	1.800	MON	6,134	354,522	01/28/2020	11/25/2029
30711X-NX-8	CAS 2017-C05 1M2			4,6	1.D	4,809,639	99.8730	4,683,544	4,689,471	4,766,191		(41,780)			2.348	1.230	MON	2,141	135,869	07/25/2018	01/25/2030
30711X-Y2-4	CAS 2018-C05 1M2			4,6	3.B	6,013,601	100.1260	5,911,914	5,904,416	5,989,896		(46,670)			2.498	1.320	MON	2,868	171,867	01/28/2020	01/25/2031
30711X-YX-6	CAS 2018-C01 1M2			4,6	2.B	6,663,434	99.4980	6,527,888	6,560,808	6,619,737		(39,328)			2.398	1.760	MON	3,059	193,441	05/07/2019	07/25/2030
3137G0-NX-3	STACR 2017-DNA2 M2			4,6	1.D	3,500,000	103.2780	3,614,752	3,500,000	3,500,000					3.598	3.640	MON	2,449	146,128	04/04/2017	10/25/2029
3137G0-PU-7	STACR 2017-HQA2 M2			4,6	1.D	11,742,876	100.6940	11,519,670	11,440,260	11,605,383		(83,212)			2.798	1.790	MON	6,224	384,086	12/18/2017	12/25/2029
3137G0-QQ-5	STACR 2017-DNA3 M2			4,6	1.D	6,153,809	101.3650	6,029,770	5,948,514	6,056,692		(56,396)			2.648	1.640	MON	3,063	190,590	05/07/2019	03/25/2030
32027N-A3-5	FFML 2006-FF2 A5			4	1.D FM	9,416,732	94.4550	11,305,992	11,969,629	10,098,226		330,901			0.748	4.860	MON	1,741	151,029	11/30/2016	02/25/2036
32027N-VE-8	FFML 2005-FFH3 M3			4	1.D FM	3,667,500	99.1630	3,966,538	4,000,000	3,813,974		(6,171)			1.018	3.440	MON	792	61,511	01/04/2017	09/25/2035
32027N-YR-6	FFML 2006-FF1 M1			4	1.D FM	8,517,104	98.2410	11,307,171	11,509,600	9,905,277		216,380			0.808	5.280	MON	1,808	152,284	01/21/2016	01/25/2036
32028P-AE-5	FFML 2006-FF11 2A3			4	1.D FM	2,232,913	83.2900	2,560,817	3,074,579	2,101,323		103,402			0.448	6.360	MON	268	29,365	11/18/2015	08/25/2036
32051H-AF-0	FHAMS 2006-FA3 A6			4	1.D FM	587,694	68.5860	533,877	778,402	366,268		2,544			6.000	12.320	MON	3,892	46,705	06/08/2012	07/25/2036
32056C-AH-2	FHASI 2007-4 1A8			4	1.D FM	2,376,425	71.0670	1,883,712	2,650,596	1,552,209		(36,036)			6.000	7.330	MON	13,253	158,998	08/05/2014	08/25/2037
36167C-AB-2	GCAT 2019-RPL1 M1			4	1.D FM	2,732,344	105.3070	3,159,235	3,000,000	2,764,976		32,633			3.050	5.170	MON	7,625	53,375	05/07/2020	10/25/2068
36167F-AE-9	GCAT 2020-NQM1 B1			4	1.D FM	6,115,866	98.7480	6,039,439	6,116,000	6,113,369		(2,497)			3.638	3.540	MON	18,542	185,417	02/20/2020	01/25/2060
362257-AC-1	GSAA 2006-17 A3A			4	1.D FM	3,095,007	49.3960	2,608,777	5,281,281	2,147,297		70,959			0.628	7.120	MON	645	91,066	06/23/2016	11/25/2036
3622EC-AC-0	GSAA 2007-5 2A2A			4	1.D FM	2,669,797	62.6350	2,724,645	4,349,975	1,991,803		173,193			0.378	9.960	MON	320	43,049	02/05/2016	04/25/2047
3622EC-AF-3	GSAA 2007-5 2A3A			4	1.D FM	3,236,407	63.3950	3,309,244	5,220,011	2,422,345		202,499			0.468	9.870	MON	475	56,653	02/05/2016	04/25/2047
3622MG-AD-0	GSAMP 2007-NC1 A2C			4	1.D FM	6,159,613	64.1060	7,312,407	11,406,690	5,268,014		288,662			0.298	7.410	MON	661	91,473	02/03/2016	12/25/2046
362334-GT-5	GSAA 2006-5 2A3			4	1.D FM	3,647,731	64.0100	3,440,020	5,374,189	2,703,027		140,833			0.688	8.170	MON	719	91,185	12/14/2015	03/25/2036
362334-MH-4	GSAA 2006-6 AF6			4	1.D FM	1,553,916	49.7020	1,284,553	2,584,475	1,164,361		34,482			6.003	6.050	MON	12,930	37,628	04/21/2016	03/25/2036
362341-KD-0	GSAMP 2005-HE4 M2			4	1.D FM	1,825,671	100.2250	1,899,802	1,895,532	1,862,743		40,074			0.883	4.240	MON	325	17,531	03/25/2020	07/25/2045
362341-Z2-8	GSAA 2006-1 A1			4	1.D FM	3,733,107	40.4010	2,809,306	6,953,401	2,241,849		142,773			0.328	8.400	MON	443	80,793	02/17/2016	01/25/2036
36242D-3Z-4	GSAA 2005-6 M3			4	1.D FM	6,981,728	96.0460	9,031,252	9,403,000	7,427,253		(62,107)			1.123	4.180	MON	2,053	154,689	08/31/2016	06/25/2035
362439-AD-3	GSAMP 2006-HE4 A2C			4	1.D FM	246,043	99.9000	262,712	262,972	261,570		8,008			0.298	3.710	MON	15	2,108	08/18/2015	06/25/2036
36245A-AD-8	GSAMP 2006-HE6 A4			4	1.D FM	4,914,392	93.4870	6,146,261	6,574,438	4,982,214		187,567			0.388	4.590	MON	496	58,760	05/23/2016	08/25/2036
36245R-AB-5	GSAA 2007-6 1A2			4	1.D FM	6,585,851	77.4540	7,159,306	9,243,300	5,319,700		446,941			0.368	8.940	MON	661	85,482	12/09/2015	05/25/2047
36245R-AF-6	GSAA 2007-6 A4			4	1.D FM	2,971,118	77.5720	2,899,083	3,737,255	2,565,873		145,642			0.748	7.150	MON	544	38,043	08/17/2016	05/25/2047
36245T-AE-5	GSAMP 2006-FM3 A2D			4	1.D FM	11,305,051	62.9170	13,295,091	21,130,936	9,630,507		472,611			0.378	7.770	MON	1,553	239,419	01/15/2016	11/25/2036
36249B-AD-2	GSAA 2007-7 A4			4	1.D FM	1,282,725	97.4690	1,382,321	1,418,204	1,311,026		43,559			0.688	4.770	MON	190	14,755	10/25/2018	07/25/2037
36259V-AY-9	GSMBS 2020-PJ4 B3			4	1.D FM	5,062,122	99.6000	5,059,463	5,079,782	5,062,476		452			3.375	3.400	MON	14,287	42,895	09/18/2020	01/25/2051
36262D-AS-7	GSMBS 2020-PJ2 B2			4	1.D FM	6,770,444	104.5510	6,882,858	6,583,233	6,765,753		(5,928)			3.584	3.190	MON	19,667	58,955	09/01/2020	07/25/2050
36418G-BC-7	GFMT 2018-2 A52			4	1.D FM	10,121,875	107.3690	10,736,940	10,000,000	10,076,854		(45,021)			4.000	3.280	MON	33,333	266,667	04/24/2020	10/25/2058
36418W-BC-2	GFMT 2019-1 A52			4	1.D FM	12,076,808	103.9490	12,733,779	12,250,000	12,157,941		48,873			4.000	4.390	MON	40,833	490,000	02/14/2019	02/25/2059
39539L-AH-4	GPMF 2007-AR2 2A1			4	1.D FM	5,453,627	94.6820	6,409,446	6,769,436	5,236,450		296,441			0.348	5.660	MON	458	57,735	06/16/2016	05/25/2037
40430H-DF-2	HASC 2006-OPT1 M2			4	1.D FM	5,207,750	93.6370	6,929,139	7,400,000	5,626,771		(56,985)			0.538	4.180	MON	774	77,485	07/06/2016	12/25/2035
40430H-EQ-7	HASC 2006-NC1 1A			4	1.D FM	2,611,239	98.8420	2,702,622	2,734,283	2,613,458		31,358			0.568	3.110	MON	302	29,469	05/17/2017	11/25/2035
40431R-AF-2	HASC 2007-WF1 M1			4	1.D FM	2,810,000	95.5530	3,822,143	4,000,000	3,062,801		17,147			0.398	4.450	MON	310	36,160	11/14/2016	05/25/2037
41165A-AB-8	HVMLT 2007-5 A1A			4	1.D FM	6,707,037	94.2490	7,036,955	7,466,280	6,508,616		158,438			0.341	3.050	MON	921	63,282	02/09/2017	09/19/2037
41165B-AC-4	HVMLT 2007-6 2A1A			4	1.D FM	5,907,643	92.1460	6,216,892	6,746,772	5,907,643		110,991			0.341	3.120	MON	832	57,184	10/17/2016	08/19/2037
437084-NZ-5	HEAT 2005-7 M1			4	1.D FM	1,180,038	99.7660	1,269,305	1,272,278	1,245,126		23,752			0.598	3.570	MON	148	14,102	01/07/2016	01/25/2036
437084-PZ-3	HEAT 2005-8 M1			4	1.D FM	2,680,048	99.8060	2,874,253	2,879,837	2,818,932		17,292			0.578	3.350	MON	324	31,332	09/25/2015	02/25/2036
45071K-BM-5	IXIS 2005-HE2 M4			4	1.D FM	15,533	100.0280	16,551	16,546	16,503		585			1.078	5.120	MON	3	265	02/22/2016	09/25/2035
45254N-PU-5	IMM 2005-5 A1			4	1.D FM	3,410,907	99.4950	3,505,451	3,523,210	3,410,907		23,368			0.788	1.990	MON	540	45,895	03/25/2019	08/25/2035
45254T-SM-7	IMSA 2005-2 A1			4	1.D FM	4,982,732	85.8120	6,342,993	7,391,672	5,177,862		161,214			0.788	5.910	MON	1,133	142,005	01/07/2016	03/25/2036
45257B-AD-2	IMSA 2006-4 A2C			4	1.D FM	8,439,305	93.6780	12,046,981	12,859,893	9,320,148		516,986			0.408	7.510	MON	1,020	117,567	12/02/2016	01/25/2037
45257V-AB-2	IMSA 2007-3 A1B			4	1.D FM	3,841,747	85.5770	4,688,292	5,478,427	3,807,337		192,209			0.388	6.430	MON	413	62,371	05/24/2016	09/25/2037
45660N-F7-5	RAST 2004-A3 A7			4	1.D FM	814,965	104.3800	878,675	841,797	826,345		2,276			5.250	5.700	MON	3,683	44,194	03/05/2010	06/25/2034
45661E-AF-1	INDX 2006-AR2 2A1			4	1.D FM	5,130,958	80.1560	5,179,448	6,461,655	4,586,855		166,025			0.568	4.770	MON	714	69,642	08/31/2016	02/25/2046
456652-AG-1	IMJA 2007-A1 A7			4	1.D FM	1,389,208	59.6430	1,011,691	1,696,238	962,732		(24,035)			6.000	6.780	MON	8,478	101,396	11/22/2011	08/25/2037
45667W-AA-6	INDX 2006-FLX1 A1			4	1.D FM	6,109,222	97.4860	6,720,069	6,893,340	6,109,222		178,143			0.358	4.010	MON	480	61,969	08/11/2016	11/25/2036
46185J-AC-2	IHSFR 2018-SFR1 B			4	1.C FE	4,000,000	99.1720	3,966,893	4,000,000	4,000,000					1.102	2.510	MON	1,838	64,795	01/26/2018	03/17/2037
46187V-AE-9	IHSFR 2018-SFR3 C			4	1.E FE	9,005,000	99.7650	8,978,909	9,000,000	9,000,000					1.452	2.650	MON	5,447	177,813	07/23/2018	07/17/2037

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
46187X-AC-9	IHSFR 2018-SFR4 B			4	1.B FE	6,500,000	99.8350	6,489,334	6,500,000	6,500,000					1.402	2.750	MON	3,798	125,117	10/26/2018	01/17/2038
46591K-AC-7	JPMMT 2019-8 A3			4	1.D FM	7,382,888	102.6880	7,484,338	7,288,367	7,354,673		(85,133)			3.500	2.320	MON	21,258	255,093	10/22/2019	03/25/2050
46591N-BW-6	JPMMT 2020-LTV1 B3A			4	1.D FM	7,362,618	102.6720	7,626,081	7,427,609	7,368,887		6,806			3.901	4.090	MON	24,146	142,353	06/19/2020	06/25/2050
46591T-BT-0	JPMMT 2020-2 B2A			4	1.D FM	13,827,807	104.2300	14,031,249	13,461,814	13,818,406		(11,121)			3.483	3.100	MON	39,082	115,538	09/08/2020	07/25/2050
466247-VD-2	JPMMT 2005-S2 2A11			4	2.B FM	28,856	94.3920	28,634	30,335	27,766		(584)			5.500	3.430	MON	139	1,668	09/12/2012	09/25/2035
466247-VH-3	JPMMT 2005-S2 2A15			4	1.D FM	973,927	93.1080	984,328	1,057,181	822,758		763			6.000	7.180	MON	5,286	63,431	05/05/2010	09/25/2035
46627M-AV-9	JPALT 2005-S1 2A10			4	1.D FM	1,174,638	89.9270	1,250,092	1,390,105	932,569		7,165			6.000	9.970	MON	6,951	83,406	09/26/2012	12/25/2035
46645G-AG-3	JPMMT 2015-6 A7	CF		4	1.D FM	3,505,753	103.2800	3,588,809	3,474,806	3,481,021		(14,991)			3.500	3.270	MON	10,135	121,382	06/13/2017	10/25/2045
46648C-AH-7	JPMMT 2017-1 A8	CF		4	1.D FM	28,309,683	103.6940	29,396,382	28,349,000	28,310,765		4,546			3.500	3.480	MON	82,685	992,215	06/15/2017	01/25/2047
46648H-AG-8	JPMMT 2017-2 A7	CF		4	1.D FM	24,906,641	102.9100	25,727,703	25,000,000	24,935,147		19,017			3.500	3.530	MON	72,917	874,657	06/15/2017	05/25/2047
46649C-AG-8	JPMMT 2018-4 A7	CF		4	1.D FM	5,115,625	103.8500	5,192,540	5,000,000	5,058,768		(56,468)			3.500	2.350	MON	14,583	174,564	12/17/2019	10/25/2048
46649K-AC-9	JPMMT 2018-5 A3			4	1.D FM	10,603,826	102.8610	10,718,024	10,419,851	10,603,826		(149,034)			3.500	2.390	MON	30,391	364,490	09/25/2019	10/25/2048
46650H-AE-8	JPMMT 2019-1 A5			4	1.D FM	9,333,403	103.3980	9,907,801	9,582,124	9,482,265		94,752			4.000	4.930	MON	31,940	375,945	01/18/2019	05/25/2049
46650H-AK-4	JPMMT 2019-1 A10			4	1.D FM	5,760,267	103.0210	6,030,487	5,853,599	5,807,865		48,246			4.000	4.610	MON	19,512	229,660	01/18/2019	05/25/2049
46650J-AE-4	JPMMT 2018-6 1A5			4	1.D FM	2,111,131	99.9360	2,182,860	2,184,249	2,171,579		85,804			3.500	4.840	MON	6,371	76,073	06/27/2018	12/25/2048
46650J-AG-9	JPMMT 2018-6 1A7			4	1.D FM	9,364,063	103.0540	10,305,425	10,000,000	9,543,011		129,169			3.500	4.620	MON	29,167	348,278	12/18/2018	12/25/2048
46650M-AG-2	JPMMT 2018-8 A7			4	1.D FM	11,790,000	103.6140	12,433,698	12,000,000	11,861,792		45,868			4.000	4.340	MON	40,000	477,758	12/18/2018	01/25/2049
46650P-AE-0	JPMMT 2019-LTV1 A5			4	1.D FM	12,785,998	101.8930	13,222,661	12,977,000	12,894,441		70,210			4.000	4.480	MON	43,257	507,527	02/20/2019	06/25/2049
46650P-AR-1	JPMMT 2019-LTV1 A15			4	1.D FM	1,492,838	101.3810	1,522,266	1,501,518	1,495,160		7,900			4.000	4.220	MON	5,005	58,724	02/20/2019	06/25/2049
46650Q-BA-5	JPMMT 2019-3 B2			4	1.D FM	5,627,174	107.4600	5,990,816	5,574,910	5,605,034		(22,580)			4.766	4.080	MON	22,144	151,669	05/06/2020	09/25/2049
46651B-AC-4	JPMMT 2019-6 A3			4	1.D FM	5,809,453	102.3510	5,850,090	5,715,680	5,785,408		(96,918)			3.500	1.910	MON	16,671	195,750	09/24/2019	12/25/2049
46651G-AC-3	JPMMT 2019-7 A3			4	1.D FM	2,832,193	102.4570	2,852,773	2,784,337	2,818,914		(41,009)			3.500	2.080	MON	8,121	95,975	10/10/2019	02/25/2050
46651Y-AC-4	JPMMT 2019-9 A3			4	1.D FM	6,580,714	102.9760	6,682,621	6,489,456	6,580,714		(39,127)			3.500	2.990	MON	18,928	227,131	11/22/2019	05/25/2050
46652F-CA-6	JPMMT 2020-4 B3			4	1.D FM	5,003,423	99.8100	5,083,877	5,093,555	5,007,957		5,427			3.763	4.030	MON	15,976	91,800	06/19/2020	11/25/2050
525221-EE-3	LXS 2005-8 2A4A			4	1.D FM	224,642	159.9070	444,166	277,764	131,083		57,509			6.190	90.510	MON	1,433	16,255	10/20/2011	12/25/2035
525221-EM-5	LXS 2005-7N 1A1A			4	1.D FM	1,797,370	96.1000	1,940,768	2,019,517	1,797,370		(2,144)			0.688	3.830	MON	270	24,235	08/23/2016	12/25/2035
525221-GM-3	LXS 2005-9N 1A1			4	1.D FM	6,818,948	94.7990	7,485,597	7,896,235	6,838,350		161,563			0.418	3.100	MON	642	88,893	06/18/2020	02/25/2036
525226-AG-1	LXS 2006-12N A31A			4	1.D FM	3,376,002	97.0640	4,482,503	4,618,052	3,251,250		315,838			0.348	12.370	MON	312	40,084	02/09/2015	08/25/2046
525229-AE-0	LXS 2006-10N 1A3A			4	1.D FM	3,269,796	98.6450	4,155,243	4,212,297	3,227,058		221,133			0.358	7.640	MON	293	37,940	11/06/2013	07/25/2046
52522R-AD-2	LXS 2006-GP1 A3A			4	1.D FM	2,375,510	100.9000	2,712,193	2,687,988	2,401,881		142,712			0.608	7.310	MON	318	26,394	08/01/2016	05/25/2046
52524H-AB-6	LXS 2007-4N 1A2A			4	1.D FM		695.7110	2,193,852	315,339						0.303	0.000	MON			03/02/2016	03/25/2047
52524V-AG-4	LXS 2007-15N 2A1			4	1.D FM	3,417,811	92.5810	3,690,113	3,985,785	3,417,811		72,195			0.398	5.000	MON	308	36,015	07/14/2016	08/25/2037
542514-DB-7	LBMLT 2002-5 M1			4	1.D FM	2,888,793	99.2490	3,050,531	3,073,613	2,888,793		(64,093)			1.393	3.380	MON	833	59,047	12/02/2015	11/25/2032
55028B-AG-2	LUM 2006-7 2A1			4	1.D FM	5,019,826	93.8610	5,191,939	5,531,488	5,019,826		34,332			0.318	2.020	MON	342	9,519	07/21/2020	12/25/2036
576433-RU-2	MARM 2004-9 M2			4	1.D FM	1,506,682	100.0010	1,575,636	1,575,616	1,520,515		6,561			1.798	3.650	MON	551	36,519	09/16/2016	11/25/2034
576434-TE-4	MALT 2004-7 3A1			4	1.D FM	1,001,765	105.2560	1,056,730	1,003,961	938,549		13,341			6.500	8.670	MON	5,438	65,221	01/22/2010	08/25/2034
576434-UG-7	MALT 2004-9 A5			4	1.D FM	265,448	100.9800	290,178	287,359	283,854		5,804			6.547	7.750	MON	1,568	15,837	03/04/2010	08/25/2034
57643A-AA-8	MASD 2006-2 A			4	1.D FM	2,663,235	96.2920	2,701,251	2,805,250	2,663,235		7,791			0.408	2.710	MON	223	25,671	01/27/2017	02/25/2036
57643L-LC-8	MABS 2005-AB1 A4			4	1.D FM	668,748	100.2640	680,947	679,147	663,521		(827)			6.148	4.240	MON	3,480	25,056	02/26/2013	11/25/2035
57643L-NX-0	MABS 2006-AB1 A4			4	1.D FM	539,685	100.0500	594,996	594,694	492,449		22,425			6.219	9.250	MON	3,082	21,476	09/15/2011	02/25/2036
59020U-BL-8	MLMI 2004-WMC2 M2			4	1.D FM	557,238	98.4790	571,628	580,456	557,238		(8,123)			1.858	3.670	MON	210	13,914	10/13/2015	12/25/2034
59020U-VR-3	MLMI 2005-A3 A2			4	1.D FM	24,093	99.9600	26,834	26,845	26,708		500			0.808	4.340	MON	4	349	08/20/2013	04/25/2035
59020U-Z6-5	MLMI 2005-A10 A			4	1.D FM	1,572,905	98.5400	1,711,899	1,737,251	1,577,487		48,636			0.568	3.040	MON	164	18,387	09/16/2014	02/25/2036
59023B-AA-9	MLMI 2007-HE3 A1			4	1.D FM	3,369,974	59.4550	3,729,855	6,273,366	2,640,586		137,173			0.218	7.920	MON	266	76,818	01/15/2016	04/25/2047
59560W-AE-7	MDST 2010-1 B			4	1.D FM	304,372	104.0880	304,946	292,969	294,417		(2,302)			7.000	5.840	MON	1,709	20,508	07/01/2014	12/15/2045
59980V-AH-4	MCMLT 2018-1 M3			4	1.D FM	11,945,280	105.0000	13,633,200	12,984,000	12,005,332		60,052			0.000	0.800	MON		210,990	05/14/2020	05/25/2062
59981B-AG-9	MCMLT 2019-GS1 M1			4	1.D FM	4,566,797	106.5820	5,329,139	5,000,000	4,630,501		63,704			3.000	5.190	MON	12,500	100,000	04/09/2020	07/25/2059
59981T-AH-8	MCMLT 2019-GS2 M2			4	1.D FM	4,712,500	106.9960	5,349,814	5,000,000	4,738,092		25,592			3.250	4.280	MON	13,542	94,792	05/12/2020	08/25/2059
61744C-GD-2	MSAC 2004-HE7 M1			4	1.D FM	1,898,772	98.9830	1,903,266	1,922,807	1,898,772		954			1.048	1.450	MON	392	7,048	09/22/2020	08/25/2034
61744C-HA-7	MSAC 2004-HE8 M1			4	1.D FM	654,191	96.9900	642,740	662,682	654,457		508			1.108	1.440	MON	143	2,567	09/09/2020	09/25/2034
61744C-TL-0	MSAC 2005-HE4 M2			4	1.D FM	679,773	100.8080	735,525	729,625	711,238		(4,929)			0.853	3.350	MON	104	9,989	10/08/2015	07/25/2035
61744C-WM-4	MSAC 2005-HE7 M2			4	1.D FM	7,525,000	97.0970	9,709,793	10,000,000	8,172,878		(35,662)			0.808	4.340	MON	1,571	132,310	07/19/2016	11/25/2035
61746W-A7-5	MSDWC 2003-NC2 M1			4	1.D FM	1,450,364	99.9610	1,520,109	1,520,696	1,450,364		(26,399)			1.498	3.380	MON	443	30,846	11/05/2015	02/25/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61746W-YU-8	MSDWC 2003-NC1 M1			4	1.D FM	877,204	99.9370	907,572	908,138	884,196		(3,950)			1.723	3.700	MON	304	20,510	10/01/2015	11/25/2032
61748H-KA-8	MSM 2005-4 3A1			4	1.D FM	928,827	100.6330	1,056,173	1,049,523	761,654		37,039			4.811	10.590	MON	4,208	50,094	11/21/2011	08/25/2035
64352V-LY-5	NCHET 2005-A A4			4	1.D FM	2,553,108	102.8960	2,717,061	2,640,577	2,615,501		39,624			4.712	5.530	MON	10,369	122,164	09/17/2013	08/25/2035
64352V-NJ-6	NCHET 2005-B A2D			4	1.D FM	356,483	99.8610	379,216	379,742	375,714		9,114			0.948	3.130	MON	70	5,568	04/29/2015	10/25/2035
64352V-NK-3	NCHET 2005-B M1			4	1.D FM	5,965,000	98.0700	7,845,670	8,000,000	6,714,255		167,569			0.868	4.980	MON	1,350	110,755	06/10/2016	10/25/2035
64352V-NZ-0	NCHET 2005-C M1			4	1.D FM	6,266,250	94.8040	8,532,387	9,000,000	6,753,202		(32,870)			0.578	4.280	MON	1,012	97,919	08/10/2016	12/25/2035
64352V-PQ-8	NCHET 2005-D M1			4	1.D FM	15,755,000	95.0760	21,867,523	23,000,000	17,604,134		(180,839)			0.598	4.660	MON	2,674	254,940	01/15/2016	02/25/2036
64828F-CQ-3	NRZT 2018-4A A1S			4	1.D FM	2,088,403	100.0920	2,137,078	2,135,109	2,088,403		7,974			0.898	1.410	MON	373	11,706	06/02/2020	01/25/2048
64828G-BQ-2	NRZT 2019-6A B3C			4	3.B FM	43,518	106.4480	44,596	41,894	43,496		(29)			3.750	3.000	MON	29,859	131	10/19/2020	09/25/2059
64828M-BK-2	NRZT 2017-3A B3			4	3.B FM	11,884,084	109.2790	12,379,260	11,328,036	11,839,681		(61,155)			5.307	4.100	MON	50,101	302,180	05/29/2020	04/25/2057
64828N-AA-3	NRZT 2017-5A A1			4	1.D FM	1,715,808	101.1850	1,738,874	1,718,493	1,715,808		161			1.648	1.710	MON	551	17,155	06/02/2020	06/25/2057
64829C-AM-0	NRZT 2015-1A B4			4	1.D FM	2,045,283	106.1400	2,118,337	1,995,778	2,039,662		(7,423)			5.333	4.410	MON	8,870	53,334	06/12/2020	05/28/2052
64829X-BJ-0	NRZT 2018-5A B3			4	1.D FM	18,034,225	113.0430	19,962,232	17,658,972	18,006,470		(39,703)			5.000	4.500	MON	73,579	515,053	05/13/2020	12/25/2057
64830Q-AD-6	NRZT 2019-NQM2 M1			4	1.D FM	2,499,999	105.7820	2,644,570	2,500,000	2,494,500		(3,368)			4.267	3.990	MON	8,890	106,678	03/13/2019	04/25/2049
65535V-PD-4	NAA 2005-AP3 A3			4	1.D FM	1,820,294	64.6850	1,773,959	2,742,439	1,344,945		45,682			5.318	9.490	MON	12,154	77,985	08/03/2016	08/25/2035
65536H-AG-3	NHELI 2005-FM1 M2			4	1.D FM	730,536	99.5570	769,125	772,543	749,232		3,814			0.883	3.320	MON	133	10,814	01/08/2016	05/25/2035
65537K-AB-6	NHELI 2007-1 2A1A			4	1.D FM	6,362,384	91.3190	7,974,543	8,732,576	6,378,668		460,391			0.468	7.620	MON	795	85,172	03/22/2016	02/25/2037
65540G-BD-5	NMRR 2014-4R 3A10			4	1.D FM	4,469,563	97.0000	5,858,752	6,039,950	5,145,871		307,538			0.298	7.140	MON	350	48,426	09/28/2016	09/26/2036
669884-AA-6	NHEL 2006-1 A1A			4	1.D FM	3,655,904	98.3590	3,772,772	3,835,703	3,655,904		(22,468)			0.468	2.810	MON	349	37,419	03/02/2017	05/25/2036
67113A-AP-5	OBX 2019-EXP3 1A8			4	1.D FM	6,059,890	102.8350	6,170,970	6,000,809	6,059,890		(22,924)			3.500	3.010	MON	17,502	209,725	10/16/2019	10/25/2059
67113A-BA-7	OBX 2019-EXP3 2A1B			4	1.D FM	6,644,376	100.2370	6,766,029	6,750,000	6,644,376		(5,334)			1.048	1.610	MON	1,376	105,869	10/16/2019	10/25/2059
67113K-AL-2	OBX 2019-EXP2 2A2			4	1.D FM	2,995,909	99.3440	2,976,275	2,995,909	2,995,909					1.348	1.950	MON	785	55,992	07/18/2019	06/25/2059
67448Q-AT-8	OBX 2019-EXP1 2A1B			4	1.D FM	6,913,957	100.2600	7,018,246	7,000,000	6,950,174		4,471			1.098	2.260	MON	1,495	113,368	04/16/2019	01/25/2059
67448T-BD-6	OBX 2020-EXP1 2A1B			4	1.D FM	3,948,596	98.4830	3,939,350	4,000,000	3,952,486		3,890			0.898	1.220	MON	698	39,096	02/14/2020	02/25/2060
67448W-BE-7	OBX 2020-EXP3 2A2			4	1.D FM	3,611,529	100.2410	3,620,251	3,611,529	3,611,529					1.348	1.360	MON	947	12,883	09/18/2020	01/25/2060
68383N-CA-9	OPMAC 2005-4 1APT			4	1.D FM	549,979	100.4420	610,754	608,061	590,606		14,750			0.768	3.800	MON	91	7,797	05/09/2014	11/25/2035
68389F-EG-5	OOMLT 2003-6 M1			4	1.D FM	1,318,227	99.2030	1,314,293	1,324,851	1,318,227		513			1.123	2.110	MON	289	32,841	12/11/2018	11/25/2033
68389F-JH-8	OOMLT 2005-4 M1			4	1.D FM	468,341	99.9080	495,800	496,255	491,120		6,828			0.808	3.460	MON	78	6,566	02/04/2016	11/25/2035
69337B-AH-7	PHHAM 2007-1 21A			4	1.D FM	1,356,056	93.7150	1,683,442	1,796,341	1,407,424		7,888			6.000	8.600	MON	8,982	107,781	10/26/2010	02/25/2037
000000-00-0	PSMC 2019-2 A1			4	1.D FM	2,121,880	102.7970	2,138,479	2,080,274	2,121,880		(30,040)			3.500	2.290	MON	6,067	72,810	10/08/2019	10/25/2049
70069F-BS-5	PPSI 2004-WHQ1 M2			4	1.D FM	1,624,198	99.9770	1,725,108	1,725,491	1,682,830		(7,660)			1.138	3.330	MON	382	28,651	08/14/2015	09/25/2034
70069F-BU-0	PPSI 2004-WHQ1 M4			4	1.D FM	3,315,138	100.7240	3,334,984	3,310,999	3,310,999					1.878	2.260	MON	1,209	79,854	02/05/2019	09/25/2034
73316N-AB-1	POPLR 2007-A A2			4	1.D FM	936,529	98.9810	1,077,892	1,088,987	1,023,905		26,069			0.398	5.690	MON	84	9,844	11/19/2015	06/25/2047
73316P-CK-4	POPLR 2005-2 M1			4	1.D FM	11,597,932	101.4330	11,887,914	11,719,961	11,627,095		8,108			5.917	4.220	MON	57,789	489,893	11/19/2015	04/25/2035
73316P-DS-6	POPLR 2005-3 M1			4	1.D FM	17,889,231	102.3740	18,680,909	18,247,605	18,059,140		43,673			3.865	4.180	MON	58,787	713,180	06/17/2015	07/25/2035
73316P-GV-6	POPLR 2005-5 MV1			4	1.D FM	504,736	99.8140	545,384	546,399	521,961		2,154			0.588	4.070	MON	62	6,001	12/15/2015	11/25/2035
73316P-HP-8	POPLR 2005-D A5			4	1.D FM	4,506,167	101.3940	4,833,328	4,766,855	4,670,547		39,385			3.625	4.450	MON	14,404	176,251	11/15/2013	01/25/2036
73316P-KJ-8	POPLR 2006-B M1			4	1.D FM	1,907,500	95.5830	1,911,671	2,000,000	1,911,344		543			0.688	1.610	MON	268	22,489	07/25/2019	05/25/2036
74162F-AB-1	PRIME 2007-1 A2			4	1.D FM	13,850,157	94.5030	16,961,201	17,947,715	15,460,684		(139,105)			6.000	6.510	MON	89,739	1,076,863	01/22/2016	03/25/2037
74922N-AB-5	RALI 2006-QA10 A2			4	1.D FM	2,807,356	94.2980	3,541,516	3,755,660	2,817,815		154,619			0.328	5.950	MON	240	31,263	01/12/2016	12/25/2036
74922W-AA-7	RALI 2007-QH3 A1			4	1.D FM	3,436,093	92.3500	3,612,361	3,911,597	3,304,470		108,598			0.308	3.820	MON	234	31,762	02/03/2017	04/25/2037
749239-AF-6	RAMP 2006-RZ5 M1			4	1.D FM	2,583,024	93.8170	3,048,686	3,249,589	2,667,687		42,006			0.508	3.920	MON	321	12,400	05/06/2020	08/25/2046
74923L-AB-8	RALI 2007-Q04 A1A			4	1.D FM	4,578,994	95.5150	4,844,484	5,071,921	4,578,994		88,549			0.338	3.470	MON	333	42,739	03/21/2017	05/25/2047
74923P-AB-9	RAMP 2007-RZ1 A2			4	1.D FM	145,534	99.8810	158,217	158,404	156,754		5,661			0.308	5.400	MON	9	1,286	03/29/2016	02/25/2037
74924S-AD-8	RASC 2007-KS1 A4			4	1.D FM	8,752,058	93.3680	11,499,229	12,316,000	9,509,548		(114,668)			0.368	4.030	MON	881	107,558	06/29/2016	01/25/2037
74924Y-AC-7	RASC 2007-KS3 AI3			4	1.D FM	1,787,756	99.2570	1,964,095	1,978,794	1,925,948		38,775			0.398	3.760	MON	153	17,888	02/25/2015	04/25/2037
749357-AA-7	RCKT 2019-1 A1			4	1.D FM	5,170,930	103.0570	5,247,850	5,092,160	5,151,038		(64,138)			3.500	2.240	MON	14,852	178,226	10/10/2019	09/25/2049
74957E-AF-4	RFMSI 2006-S5 A6			4	1.D FM	545,043	98.7180	676,806	685,589	477,666		17,862			6.000	11.980	MON	3,428	41,135	12/15/2011	06/25/2036
74957E-AM-9	RFMSI 2006-S5 A12			4	1.D FM	928,910	98.7340	1,146,457	1,161,145	800,393		31,763			6.000	12.330	MON	5,806	69,669	08/31/2011	06/25/2036
74978F-AA-7	RAAC 2007-SP3 A1			4	1.D FM	319,814	100.3850	327,996	326,736	323,864		1,290			1.348	2.960	MON	86	6,109	11/08/2019	09/25/2047
74978F-AH-2	RAAC 2007-SP3 A2			4	1.D FM	3,266,250	104.4980	3,500,713	3,350,000	3,273,400		7,150			1.648	2.080	MON	1,073	46,110	04/01/2020	09/25/2047
75114H-AA-5	RALI 2006-Q05 1A1			4	1.D FM	5,500,618	90.0650	5,629,756	6,250,702	5,330,370		120,879			0.578	2.980	MON	703	68,007	02/24/2017	05/25/2046
75114H-AD-9	RALI 2006-Q05 2A1			4	1.D FM	2,998,300	94.3270	3,694,000	3,916,147	2,589,562		190,284			0.528	10.000	MON	402	40,606	02/03/2014	05/25/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
75114R-AD-7	RALI 2006-QA3 A1			4	1.D FM	190,251	101.0270	217,028	214,821	206,651		18,179			0.548	8.480	MON	23	2,164	05/02/2014	04/25/2036
751153-AA-5	RALI 2006-QO10 A1			4	1.D FM	4,510,690	92.5940	5,418,736	5,852,101	4,236,280		321,959			0.308	7.570	MON	350	48,377	06/01/2016	01/25/2037
75115Y-AA-7	RALI 2007-QO1 A1			4	1.D FM	8,251,119	92.4070	8,667,883	9,380,116	8,251,119		119,391			0.298	3.370	MON	544	75,207	08/26/2019	02/25/2047
75156W-AE-3	RAMP 2006-RS4 M1			4	1.D FM	9,062,500	93.7480	11,718,525	12,500,000	9,632,125		(71,520)			0.673	3.860	MON	1,636	135,134	10/25/2016	07/25/2036
75156X-AD-3	RAMP 2006-RZ4 M1			4	1.D FM	9,144,531	92.6330	11,579,150	12,500,000	9,795,640		(91,691)			0.498	3.970	MON	1,210	125,776	08/31/2016	10/25/2036
75157D-AC-8	RAMP 2007-RS2 A3			4	1.D FM	9,974,260	91.0950	13,978,048	15,344,329	12,274,646		528,056			0.518	5.030	MON	1,546	157,447	10/25/2016	05/25/2037
75970N-BE-6	RAMC 2005-3 AF4			4	1.D FM	3,215,680	108.0400	3,894,061	3,604,265	3,328,570		98,043			5.140	8.780	MON	15,438	185,259	05/29/2014	11/25/2035
759950-EM-6	RAMC 2004-4 AF5			4	1.D FM	4,893,082	101.6470	5,109,044	5,026,237	4,865,655		8,163			5.993	4.100	MON	25,102	196,154	08/20/2014	02/25/2035
76110W-N6-9	RASC 2005-KS2 M1			4	1.D FM	505,702	99.1450	538,218	542,854	514,799		21,011			0.793	6.460	MON	84	3,920	03/24/2020	03/25/2035
761118-UG-1	RALI 2006-QS2 1A1			4	1.D FM	1,062,913	97.7630	1,495,160	1,529,371	1,071,528		16,888			5.500	9.060	MON	7,010	84,115	02/29/2012	02/25/2036
76111X-RB-1	RFMSI 2004-S9 1A23			4	1.D FM	716,243	100.7120	787,278	781,711	731,427		6,778			5.500	7.130	MON	3,583	42,978	02/04/2010	12/25/2034
76112B-2S-8	RAMP 2006-RS2 A3B			4	1.D FM	2,809,141	98.6220	2,991,018	3,032,810	2,809,141		28,939			0.908	3.430	MON	535	39,257	01/03/2017	03/25/2036
76112B-K3-3	RAMP 2005-EFC6 M2			4	1.D FM	660,446	99.7650	740,334	742,075	720,423		6,479			0.793	3.950	MON	82	9,701	04/29/2015	11/25/2035
76112B-SQ-4	RAAC 2005-SP1 2A3			4	1.D FM	1,686,482	102.0070	1,900,926	1,863,515	1,734,603		27,975			5.250	6.270	MON	8,153	97,290	05/05/2010	09/25/2034
76112B-X3-9	RAMP 2006-NC1 M1			4	1.D FM	6,231,375	98.5290	8,572,052	8,700,000	7,150,035		106,031			0.718	5.130	MON	1,215	107,106	03/09/2016	01/25/2036
76112B-ZK-9	RAMP 2005-RS8 M2			4	1.D FM	5,524,234	97.6930	7,110,131	7,278,000	6,024,515		22,442			0.898	4.430	MON	1,271	102,726	09/27/2016	09/25/2035
76114D-AE-4	RAST 2006-A15 A5			4	1.D FM	2,206,571	57.4650	1,786,664	3,109,105	1,471,363		(89,167)			6.250	6.670	MON	16,193	192,428	09/23/2015	01/25/2037
80557B-AC-8	SAST 2007-3 2A2			4	1.D FM	745,842	99.6760	802,621	805,228	792,807		18,606			0.468	4.220	MON	73	7,855	04/19/2016	09/25/2047
81375W-JT-4	SABR 2006-FR1 A2C			4	1.D FM	1,570,930	99.6600	1,671,082	1,676,777	1,635,559		7,779			0.728	3.680	MON	237	20,931	12/14/2015	11/25/2035
81743A-AA-7	SEMT 2019-5 A1			4	1.D FM	8,741,074	101.9220	8,755,875	8,590,736	8,741,074		(54,397)			3.500	2.880	MON	25,056	300,676	11/14/2019	12/25/2049
81744L-AA-2	SEMT 2007-2 1A1			4	1.D FM	415,564	93.7760	440,340	469,564	401,912		17,789			0.361	4.920	MON	52	4,007	01/31/2014	06/20/2036
81744M-AA-0	SEMT 2007-3 1A1			4	1.D FM	430,016	96.7090	464,654	480,464	421,638		18,260			0.551	4.210	MON	81	4,852	11/14/2012	07/20/2036
81745J-AA-6	SEMT 2013-11 A1	CF		4	1.D FM	187,062	101.7580	200,008	196,552	188,989		7,228			3.500	4.570	MON	573	6,879	09/05/2013	09/25/2043
81746Q-AG-6	SEMT 2018-2 A7	CF		4	1.D FM	11,778,516	102.9400	11,838,155	11,500,000	11,657,514		(120,041)			3.500	2.420	MON	33,542	402,476	12/17/2019	02/25/2048
81746W-AN-8	SEMT 2018-CH3 A13			4	1.D FM	2,544,617	103.4680	2,586,709	2,500,000	2,508,060		(17,394)			4.500	3.840	MON	9,375	112,500	07/19/2018	08/25/2048
81747A-AN-5	SEMT 2019-1 A7			4	1.D FM	2,093,343	101.2550	2,156,540	2,129,803	2,114,147		15,106			4.000	4.590	MON	7,099	85,053	01/09/2019	02/25/2049
81747A-BN-4	SEMT 2019-1 A19			4	1.D FM	1,164,986	102.6860	1,202,867	1,171,392	1,166,266		6,661			4.000	4.210	MON	3,905	46,779	01/09/2019	02/25/2049
81747G-AA-0	SEMT 2018-5 A1			4	1.D FM	8,037,677	102.3180	8,077,653	7,894,588	8,003,469		(137,898)			3.500	1.870	MON	23,026	276,255	09/25/2019	05/25/2048
81747M-AN-9	SEMT 2019-CH1 A13			4	1.D FM	8,168,355	102.5300	8,125,542	7,925,000	7,988,231		(117,563)			4.500	3.190	MON	29,719	356,625	02/21/2019	03/25/2049
81748B-AB-8	SEMT 2019-3 A2			4	1.D FM	11,117,588	102.3280	11,199,697	10,944,864	11,080,238		(151,068)			3.500	2.160	MON	31,923	383,070	09/23/2019	09/25/2049
81748J-AA-3	SEMT 2019-4 A1			4	1.D FM	2,456,576	101.9090	2,452,149	2,406,196	2,441,296		(33,225)			3.500	2.170	MON	7,018	84,217	10/08/2019	11/25/2049
81748R-CE-5	SEMT 2020-4 B3			4	1.D FM	1,912,821	99.1800	1,955,184	1,971,349	1,913,498		874			3.044	3.410	MON	5,001	10,021	10/26/2020	11/25/2050
81748R-CF-2	SEMT 2020-4 B4			3.C	FE	785,044	90.8200	826,399	909,930	785,838		1,214			3.044	4.550	MON	2,308	4,625	10/26/2020	11/25/2050
83611M-JL-3	SVHE 2005-OPT4 M1			4	1.D FM	2,780,000	91.1840	3,647,385	4,000,000	2,963,177		(29,381)			0.838	4.100	MON	652	47,148	08/18/2016	12/25/2035
83611M-NJ-3	SVHE 2006-2 M2			4	1.D FM	1,187,250	97.7220	1,172,666	1,200,000	1,189,086		1,836			0.673	1.130	MON	157	2,112	09/29/2020	03/25/2036
83611Y-AD-4	SVHE 2006-OPT4 2A3			4	1.D FM	653,535	99.8970	717,433	718,171	709,334		31,453			0.448	4.760	MON	63	6,132	09/25/2015	06/25/2036
83612J-AC-8	SVHE 2006-EQ1 A3			4	1.D FM	2,407,773	99.0850	2,986,161	3,013,714	2,802,403		212,637			0.308	8.490	MON	103	24,471	09/15/2015	10/25/2036
83612Q-AC-2	SVHE 2007-NS1 A3			4	1.D FM	3,813,898	98.9050	5,355,317	5,414,585	4,710,934		378,968			0.348	9.030	MON	366	46,180	05/05/2016	01/25/2037
85572T-AD-7	STAR 2019-IMC1 M1			4	1.D FM	7,419,780	100.2400	7,437,860	7,420,000	7,409,341		(4,520)			4.094	4.060	MON	25,315	303,775	03/22/2019	02/25/2049
86358E-E6-9	SAIL 2006-2 A3			4	1.D FM	511,047	99.1560	568,567	573,405	545,005		15,468			0.508	4.770	MON	57	11,307	10/22/2015	04/25/2036
86358E-EK-8	SAIL 2003-BC11 A3			4	1.D FM	4,339,380	98.6900	4,320,355	4,377,685	4,339,889		2,092			1.098	1.300	MON	801	16,134	09/10/2020	10/25/2033
86358E-RB-4	SAIL 2005-2 M2			4	1.D FM	395,113	99.5740	415,918	417,695	404,028		(2,479)			0.883	3.160	MON	72	5,847	10/13/2015	03/25/2035
86358E-RC-2	SAIL 2005-2 M3			4	1.D FM	8,509,150	95.2660	10,502,173	11,024,000	9,017,746		(38,492)			0.928	4.270	MON	1,989	159,381	11/15/2016	03/25/2035
86358E-RX-6	SAIL 2005-3 M3			4	1.D FM	4,928,906	100.2440	5,012,233	5,000,000	4,928,906					0.868	1.940	MON	844	69,222	11/27/2018	04/25/2035
86358E-SM-9	SAIL 2005-4 M3			4	1.D FM	1,262,730	99.9530	1,363,552	1,364,191	1,328,550		4,694			0.868	3.770	MON	230	18,886	02/09/2016	05/25/2035
86358E-UW-4	SAIL 2005-HE1 M2			4	1.D FM	6,335,078	97.2780	6,371,773	6,550,000	6,365,857		30,779			0.870	1.710	MON	1,108	29,889	07/01/2020	07/25/2035
86359A-2G-7	SAIL 2003-BC10 A4			4	1.D FM	2,094,395	99.7910	2,174,282	2,178,824	2,096,870		(18,023)			1.148	3.370	MON	486	36,401	08/18/2015	10/25/2033
86359B-G5-4	SASC 2004-18H A5			4	1.D FM	1,302,624	105.1780	1,607,139	1,528,005	1,328,121		40,673			4.750	8.840	MON	6,048	72,580	01/28/2010	10/25/2034
86359D-LN-5	SASC 2005-WF3 M3			4	1.D FM	2,431,306	98.2470	2,418,930	2,462,082	2,433,008		1,702			1.018	1.320	MON	487	6,552	09/28/2020	07/25/2035
86359D-UL-9	LXS 2005-5N 1A1			4	1.D FM	3,885,402	98.8740	4,212,795	4,260,734	4,009,080		133,351			0.448	4.510	MON	371	32,339	08/11/2020	11/25/2035
86359D-VD-6	SASC 2005-OPT1 A3			4	1.D FM	6,983,355	77.3170	10,092,201	13,053,000	8,002,511		361,916			0.868	7.380	MON	2,203	191,040	05/18/2016	11/25/2035
86360L-AF-3	SASC 2006-WF2 M2			4	1.D FM	10,514,063	93.2120	13,981,926	15,000,000	11,900,114		501,458			0.438	5.150	MON	1,278	141,732	11/22/2016	07/25/2036
88156T-AB-9	TMTS 2006-9HGA A2			4	1.D FM	733,030	98.9670	780,587	788,734	751,809		29,689			0.548	4.440	MON	84	8,918	04/01/2016	10/25/2037

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
88156Y-AA-0	TMTS 2006-11 A1			4	1.D FM	4,180,697	98.4940	4,286,520	4,352,060	4,180,697		(18,451)			0.298	2.570	MON	252	34,893	05/11/2017	10/25/2037
885220-FE-8	TMST 2004-2 A1			4	1.D FM	3,794,985	97.7160	3,966,108	4,058,807	3,788,678		35,586			0.768	2.200	MON	606	19,088	06/15/2020	06/25/2044
88632A-AN-8	TBMLT 2018-3 A13			4	1.D FM	8,600,705	101.2590	8,995,451	8,883,568	8,709,440		83,586			4.000	4.670	MON	29,612	355,343	10/26/2018	11/25/2048
89169D-AD-3	TPMT 2017-3 M2			4	1.D FM	14,662,500	108.3420	16,251,323	15,000,000	14,709,897		47,397			3.750	4.270	MON	46,875	375,000	04/09/2020	07/25/2057
89171D-AF-4	TPMT 2015-1 A6			4	1.D FM	8,300,306	106.1790	9,307,671	8,766,000	8,348,018		47,712			3.504	4.450	MON	25,601	214,829	04/01/2020	10/25/2053
89171Y-AC-5	TPMT 2015-2 1B1			4	1.D FM	13,898,323	106.5160	15,410,862	14,468,000	13,996,416		98,094			3.567	4.650	MON	43,009	350,425	04/06/2020	11/25/2060
89172R-AE-5	TPMT 2015-6 B1			4	1.D FM	14,690,625	109.0040	16,350,677	15,000,000	14,724,492		33,867			3.909	4.300	MON	48,872	395,493	04/21/2020	04/25/2055
89173F-AF-7	TPMT 2017-1 B2			4	1.D FM	18,893,750	106.9300	20,316,818	19,000,000	18,964,190		39,242			3.866	3.810	MON	61,213	449,976	10/07/2020	10/25/2056
89175M-AE-3	TPMT 2018-3 M1			4	1.D FM	14,325,000	107.6500	16,147,521	15,000,000	14,401,114		76,114			3.875	4.880	MON	48,438	335,939	05/14/2020	05/25/2058
89175V-AC-7	TPMT 2018-2 M1			4	1.D FM	9,432,300	107.9690	10,796,931	10,000,000	9,523,503		36,313			3.500	4.190	MON	29,167	349,629	02/04/2019	03/25/2058
89176V-AB-8	TPMT 2018-5 A2			4	1.D FM	13,800,000	107.3810	16,107,156	15,000,000	13,928,193		53,957			3.250	3.980	MON	40,625	487,500	01/23/2019	07/25/2058
89176V-AC-6	TPMT 2018-5 M1			4	1.D FM	4,458,594	106.2230	5,311,164	5,000,000	4,503,695		8,134			3.250	4.140	MON	13,542	162,577	02/04/2019	07/25/2058
89177J-AB-4	TPMT 2019-2 A2			4	1.D FM	10,505,000	110.4040	12,144,501	11,000,000	10,568,090		17,068			3.750	4.230	MON	34,375	412,500	03/01/2019	12/25/2058
89177L-BE-2	TPMT 2019-3 M2D			4	2.B FE	10,114,063	104.0420	10,404,203	10,000,000	10,112,706		(1,356)			3.250	3.100	MON	54,167		11/09/2020	02/25/2059
89177X-AB-3	TPMT 2019-HY3 A1B			4	1.D FM	2,804,063	99.8020	2,994,071	3,000,000	2,822,825		18,762			1.148	2.320	MON	670	24,543	05/13/2020	10/25/2059
89178B-AW-4	TPMT 2019-4 M2B			4	2.C FE	10,206,250	102.8410	10,284,185	10,000,000	10,205,041		(1,209)			3.250	3.010	MON	27,083	27,083	12/02/2020	10/25/2059
92537D-AA-8	VERUS 2019-1 A1			4	1.D FM	9,058,342	100.5150	9,453,666	9,405,157	9,061,226		149,704			3.836	6.040	MON	30,065	270,586	03/19/2020	02/25/2059
92537G-AE-3	VERUS 2019-2 A3			4	1.D FM	9,611,784	100.5560	9,747,555	9,693,573	9,648,633		38,387			3.448	4.040	MON	27,853	222,823	04/23/2020	05/25/2059
92537K-AJ-3	VERUS 2019-4 A1B			4	1.D FM	8,891,669	103.0460	9,670,231	9,384,348	8,896,318		189,959			3.142	6.030	MON	24,571	221,130	03/19/2020	11/25/2059
92922F-2N-7	WAMU 2005-AR11 A1C3			4	1.D FM	1,957,746	100.6860	1,973,038	1,959,583	1,957,746		(17)			1.168	1.510	MON	445	33,004	02/13/2019	08/25/2045
92922F-4V-7	WAMU 2005-AR13 A1C3			4	1.D FM	5,083,804	97.2890	4,964,638	5,102,940	5,083,804		3,775			1.128	1.600	MON	1,119	83,883	02/07/2019	10/25/2045
92922F-L4-8	WAMU 2005-AR6 2AB3			4	1.D FM	3,702,330	99.8720	4,063,296	4,068,494	3,702,330		16,826			0.688	4.050	MON	544	48,679	07/19/2016	04/25/2045
93363X-AA-1	WMHE 2007-HE4 1A			4	1.D FM	10,240,744	82.0830	12,833,465	15,634,723	9,863,992		478,091			0.318	6.530	MON	967	128,550	10/30/2015	07/25/2047
93364E-AA-2	WMHE 2007-HE3 1A			4	1.D FM	7,000,403	92.8770	8,669,048	9,333,870	7,265,918		370,353			0.373	5.810	MON	677	81,992	12/15/2015	05/25/2037
93934F-DF-6	WMALT 2005-8 3CB1			4	1.D FM	2,997,037	79.7800	3,217,582	4,033,019	2,632,550		(22,757)			6.000	8.180	MON	20,165	236,679	02/25/2016	10/25/2035
93934F-HC-9	WMALT 2005-AR1 A1A			4	1.D FM	1,989,572	94.3470	2,304,979	2,443,066	1,984,621		92,585			0.408	5.720	MON	194	22,813	06/01/2016	12/25/2035
93934J-AD-6	WMABS 2006-HE2 A4			4	1.D FM	2,512,645	89.7220	3,261,361	3,634,930	2,518,700		124,329			0.628	6.620	MON	444	41,405	11/19/2015	05/25/2036
93934X-AA-1	WMABS 2006-HE5 1A			4	1.D FM	7,314,147	83.1050	8,442,285	10,158,538	7,131,679		306,420			0.303	5.900	MON	599	81,967	09/23/2015	10/25/2036
93935H-AH-0	WMALT 2006-7 A5			4	1.D FM	1,577,096	41.7290	1,154,589	2,766,835	1,026,070		2,653			4.170	4.690	MON	9,615	53,548	07/17/2015	09/25/2036
93935Y-AD-2	WMALT 2006-AR10 A3A			4	1.D FM	3,259,337	91.3770	3,830,620	4,192,074	3,117,108		160,891			0.378	6.660	MON	308	36,956	12/17/2015	12/25/2036
949797-AA-2	WFMBS 2007-15 A1			4	3.B FM	832,683	100.0280	866,681	866,438	834,556		(10,133)			6.000	4.610	MON	4,332	50,589	03/24/2011	11/25/2037
9497EB-AB-5	WFHET 2006-3 A2			4	1.D FM	43,546	100.0030	48,319	48,317	47,994		3,744			0.298	8.170	MON	3	387	02/14/2013	01/25/2037
949831-AA-9	WFMBS 2019-3 A1			4	1.D FM	3,291,015	102.8960	3,318,924	3,225,498	3,291,015		(44,661)			3.500	2.130	MON	9,408	111,464	10/08/2019	07/25/2049
94985F-AA-6	WFALT 2007-PA2 1A1			4	1.D FM	918,644	101.1060	1,152,466	1,139,851	863,337		34,596			6.000	11.980	MON	5,699	66,981	09/19/2011	06/25/2037
94989U-AJ-0	WFMBS 2018-1 A9			4	1.D FM	14,425,706	103.0530	15,973,293	15,500,000	14,739,289		234,081			3.500	4.690	MON	45,208	542,500	10/16/2018	07/25/2047
95001T-AE-5	WFMBS 2019-1 A5			4	1.D FM	12,994,348	102.1240	13,555,062	13,273,048	13,089,693		73,528			4.000	4.430	MON	44,243	530,922	01/18/2019	11/25/2048
95001T-AJ-4	WFMBS 2019-1 A9			4	1.D FM	3,942,090	102.1240	4,079,070	3,994,204	3,955,225		21,004			4.000	4.340	MON	13,314	155,044	01/18/2019	11/25/2048
95002F-AA-2	WFMBS 2019-4 A1			4	1.D FM	8,796,575	103.1680	8,916,487	8,642,628	8,796,575		(81,612)			3.500	2.780	MON	25,208	295,379	11/19/2019	09/25/2049
95002F-BJ-2	WFMBS 2019-4 B2			4	1.D FM	9,550,159	102.8920	9,528,582	9,260,761	9,539,155		(11,004)			3.559	3.060	MON	109,948		09/08/2020	09/25/2049
95002T-BK-9	WFMBS 2020-3 B3			4	1.D FM	2,273,243	97.0000	2,261,259	2,331,195	2,278,202		5,492			3.253	3.890	MON	6,320	31,685	07/15/2020	06/25/2050
95003B-BK-7	WFMBS 2020-5 B3			4	1.D FM	1,596,510	89.5860	1,567,402	1,749,606	1,598,539		2,674			2.957	4.280	MON	4,312	8,624	10/13/2020	09/25/2050
97651L-CE-9	WIN 2015-4 B4			4	1.D FM	3,493,723	103.6990	3,666,503	3,535,710	3,500,168		11,981			3.703	4.230	MON	10,912	77,498	05/12/2020	06/20/2045
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,694,441,375	XXX	1,872,382,420	1,935,593,797	1,702,367,018		18,785,794			XXX	XXX	XXX	3,466,433	44,099,690	XXX	XXX
03881B-AN-3	AMMST 2020-MF1 C			4	1.D FM	7,360,664	106.9600	7,487,244	7,000,000	7,351,566		(9,098)			3.599	3.010	MON	20,994	63,683	09/09/2020	05/15/2053
05492C-AJ-6	BBCMS 2018-RRI C			4	1.D FM	5,055,306	99.2560	5,049,278	5,087,101	5,055,306		4,236			1.408	1.810	MON	3,384	97,785	12/02/2019	02/15/2033
05492G-AG-3	BBCMS 2019-CLP B			4	1.D FM	6,017,094	99.4350	6,041,546	6,075,858	6,017,094		(11,978)			1.041	1.750	MON	2,989	94,267	02/14/2019	12/15/2031
05492G-AJ-7	BBCMS 2019-CLP C			4	1.D FM	3,239,980	99.2040	3,245,588	3,271,616	3,239,980		(5,545)			1.240	1.950	MON	1,917	57,378	02/14/2019	12/15/2031
05492N-AE-3	BBCMS 2019-BWAY C			4	1.G FE	4,967,714	94.4510	4,722,553	5,000,000	4,967,714		(2,086)			1.768	2.060	MON	4,176	114,544	11/18/2019	11/15/2034
05492V-AL-9	BBCMS 2020-C7 C			4	1.D FM	2,478,418	108.1270	2,703,185	2,500,000	2,479,145		728			3.605	3.680	MON	7,511	45,774	06/12/2020	04/15/2053
05525M-AG-1	BAMLL 2014-520M C			4	1.D FM	10,384,898	107.2940	11,695,080	10,900,000	10,499,330		20,471			4.213	4.570	MON	25,518	466,970	06/14/2017	08/15/2046
05526Q-AN-6	BAMLL 2015-200P F			4	1.D FM	10,661,168	99.9220	11,890,825	11,900,000	11,204,102		54,726			3.595	4.820	MON	35,658	435,032	09/28/2015	04/14/2033
05526V-AG-0	BAMLL 2015-FR11 AK25			4	2.C FE	5,814,101	102.4870	7,174,107	7,000,000	6,656,490		166,923			2.495	5.170	MON	14,556	176,884	03/26/2015	09/27/2045

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
05550M-AU-8	BBCMS 2019-C3 A4	CF		4	1.D FM	9,269,946	115.2280	10,370,537	9,000,000	9,230,982		(25,283)			3.583	3.210	MON	26,873	322,470	05/17/2019	05/15/2052
05550M-AZ-7	BBCMS 2019-C3 C			4	1.D FM	18,350,039	107.2940	19,312,920	18,000,000	18,318,970		(28,969)			4.178	3.930	MON	62,670	752,040	12/16/2019	05/15/2052
055631-BQ-7	BMD2 2019-FRR1 5A1			4	2.C FE	3,451,875	94.0750	3,763,007	4,000,000	3,476,215		24,340			3.497	5.240	MON	11,659	69,964	05/29/2020	05/25/2052
056054-AG-4	BX 2019-XL D			4	1.D FM	1,968,749	99.9680	2,116,272	2,116,934	1,989,569		21,609			1.608	3.320	MON	1,608	28,232	04/08/2020	10/15/2036
056054-AH-2	BX 2019-XL E			4	1.D FM	8,543,680	99.2960	8,483,546	8,543,680	8,543,680					1.958	2.140	MON	7,902	212,206	10/09/2019	10/15/2036
056054-AJ-8	BX 2019-XL F			4	1.D FM	4,828,461	98.4950	4,749,894	4,822,433	4,822,433		(6,305)			2.158	2.260	MON	4,916	129,584	12/17/2019	10/15/2036
056054-AK-5	BX 2019-XL G			4	1.D FM	4,012,296	99.1930	3,973,736	4,006,037	4,006,037		(6,548)			2.458	2.560	MON	4,651	119,865	12/17/2019	10/15/2036
056057-AA-0	BX 2018-BIOA A			4	1.D FM	4,928,125	99.9980	4,999,943	5,000,000	4,981,321		48,937			0.829	2.650	MON	1,959	66,801	01/17/2019	03/15/2037
056059-AA-6	BX 2018-IND A			4	1.D FM	5,126,345	99.9680	5,232,665	5,234,303	5,126,345		32,414			0.908	1.740	MON	2,246	28,437	05/14/2020	11/15/2035
056059-AN-8	BX 2018-IND E			4	1.D FM	3,435,752	99.6880	3,609,488	3,620,750	3,469,482		33,730			1.858	3.450	MON	3,178	47,703	04/24/2020	11/15/2035
056070-AN-8	BX 2020-BXLP C			4	1.D FM	2,997,257	99.6580	2,987,035	2,997,257	2,997,257					1.278	1.350	MON	1,810	41,221	01/23/2020	12/15/2036
06539L-BE-9	BANK 2018-BN13 AS			4	1.D FM	4,634,721	119.0720	5,358,270	4,500,000	4,605,266		(12,555)			4.467	4.070	MON	16,751	201,015	07/23/2018	08/15/2061
065402-BC-2	BANK 2019-BN18 A4	CF		4	1.D FM	9,269,892	115.7250	10,415,315	9,000,000	9,230,701		(25,005)			3.584	3.210	MON	26,880	322,560	05/21/2019	05/15/2062
06540R-AJ-3	BANK 2017-BNK9 B			4	1.D FM	11,850,000	112.1850	13,462,210	12,000,000	11,874,995		12,895			4.031	4.170	MON	40,310	483,720	01/08/2019	11/15/2054
06540V-BC-8	BANK 2019-BN24 XA			4,6	1.A FE	6,056,413	5.0630	5,513,432		5,550,363		(506,049)			0.647	5.020	MON	58,794	642,094	02/13/2020	11/15/2062
06541U-BG-0	BANK 2020-BN30 MCDF			4	3.C FE	9,514,370	95.1420	9,514,200	10,000,000	9,515,404		1,034			2.918	3.480	MON	24,319		12/11/2020	12/10/2053
06650A-AA-5	BANK 2017-BNK8 A1			4	1.D FM	2,422,386	101.2630	2,453,008	2,422,402	2,422,386		6			2.122	2.090	MON	4,284	51,403	10/27/2017	11/15/2050
07332V-BD-6	BBCMS 2017-C1 A4	CF		4	1.D FM	7,194,720	114.2900	8,122,599	7,106,993	7,174,351		(11,341)			3.674	3.470	MON	21,759	261,111	03/01/2019	02/15/2050
07388V-AG-3	BSCMS 2007-T26 AM	CF		4	1.D FM	2,064,808	99.9220	2,127,027	2,128,668	2,115,911		2,555			5.431	5.900	MON	9,635	116,533	08/26/2010	01/12/2045
08160J-AE-7	BMARK 2019-B9 A5	CF		4	1.D FM	8,493,694	118.7120	9,752,226	8,215,000	8,446,892		(26,067)			4.015	3.580	MON	27,490	329,882	03/01/2019	03/15/2052
08160J-AH-0	BMARK 2019-B9 AS			4	1.D FM	10,015,625	117.9860	11,798,689	10,000,000	10,013,282		(2,343)			4.266	4.220	MON	35,558	320,018	03/19/2020	03/15/2052
08162C-AH-3	BMARK 2018-B6 C			4	3.B FM	10,335,992	111.5270	11,491,752	10,304,000	10,328,747		(2,853)			4.618	4.560	MON	39,657	483,877	09/20/2018	10/10/2051
08162P-BB-6	BMARK 2018-B1 C			4	2.B FE	4,370,625	106.7440	4,803,519	4,500,000	4,392,573		8,702			4.115	4.440	MON	15,433	188,315	10/17/2018	01/15/2051
08162V-BL-1	BMARK 2019-B10 3CCB			4	1.D FM	11,512,048	104.8600	13,243,818	12,630,000	11,575,648		63,601			3.899	5.120	MON	41,042	292,766	05/08/2020	03/15/2062
08162Y-AK-8	BMARK 2019-B14 XA			4,6	1.A FE	4,485,575	5.0100	3,992,937		4,031,909		(453,666)			0.787	2.950	MON	52,313	565,962	02/18/2020	12/15/2062
08877@-AA-9	S/C 225 VIRGINIA AVENUE, LLC (DC)				1.B	9,601,827	118.4030	10,916,436	9,219,721	9,473,574		(35,100)			6.489	5.910	MON	26,590	598,268	06/20/2014	06/15/2032
08886*-AA-0	S/C 225 VIRGINIA AVENUE, LLC (DC)				1.B	1,652,835	92.1730	1,529,494	1,659,372	1,654,976		602			3.983	4.030	MON	2,937	66,093	06/20/2014	06/15/2032
09179@-AA-2	NORTHSHORE I & II (OCHSNER CLINIC)				1.C	2,105,730	108.4900	2,284,519	2,105,730	2,105,730					4.610	4.610	MON	4,314	97,074	03/12/2013	03/15/2033
12433A-AC-3	BX 2020-FOX B			4	1.D FE	5,000,000	100.2440	5,012,206	5,000,000	5,000,000					1.508	1.520	MON	3,562	7,443	10/29/2020	11/15/2032
12433A-AE-9	BX 2020-FOX C			4	1.G FE	7,000,000	100.2480	7,017,402	7,000,000	7,000,000					1.708	1.730	MON	5,648	11,821	10/29/2020	11/15/2032
12433U-AJ-4	BX 2018-GW C			4	1.D FM	4,494,375	97.1160	4,370,256	4,500,000	4,494,375					1.378	1.980	MON	2,930	85,247	05/01/2018	05/15/2035
12433Y-AJ-6	BX 2020-VKNG C			4	1.D FM	6,000,000	99.7930	5,987,596	6,000,000	6,000,000					1.558	1.580	MON	4,416	19,823	09/17/2020	10/15/2037
12482H-AG-9	CAMB 2019-LIFE B			4	1.D FM	8,335,000	100.0010	8,335,157	8,335,000	8,335,000					1.408	1.780	MON	5,544	160,438	01/25/2019	12/15/2037
12482H-AN-4	CAMB 2019-LIFE E			4	1.D FM	9,325,000	99.9440	9,994,402	10,000,000	9,397,087		72,087			2.308	3.670	MON	10,902	162,267	04/14/2020	12/15/2037
12508G-AY-2	CCUBS 2017-C1 B			4	1.D FM	9,401,683	109.4610	10,236,873	9,352,000	9,386,125		(6,083)			4.159	4.070	MON	32,412	388,950	05/04/2018	11/15/2050
12514M-BC-8	CD 2016-CD1 A4	CF		4	1.D FM	5,617,734	108.8070	5,984,430	5,500,000	5,568,754		(11,978)			2.724	2.470	MON	12,485	149,820	09/26/2016	08/10/2049
12515H-BD-6	CD 2017-CD5 C			4	3.B FM	10,055,859	105.3760	10,537,695	10,000,000	10,044,241		(5,989)			4.166	4.070	MON	34,718	423,701	03/21/2019	08/15/2050
125282-AG-8	CGDBB 2017-BIOC B			4	1.D FM	3,197,402	99.9690	3,196,434	3,197,402	3,197,402					1.128	2.430	MON	1,704	52,436	08/03/2017	07/15/2032
125282-AJ-2	CGDBB 2017-BIOC C			4	1.D FM	5,801,001	99.9690	5,799,209	5,801,001	5,801,001					1.208	2.270	MON	3,311	99,851	08/03/2017	07/15/2032
125284-AE-9	CGDB 2019-MOB C			4	1.D FM	8,069,000	98.3200	7,933,456	8,069,000	8,069,000					1.608	1.750	MON	6,129	171,725	11/12/2019	11/15/2036
12528Y-BD-4	CF 2019-CF2 SWA			4	1.D FM	3,925,430	102.7680	4,213,504	4,100,000	3,934,175		8,745			3.923	4.460	MON	13,406	93,839	05/27/2020	11/15/2052
12529T-BC-6	CF 2019-CF3 C			4	1.D FM	10,094,829	101.1640	10,116,416	10,000,000	10,086,330		(8,228)			3.607	3.480	MON	30,064	366,807	12/09/2019	01/15/2053
12540@-AA-8	CISTERRA SEHQ, LLC (SEMPRA ENERGY)				2.A	18,693,209	93.7520	17,525,510	18,693,299	18,693,248		(377)			4.700	4.700	MON	51,251	878,585	10/15/2013	07/10/2040
12593A-BD-6	COMM 2015-CR23 B			4	1.D FM	5,050,000	108.8960	5,444,810	5,000,000	5,030,953		(7,607)			4.183	3.990	MON	17,429	209,150	05/30/2018	05/10/2048
12593F-BG-8	COMM 2015-LC21 B			4	3.B FM	5,045,313	108.0910	5,404,559	5,000,000	5,030,854		(7,281)			4.334	4.150	MON	18,062	220,295	12/18/2018	07/10/2048
12593G-AJ-1	COMM 2015-PC1 B			4	1.D FM	11,659,023	106.3660	12,232,128	11,500,000	11,575,235		(17,631)			4.429	4.240	MON	42,453	516,967	11/06/2015	07/10/2050
12593G-AK-8	COMM 2015-PC1 C			4	2.B FM	16,173,324	97.3830	16,555,251	17,000,000	16,522,811		35,509			4.429	4.990	MON	62,757	764,212	09/25/2015	07/10/2050
12593J-BK-1	COMM 2015-CR24 C			4	1.D FM	11,109,746	102.2720	11,761,382	11,500,000	11,268,802		18,029			4.378	4.760	MON	41,964	511,902	11/10/2015	08/10/2048
12593P-BA-9	COMM 2015-CR25 C			4	3.B FM	17,921,171	103.3970	19,128,556	18,500,000	18,155,532		24,967			4.537	4.890	MON	69,956	853,664	09/25/2015	08/10/2048
12593Q-BH-2	COMM 2015-CR26 B			4	1.D FM	4,809,375	110.1470	5,507,369	5,000,000	4,831,847		22,472			4.479	5.260	MON	18,666	151,838	03/30/2020	10/10/2048
12593Q-BJ-8	COMM 2015-CR26 C			4	1.D FM	7,597,482	105.8320	8,466,582	8,000,000	7,759,110		17,786			4.479	5.060	MON	29,866	364,503	09/28/2015	10/10/2048
12593Y-BL-6	COMM 2016-CR28 B			4	1.D FM	15,299,680	109.2270	16,558,919	15,160,000	15,230,115		(15,491)			4.639	4.500	MON	58,612	715,656	01/27/2016	02/10/2049
12594M-BE-7	COMM 2016-COR1 B			4	1.D FM	2,463,867	108.1860	2,704,656	2,500,000	2,473,388		3,716			3.897	4.080	MON	8,119	97,425	05/04/2018	10/10/2049

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
12595V-AC-1	COMM 2018-COR3 A2	CF		4	1.D FM	9,264,452	115.5330	10,034,116	8,685,000	9,162,830		(63,250)			3.961	3.040	MON	28,668	344,013	05/15/2019	05/10/2051
12595V-AG-2	COMM 2018-COR3 B			4	1.D FM	8,302,822	117.1890	9,446,678	8,061,000	8,246,217		(22,437)			4.513	4.120	MON	30,317	369,940	05/04/2018	05/10/2051
12625K-AN-5	COMM 2013-CR8 C			4	1.D FM	3,665,000	102.9200	4,116,833	4,000,000	3,873,702		9,798			3.950	4.940	MON	13,167	160,715	07/17/2013	06/10/2046
12635Q-BL-3	COMM 2015-CR27 C			4	1.D FM	10,575,177	109.0050	11,990,636	11,000,000	10,743,599		19,192			4.453	4.900	MON	40,824	499,064	12/15/2015	10/10/2048
12635R-BD-9	CSAIL 2015-C4 C			4	1.D FM	5,872,165	102.6180	5,980,611	5,828,000	5,858,069		(4,668)			4.562	4.420	MON	22,160	270,988	07/17/2018	11/15/2048
12653V-AA-4	CSMC 2019-ICE4 A			4	1.D FM	8,976,563	100.1330	9,012,055	9,000,000	8,989,824		13,262			1.138	1.440	MON	4,839	38,436	09/09/2020	05/15/2036
12653V-AC-0	CSMC 2019-ICE4 B			4	1.D FM	3,182,500	99.9690	3,348,994	3,350,000	3,210,397		27,897			1.388	2.700	MON	2,197	39,052	04/01/2020	05/15/2036
12653V-AG-1	CSMC 2019-ICE4 D			4	1.D FM	6,636,875	98.9960	6,929,768	7,000,000	6,693,220		56,345			1.758	3.150	MON	5,813	87,492	04/23/2020	05/15/2036
12688#-AA-8	KATELLA HARBOR RETAIL, LLC (CVS)				2.B	10,000,000	87.6690	8,766,959	10,000,000	10,000,000					5.320	5.320	MON	16,256	532,000	01/21/2016	01/20/2045
16125#-AA-0	CHARTER NEW FAIRFLD (STOP & SHOP)				2.B	4,585,585	113.1720	5,189,634	4,585,585	4,585,585					7.125	7.120	MON	27,227	326,723	08/29/2002	09/01/2027
17291D-AF-0	CGCMT 2018-C5 AS			4	1.D FM	12,323,150	117.3240	14,037,881	11,965,000	12,241,823		(33,183)			4.408	4.020	MON	43,951	527,417	06/07/2018	06/10/2051
17320Q-AL-3	CGCMT 2013-375P D			4	1.D FM	3,588,750	100.5230	4,020,951	4,000,000	3,839,856		13,742			3.517	4.780	MON	11,725	143,048	02/24/2014	05/10/2035
17321J-AF-1	CGCMT 2013-GC15 AS			4	1.D FM	17,194,648	108.6960	18,146,862	16,695,000	16,838,466		(55,894)			4.649	4.260	MON	64,679	776,151	09/18/2013	09/10/2046
17326M-AA-0	CGCMT 2018-TBR A			4	1.D FM	7,391,016	98.1230	7,359,287	7,500,000	7,391,016		(86,263)			0.988	1.680	MON	3,501	112,340	01/03/2019	12/15/2036
17327X-AC-1	CGCMT 2019-SST2 B			4	1.D FM	3,535,000	100.0000	3,535,002	3,535,000	3,535,000					1.258	2.010	MON	2,101	62,644	02/21/2019	12/15/2036
17327X-AE-7	CGCMT 2019-SST2 C			4	1.D FM	1,705,000	99.9370	1,703,937	1,705,000	1,705,000					1.458	1.920	MON	1,174	33,681	02/21/2019	12/15/2036
17328E-AL-2	CGCMT 2020-555 F			4	1.D FM	5,847,666	86.8170	5,209,062	6,000,000	5,857,839		10,173			3.619	3.920	MON	18,099	160,554	02/21/2020	12/10/2041
193051-AL-3	COLD 2020-ICE5 C			4	1.D FM	15,750,000	100.0310	15,754,958	15,750,000	15,750,000					1.808	1.830	MON	13,452	36,850	10/22/2020	11/15/2037
20048G-AA-4	COMM 2019-521F A			4	1.D FM	7,178,906	98.2690	7,370,191	7,500,000	7,223,051		44,145			1.058	2.180	MON	3,749	47,446	06/01/2020	06/15/2034
22964@-AA-4	EBR MEDICAL FACILITIES (OCHSNER CLINIC)				1.C	5,328,477	109.2640	5,822,133	5,328,477	5,328,477					5.090	5.090	MON	12,054	271,172	07/31/2014	08/15/2034
22968#-AA-8	WARREN ST. JOE AVE PROP LLC (CVS-EVANSV				2.B	4,114,865	95.3690	3,924,307	4,114,865	4,114,865					4.550	4.550	MON	6,155	187,226	01/20/2015	01/20/2040
22968@-AA-0	TR CTF - HOLIDAY CVS LLC				2.B	5,198,370	88.7640	4,614,287	5,198,370	5,198,370					4.500	4.500	MON	7,148	233,927	01/29/2015	01/20/2040
23305M-AJ-4	DBCCR 2014-AROP D			4	2.B FM	2,047,969	102.1340	2,042,688	2,000,000	2,038,170		(9,799)			4.934	4.210	MON	8,224	75,388	03/12/2020	01/10/2034
23305M-AL-9	DBCCR 2014-AROP E			4	1.D FM	12,647,734	99.7960	12,973,511	13,000,000	12,837,672		38,488			4.934	5.500	MON	53,457	652,176	04/29/2015	01/10/2034
23306G-AE-7	DBGS 2018-BIOD C			4	1.D FM	5,510,007	99.9710	5,567,238	5,568,834	5,510,007		(37,607)			1.108	1.850	MON	2,915	90,194	06/05/2018	05/15/2035
23306G-AJ-6	DBGS 2018-BIOD E			4	1.D FM	3,152,119	99.9750	3,363,696	3,364,504	3,176,241		24,122			1.858	3.250	MON	2,953	37,279	05/20/2020	05/15/2035
23312V-AA-4	DBJPM 2016-C3 A1			4	1.D FM	367,653	100.2750	372,596	371,572	370,770		2,061			1.502	2.000	MON	465	5,581	10/31/2017	08/10/2049
26834#-AA-1	EDF SEEKONK II LLC (HOME DEPOT)				1.C	10,279,390	122.2910	12,570,815	10,279,390	10,279,390					7.000	7.000	MON	59,963	719,557	12/05/2002	01/01/2034
29425A-AH-6	CGCMT 2015-GC33 C			4	3.B FM	4,834,416	97.1080	4,855,403	5,000,000	4,900,974		7,654			4.571	4.950	MON	19,047	232,397	09/14/2015	09/10/2058
29429C-AD-7	CGCMT 2016-P3 A4	CF		4	1.D FM	9,667,969	110.7790	9,970,159	9,000,000	9,377,054		(71,086)			3.329	2.420	MON	24,968	299,610	09/26/2016	04/15/2049
30265A-AN-4	FREMF 2013-K33 B			4	1.D FM	1,800,625	106.1210	2,122,423	2,000,000	1,934,803		21,670			3.497	4.750	MON	5,829	71,116	11/12/2013	08/25/2046
30286X-AQ-2	FREMF 2015-K43 C			4	1.D FM	3,798,928	105.2100	4,208,436	4,000,000	3,901,520		19,499			3.732	4.320	MON	12,442	151,884	02/19/2015	02/25/2048
30287T-AQ-0	FREMF 2015-K49 C			4	1.D FM	5,600,977	104.9200	6,295,213	6,000,000	5,755,300		43,807			3.720	4.640	MON	18,601	227,049	06/19/2017	10/25/2048
30289U-AS-1	FREMF 2016-K56 B			4	1.D FM	1,969,562	111.1440	2,222,893	2,000,000	1,979,619		2,452			3.939	4.090	MON	6,566	80,137	07/27/2016	06/25/2049
30290M-AQ-0	FREMF 2012-K19 C			4	1.D FM	1,926,654	102.9300	2,020,532	1,963,000	1,950,972		5,252			4.017	4.300	MON	6,571	80,320	12/10/2015	05/25/2045
30291G-AQ-2	FREMF 2013-K27 C			4	1.D FM	879,018	104.1210	1,067,242	1,025,000	982,994		17,626			3.495	5.470	MON	2,986	36,444	02/06/2014	01/25/2046
30291J-AL-7	FREMF 2013-K29 C			4	1.D FM	2,685,938	104.6300	3,138,922	3,000,000	2,900,755		36,763			3.475	4.880	MON	8,689	106,090	04/21/2014	05/25/2046
30291N-AG-9	FREMF 2013-K32 C			4	1.D FM	4,384,568	105.1840	4,845,837	4,607,000	4,517,414		28,440			3.537	4.240	MON	13,582	165,601	11/25/2015	10/25/2046
30293A-AQ-3	FREMF 2015-K47 C			4	1.D FM	4,691,797	105.3190	5,265,977	5,000,000	4,778,437		41,974			3.587	4.640	MON	14,946	182,421	11/15/2018	06/25/2048
30294D-AN-3	FREMF 2016-K52 B			4	1.D FM	3,806,875	110.4220	4,416,902	4,000,000	3,885,814		18,501			3.924	4.510	MON	13,082	159,662	05/13/2016	01/25/2049
30294D-AQ-6	FREMF 2016-K52 C			4	1.D FM	7,793,646	106.0890	8,622,453	8,127,500	7,897,583		37,197			3.924	4.500	MON	26,581	324,414	04/24/2018	01/25/2049
30295G-AG-2	FREMF 2018-K79 B			4	1.D FM	6,374,518	114.0190	7,411,285	6,500,000	6,396,290		9,436			4.211	4.410	MON	22,811	278,302	08/08/2018	07/25/2051
30295A-AN-8	FREMF 2016-K722 B			4	1.D FM	4,723,295	105.5120	5,275,626	5,000,000	4,890,261		40,183			3.845	4.760	MON	16,021	195,471	06/22/2016	07/25/2049
30295D-AG-7	FREMF 2016-K57 B			4	1.D FM	7,191,345	111.1480	8,336,145	7,500,000	7,300,401		27,476			3.918	4.390	MON	24,492	298,949	09/15/2016	08/25/2049
30295R-AU-5	FREMF 2016-K59 C			4	1.D FM	4,608,398	104.3930	5,219,690	5,000,000	4,713,982		40,111			3.575	4.650	MON	14,900	181,796	04/03/2018	11/25/2049
30295X-AS-7	FREMF 2017-K724 B			4	1.D FM	3,783,600	105.9930	4,239,733	4,000,000	3,895,274		30,223			3.484	4.360	MON	11,615	141,662	01/19/2017	11/25/2023
30296A-AS-6	FREMF 2017-K61 B			4	1.D FM	11,318,085	109.6900	13,244,054	12,074,000	11,552,636		67,565			3.684	4.460	MON	37,069	411,486	05/01/2020	12/25/2049
30296C-AE-3	FREMF 2017-K64 B			4	1.D FM	6,003,156	111.6500	6,699,032	6,000,000	6,000,000					3.980	3.940	MON	19,904	242,935	05/03/2017	05/25/2050
30296C-AG-8	FREMF 2017-K64 C			4	1.D FM	6,549,195	106.5420	7,335,455	6,885,000	6,634,308		31,479			3.980	4.600	MON	22,840	278,768	03/05/2018	05/25/2050
30296L-AJ-2	FREMF 2018-K74 C			4	2.B FM	1,972,395	107.4330	2,099,253	1,954,000	1,970,929		(1,466)			4.090	3.900	MON	6,661	40,632	06/10/2020	02/25/2051
302971-AR-7	FREMF 2019-K88 B			4	1.D FM	10,167,250	115.7480	11,574,863	10,000,000	10,137,132		(17,012)			4.379	4.130	MON	36,496	445,248	03/01/2019	02/25/2052
302973-AJ-1	FREMF 2019-K92 C			4	1.D FM	4,776,953	108.4130	5,420,693	5,000,000	4,788,604		11,650			4.193	4.760	MON	17,473	124,696	05/15/2020	05/25/2052
30297R-AG-4	FREMF 2018-K84 C			4	1.D FM	11,662,751	108.1710	13,163,421	12,169,000	11,691,368		28,617			4.182	4.740	MON	42,418	302,130	05/15/2020	10/25/2028

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
30300Y-AS-8	FREMF 2017-K67 B			4	1.D FM	6,620,570	111.7890	7,506,646	6,715,000	6,639,184		7,465			3.943	4.090	MON	22,070	269,367	06/01/2018	09/25/2049
30300Y-AU-3	FREMF 2017-K67 C			4	1.D FM	5,862,143	106.6870	6,628,467	6,213,000	5,946,361		31,403			3.943	4.640	MON	20,420	249,229	03/20/2018	09/25/2049
30305E-AG-3	FREMF 2017-K68 C			4	1.D FM	5,866,979	105.7760	6,611,060	6,250,000	5,959,128		34,534			3.843	4.610	MON	20,019	244,349	04/11/2018	10/25/2049
30305K-AG-9	FREMF 2017-K69 B			4	1.D FM	7,270,313	110.5170	8,288,831	7,500,000	7,320,826		20,306			3.726	4.090	MON	23,291	284,275	06/05/2018	10/25/2049
30305K-AJ-3	FREMF 2017-K69 C			4	1.D FM	11,455,666	105.0800	12,909,180	12,285,000	11,656,131		74,192			3.726	4.560	MON	38,150	465,643	03/13/2018	10/25/2049
30309K-AL-4	FREMF 19K-1511 B			4	1.D FM	2,932,523	105.1600	3,207,392	3,050,000	2,940,927		5,281			4.563	4.900	MON	11,600	141,516	05/08/2019	03/25/2034
30313F-AU-9	FREMF 2019-K93 C			4	1.D FM	9,450,000	107.8370	10,783,767	10,000,000	9,479,513		29,513			4.117	4.830	MON	34,310	244,854	05/13/2020	05/25/2052
34719R-AA-9	FORE 2018-1A A1			4	1.A FE	10,939,500	99.0650	10,897,204	11,000,000	10,939,500					1.503	2.510	MON	5,052	223,884	11/28/2018	11/16/2035
35690A-AS-7	FREMF 2016-K58 B			4	1.D FM	4,121,016	109.3900	4,922,588	4,500,000	4,253,869		35,078			3.738	4.780	MON	14,018	171,104	12/01/2016	09/25/2049
35708W-AS-9	FREMF 2017-K71 B			4	1.D FM	1,519,125	110.8140	1,773,027	1,600,000	1,536,176		7,269			3.753	4.380	MON	5,004	61,078	07/27/2018	11/25/2050
35708W-AU-4	FREMF 2017-K71 C			4	1.D FM	7,336,566	105.2500	8,335,859	7,920,000	7,474,595		51,110			3.753	4.660	MON	24,770	302,336	03/06/2018	11/25/2050
361928-AA-8	TR CTF-GKN DRIVELINE NORTH AMERICA				3.A	13,922,643	108.5750	14,966,937	13,784,795	13,873,088		(15,155)			4.510	4.360	MON	27,631	621,694	01/30/2015	03/15/2030
36197X-AP-9	GSMS 2013-GC12 AS			4	1.D FM	3,101,303	104.9460	3,346,733	3,189,000	3,162,380		9,535			3.375	3.700	MON	8,969	107,629	10/30/2013	06/10/2046
36198E-AE-5	GSMS 2013-GC13 A5	CF		4	1.D FM	10,096,875	107.0000	10,700,007	10,000,000	10,020,385		(11,753)			4.050	3.910	MON	33,755	411,858	08/21/2013	07/10/2046
36198F-AE-2	GSMS 2013-GC14 A5	CF		4	1.D FM	10,129,688	108.2950	10,829,508	10,000,000	10,030,463		(15,340)			4.243	4.060	MON	35,358	424,300	08/22/2013	08/10/2046
36228C-UV-3	GSMS 2005-ROCK A			4	1.D FM	5,100,417	115.3200	5,766,025	5,000,000	5,030,390		(6,384)			5.366	5.200	MON	22,358	268,300	05/17/2005	05/03/2032
36228C-VC-4	GSMS 2005-ROCK E			4	1.D FM	5,936,250	110.3580	6,621,517	6,000,000	5,973,953		4,803			5.465	5.570	MON	27,325	327,900	01/21/2011	05/03/2032
36253B-AS-2	GSMS 2014-GC22 A3	CF		4	1.D FM	19,232,027	100.6240	19,091,830	18,973,366	19,030,172		(163,794)			3.516	2.630	MON	55,592	667,104	09/23/2019	06/10/2047
36254C-BA-7	GSMS 2017-GS7 B			4	1.D FM	9,407,598	107.1160	10,176,110	9,500,000	9,427,460		8,329			3.884	4.000	MON	30,748	368,980	07/17/2018	08/10/2050
36258R-BG-7	GSMS 2020-GC47 C			4	1.D FM	3,706,708	103.5090	4,140,366	4,000,000	3,719,622		12,914			3.455	4.280	MON	11,518	82,165	05/07/2020	05/12/2053
38406H-AE-2	GRCE 2014-GRCE B			4	1.D FM	12,064,058	99.9740	11,874,924	11,878,000	11,919,596		(115,697)			3.520	2.520	MON	34,842	418,106	09/26/2019	06/10/2028
38406J-AJ-7	GRACE 2020-GRCE D			4	1.D FM	4,687,922	98.6630	4,933,175	5,000,000	4,691,011		3,089			2.679	3.400	MON	11,166	11,166	11/10/2020	12/10/2040
38406J-AL-2	GRACE 2020-GRCE E			4	2.C FE	2,694,481	93.6300	2,808,924	3,000,000	2,697,438		2,957			2.679	3.890	MON	6,700	6,700	11/10/2020	12/10/2040
43300L-AJ-9	HILT 2016-HHV C			4	1.D FM	12,799,111	105.8110	13,755,453	13,000,000	12,869,283		18,319			4.193	4.370	MON	45,430	554,241	11/22/2016	11/05/2038
43300L-AL-4	HILT 2016-HHV D			4	1.D FM	2,475,982	102.0880	2,587,953	2,535,000	2,495,384		5,626			4.193	4.480	MON	8,859	108,077	05/02/2017	11/05/2038
437208-AA-5	300 ENTERPRISE WAY, LLC (HOME DEPOT)				1.C	7,181,405	109.7270	7,879,956	7,181,405	7,181,405					5.700	5.700	MON	18,193	409,340	04/29/2010	03/15/2025
44421G-AL-7	HY 2019-30HY E			4	2.B FE	10,673,867	102.5680	11,282,527	11,000,000	10,692,097		18,087			3.443	3.930	MON	31,562	297,830	05/20/2020	07/10/2039
44974A-AL-1	IMTT 2017-APTS DFL			4	1.D FM	4,518,741	98.6720	4,518,741	4,518,741	4,518,741					1.708	2.790	MON	3,646	100,762	06/29/2017	06/15/2034
46117M-AJ-3	IHPT 2018-STAY B			4	1.D FM	1,000,000	98.2510	982,512	1,000,000	1,000,000					1.208	2.680	MON	571	17,215	01/26/2018	01/15/2033
46590K-AH-7	JPMCC 2015-JP1 B			4	1.D FM	21,588,695	112.7410	23,630,633	20,960,000	21,322,596		(31,374)			4.621	4.250	MON	80,726	968,708	12/15/2015	01/15/2049
46590R-AE-9	JPMCC 2016-JP3 A5	CF		4	1.D FM	5,689,063	109.3480	6,014,157	5,500,000	5,610,681		(19,179)			2.870	2.460	MON	13,156	157,872	09/26/2016	08/15/2049
46591A-BF-1	JPMDB 2018-C8 B			4	3.B FM	6,179,991	115.3690	6,922,194	6,000,000	6,138,294		(16,922)			4.521	4.130	MON	22,608	271,296	05/23/2018	06/15/2051
465968-AA-3	JPMCC 2017-JP7 A1			4	1.D FM	2,073,596	100.6910	2,094,813	2,080,422	2,077,283		2,728			1.968	2.060	MON	3,413	40,959	11/01/2017	09/15/2050
46640L-AD-4	JPMBB 2013-C14 A4	CF		4	1.D FM	10,010,938	107.7880	10,778,858	10,000,000	10,000,000					4.132	4.090	MON	34,439	413,270	08/22/2013	08/15/2046
46641B-AH-6	JPMCC 2013-C16 AS			4	1.D FM	5,432,209	108.7390	5,734,899	5,274,000	5,319,758		(17,872)			4.516	4.120	MON	19,852	238,221	11/08/2013	12/15/2046
46641B-AJ-2	JPMCC 2013-C16 B			4	1.D FM	3,089,982	108.0480	3,241,464	3,000,000	3,026,371		(10,241)			4.961	4.560	MON	12,405	151,379	11/08/2013	12/15/2046
46644F-AJ-0	JPMBB 2015-C28 B			4	1.D FM	8,817,188	106.4520	9,580,727	9,000,000	8,902,248		17,839			3.986	4.220	MON	29,895	358,740	10/15/2015	10/15/2048
46644U-BF-4	JPMBB 2015-C30 B			4	1.D FM	4,002,500	106.7000	4,268,033	4,000,000	4,000,000					4.267	4.230	MON	14,225	173,589	11/05/2015	07/15/2048
46644U-BG-2	JPMBB 2015-C30 C			4	1.D FM	13,285,790	101.3940	14,195,210	14,000,000	13,582,262		30,465			4.267	4.840	MON	49,787	607,562	07/17/2015	07/15/2048
46644Y-BB-5	JPMBB 2015-C31 C			4	2.B FM	7,608,160	101.2600	8,100,864	8,000,000	7,765,616		16,626			4.619	5.180	MON	30,797	375,693	08/13/2015	08/15/2048
46645J-AH-5	JPMBB 2015-C33 C			4	1.D FM	6,883,121	106.8720	7,481,055	7,000,000	6,924,875		4,821			4.611	4.780	MON	26,901	328,316	11/17/2015	12/15/2048
46645W-AN-3	JPMCC 2018-WPT FFL			4	1.D FM	10,629,813	92.0930	9,761,933	10,600,000	10,600,000		(29,813)			3.052	3.160	MON	24,269	395,646	12/18/2019	07/05/2033
46868R-AN-4	JAX 2019-LIC E			4	1.D FM	5,456,039	91.3840	5,346,017	5,850,000	5,462,140		6,101			3.242	4.120	MON	15,807	32,140	10/28/2020	10/14/2039
48129R-AY-1	JPMDB 2019-COR6 AS			4	1.D FM	4,550,781	111.9090	5,595,487	5,000,000	4,579,803		29,022			3.409	4.550	MON	14,207	127,864	03/19/2020	11/13/2052
48253Q-AG-0	KIND 2020-AIP B			4	1.D FE	8,557,326	99.8120	9,623,931	9,642,057	8,711,634		190,698			1.493	4.760	MON	6,801	112,934	04/06/2020	03/15/2037
52548#-AA-4	LEJEUNE/E 9TH (JCP/CVS)				2.B	84,831	103.0740	89,488	86,819	86,590		315			6.610	6.990	MON	478	5,739	10/22/2007	05/01/2022
552948-AA-5	MCH WHALLY, LLC (WALGREENS)				2.B	4,943,494	104.9010	5,185,784	4,943,494	4,943,494					6.010	6.010	MON	17,331	297,104	06/13/2008	12/10/2033
55358P-AG-1	MSCCG 2018-SELF B			4	1.D FE	8,495,156	99.7670	8,480,271	8,500,000	8,495,675		519			1.238	1.730	MON	4,972	122,228	09/09/2020	10/15/2037
55375K-AJ-5	MSSG 2017-237P D			4	1.D FM	6,883,594	97.9410	7,051,764	7,200,000	6,959,594		29,894			3.740	4.290	MON	22,441	273,777	05/02/2018	09/13/2039
55378M-AG-4	MTRO 2019-TECH D			4	1.D FM	15,000,000	96.0890	14,413,425	15,000,000	15,000,000					1.958	2.410	MON	13,874	372,605	02/14/2019	12/15/2033
590027-AG-3	MHP 2020-HILL B			4	1.D FE	2,300,000	100.2490	2,305,740	2,300,000	2,300,000					1.558	1.570	MON	1,693	10,489	08/13/2020	08/15/2037
61690A-AH-7	MSBAM 2015-C27 B			4	1.D FM	12,646,915	108.4940	13,561,788	12,500,000	12,569,686		(16,531)			4.523	4.350	MON	47,119	575,047	11/19/2015	12/15/2047
61690F-AQ-6	MSBAM 2015-C22 B			4	1.D FM	9,664,063	105.0040	10,500,430	10,000,000	9,819,626		34,357			3.883	4.300	MON	32,358	388,300	01/27/2016	04/15/2048

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
61690V-AZ-1	MSBAM 2015-C26 A5	CF		4	1.D FM	7,099,219	111.0120	7,215,827	6,500,000	6,825,420		(66,837)			3.531	2.360	MON	19,126	229,515	09/27/2016	10/15/2048
61691Q-AE-8	MSC 2018-L1 A4	CF		4	1.D FM	9,932,695	119.4780	10,753,041	9,000,000	9,785,680		(91,516)			4.407	3.090	MON	33,053	396,630	05/15/2019	10/15/2051
61691Q-AJ-7	MSC 2018-L1 B			4	3.B FM	5,149,543	118.3430	5,917,156	5,000,000	5,120,056		(13,832)			4.722	4.320	MON	19,675	240,121	10/12/2018	10/15/2051
61691Q-AK-4	MSC 2018-L1 C			4	3.B FM	5,001,945	112.1300	5,606,543	5,000,000	5,000,103		(793)			4.795	4.760	MON	19,980	243,771	10/12/2018	10/15/2051
61691U-BF-5	MSC 2019-L3 XA			4,6	1.A FE	4,729,152	4.9040	4,259,102		4,368,256		(360,896)			0.643	4.130	MON	46,553	510,279	02/18/2020	11/15/2052
61692A-AJ-1	MSC 2019-NUGS C			4	1.D FM	3,500,000	96.4630	3,376,223	3,500,000	3,500,000					3.000	3.020	MON	4,958	107,195	12/12/2019	12/15/2036
61762D-AW-1	MSBAM 2013-C9 A4	CF		4	1.D FM	9,276,953	104.8900	10,489,047	10,000,000	9,794,407		79,641			3.102	3.990	MON	25,850	310,200	08/21/2013	05/15/2046
61762D-BB-6	MSBAM 2013-C9 C			4	1.D FM	1,851,641	100.3550	2,007,109	2,000,000	1,944,296		4,207			4.030	4.890	MON	6,717	82,017	06/24/2013	05/15/2046
61762M-CC-3	MSBAM 2013-C10 A5	CF		4	1.D FM	9,442,227	107.6760	10,121,603	9,400,000	9,401,601		(6,264)			4.081	4.000	MON	31,972	390,108	08/21/2013	07/15/2046
61762X-AX-5	MSBAM 2013-C12 B			4	1.D FM	5,091,249	105.0040	5,250,205	5,000,000	5,022,832		(10,898)			4.762	4.510	MON	19,846	242,189	10/10/2013	10/15/2046
61765D-AU-2	MSC 2015-MS1 A4	CF		4	1.D FM	3,328,125	111.8220	3,354,668	3,000,000	3,171,757		(38,188)			3.779	2.350	MON	9,448	113,370	09/27/2016	05/15/2048
61765D-AZ-1	MSC 2015-MS1 C			4	3.B FM	6,096,619	92.6190	5,924,861	6,397,000	6,218,905		7,544			4.031	4.540	MON	21,490	262,173	06/25/2015	05/15/2048
61765L-AX-8	MSBAM 2015-C24 B			4	2.B FM	7,099,531	108.8570	7,620,008	7,000,000	7,045,710		(11,283)			4.342	4.140	MON	25,329	309,163	10/15/2015	05/15/2048
61765T-AM-5	MSBAM 2015-C25 C			4	1.D FM	11,326,132	108.6130	12,751,278	11,740,000	11,488,276		18,265			4.524	4.920	MON	44,266	540,172	05/16/2018	10/15/2048
61767Y-AZ-3	MSC 2018-H3 A5	CF		4	1.D FM	13,011,666	119.2440	14,869,795	12,470,000	12,915,452		(53,589)			4.177	3.600	MON	43,406	520,872	03/01/2019	07/15/2051
61768H-BB-1	MSC 2019-L2 C			4	1.D FM	8,560,622	110.9100	8,561,169	7,719,000	8,487,343		(70,718)			4.975	3.660	MON	32,004	390,471	12/18/2019	03/15/2052
61770Y-AG-0	MSC 2020-CNP C			4	1.D FM	1,714,397	96.5390	1,930,790	2,000,000	1,729,327		14,930			2.427	4.180	MON	4,046	28,861	05/06/2020	04/05/2042
63874G-AL-9	NCMS 2018-ALXA E			4	3.A FE	15,340,652	97.3960	15,658,954	16,077,500	15,515,475		63,973			4.315	4.880	MON	57,824	705,454	02/09/2018	01/15/2043
68245H-AJ-3	OMPT 2017-1MKT E			4	1.D FM	9,762,109	101.5550	10,155,569	10,000,000	9,859,742		38,017			4.141	4.590	MON	34,513	414,160	04/27/2018	02/10/2032
68275C-AC-2	FB 2005-1 A3			4	1.D FM	7,582,965	113.2540	8,719,771	7,699,258	7,654,541		8,451			5.278	5.420	MON	25,962	406,367	02/08/2011	08/10/2035
68275C-AE-8	FB 2005-1 C			4	1.D FM	211,892	110.7880	214,929	194,000	202,425		(1,632)			5.293	4.240	MON	656	10,443	07/01/2014	08/10/2035
70137#-AA-3	PARKLEY-GLEN (ALBERTSONS)				4.B	171,894	103.8480	168,385	162,144	164,312		(2,417)			6.840	5.280	MON	924	11,091	06/20/2014	09/01/2022
77846E-AJ-4	RPT 2017-ROSS D			4	1.D FM	10,237,965	97.9670	10,029,908	10,237,965	10,237,965					2.989	3.520	MON	14,451	351,368	06/21/2017	06/15/2033
78426R-AD-4	SGCMS 2019-787E C			4	1.D FM	8,007,980	107.7470	8,393,553	7,790,000	7,971,723		(19,822)			4.509	4.140	MON	29,274	357,138	02/01/2019	02/15/2041
81753R-AC-3	RRT 2014-1 B	@		4	2.B FE	6,924,844	82.1970	9,041,703	11,000,000	9,256,023		469,421			0.000	5.210	N/A			06/01/2015	05/25/2047
82510W-AL-4	SHOPS 2016-CSTL D			4	1.D FM	4,839,563	82.0370	4,347,963	5,300,000	4,988,953		25,260			3.731	4.770	MON	16,479	201,044	12/06/2016	07/05/2036
84075#-AA-8	S WILLOW EDF (AHOLD/STOP & SHOP)				2.B	3,757,872	114.3030	4,294,522	3,757,120	3,757,412		(78)			7.500	7.490	MON	23,482	281,784	10/22/2007	01/01/2027
84683#-AB-0	SPARTAN PETR CO (BP/AMOCO)				1.C	137,674	102.4690	141,073	137,674	137,674					7.250	7.250	MON	832	9,981	08/27/2002	12/01/2021
86790#-AA-7	SUPER BATH ROUTE 1 LCC (SHAWS)				2.B	5,505,904	115.5220	6,360,574	5,505,904	5,505,904					7.125	7.120	MON	32,691	392,296	10/11/2002	07/01/2028
87818#-AA-3	1701 SUNRISE ASSOCIATES LLC (TD BANK)				1.B	3,816,621	104.8470	4,001,646	3,816,621	3,816,621					5.630	5.630	MON	9,550	214,876	10/12/2010	09/15/2035
90205F-AJ-9	PRK 2017-280P C			4	1.D FM	15,000,000	99.8760	14,981,486	15,000,000	15,000,000					1.408	2.130	MON	9,978	293,601	09/19/2017	09/15/2034
90276E-AJ-6	UBSCM 2017-C1 B			4	3.B FM	6,582,488	108.9270	7,298,127	6,700,000	6,602,193		8,513			4.036	4.240	MON	22,534	270,412	12/18/2018	06/15/2050
90276F-BA-1	UBSCM 2018-C10 B			4	1.D FM	10,299,958	116.2420	11,624,298	10,000,000	10,230,033		(28,018)			4.695	4.300	MON	39,130	469,560	05/23/2018	05/15/2051
90276U-BD-2	UBSCM 2017-C6 B			4	3.B FM	3,972,969	109.4410	4,377,673	4,000,000	3,977,880		1,919			4.153	4.210	MON	13,846	166,156	05/08/2018	12/15/2050
90276V-AJ-8	UBSCM 2018-C8 B			4	2.B FM	13,253,047	116.1360	15,097,809	13,000,000	13,191,879		(25,417)			4.567	4.290	MON	49,476	593,710	10/26/2018	02/15/2051
90276W-AW-7	UBSCM 2017-C7 B			4	2.B FM	3,012,656	113.0530	3,391,598	3,000,000	3,009,401		(1,721)			4.292	4.210	MON	10,730	128,760	01/18/2019	12/15/2050
90276W-AX-5	UBSCM 2017-C7 C			4	3.B FM	8,565,484	108.3700	9,361,086	8,638,000	8,578,370		3,434			4.582	4.650	MON	32,986	402,561	12/20/2017	12/15/2050
90278P-BB-5	UBSCM 2019-C18 XA			4,6	1.A FE	7,618,201	6.9210	6,865,637		6,946,824		(671,377)			1.042	3.640	MON	86,192	918,859	02/13/2020	12/15/2052
90278P-BF-6	UBSCM 2019-C18 C			4	1.D FM	10,093,870	96.9290	9,692,998	10,000,000	10,085,502		(8,102)			3.946	3.820	MON	32,886	401,292	12/11/2019	12/15/2052
90291J-BB-2	UBSCM 2018-C9 C			4	3.B FM	9,899,507	105.7840	10,578,417	10,000,000	9,916,029		4,853			4.883	4.970	MON	40,694	496,569	03/23/2018	03/15/2051
90353D-BD-6	UBSCM 2018-C12 B			4	3.B FM	1,632,605	112.2520	1,789,301	1,594,000	1,624,892		(3,649)			4.787	4.450	MON	6,359	76,312	10/25/2018	08/15/2051
91831U-AE-7	VNDO 2016-350P C			4	1.D FM	9,396,136	107.5760	10,121,911	9,409,000	9,396,506		370			3.902	3.900	MON	30,600	248,879	04/14/2020	01/10/2035
91831U-AG-2	VNDO 2016-350P E			4	1.D FM	8,799,824	97.7940	9,290,483	9,500,000	8,983,880		70,512			3.902	4.920	MON	30,896	376,929	04/10/2018	01/10/2035
92204#-AC-1	VANGUARD EQUIT(AHOLD/GIANT LANDOVER)				2.B	2,764,305	109.3920	3,023,949	2,764,305	2,764,305					7.500	7.500	MON	17,277	207,323	07/08/1999	08/01/2024
92204#-AA-7	VANGUARD LGHTHS(AHOLD/GIANT LANDOVER)				2.B	3,917,516	117.6030	4,607,128	3,917,516	3,917,516					7.250	7.250	MON	23,668	284,020	06/22/1999	02/01/2029
92938G-AF-5	WFRBS 2013-C17 AS	CF		4	1.D FM	20,599,120	107.8900	21,578,104	20,000,000	20,174,453		(66,993)			4.255	3.870	MON	70,917	851,000	11/01/2013	12/15/2046
92938J-AF-9	WFRBS 2013-UBS1 ASB	CF		4	1.D FM	9,165,618	104.0040	9,136,516	8,784,718	8,932,540		(107,024)			3.603	2.310	MON	26,376	316,843	10/25/2017	03/15/2046
93146*-AA-8	PORT DOCK AND STONE CORP (WALGREENS)				2.B	4,125,940	104.0850	4,251,965	4,085,089	4,115,174		(2,618)			4.910	4.800	MON	8,915	200,587	03/27/2013	11/15/2037
94989H-BF-6	WFCM 2015-NXS1 B			4	1.D FM	7,798,658	104.4290	8,370,055	8,015,000	7,826,049		27,391			3.658	4.220	MON	24,432	195,459	04/02/2020	05/15/2048
94989M-AD-1	WFCM 2015-NXS2 A4	CF		4	1.D FM	16,254,492	108.7690	16,315,383	15,000,000	15,642,335		(149,574)			3.498	2.380	MON	43,725	524,700	09/27/2016	07/15/2058
94989X-BH-7	WFCM 2015-NXS4 B			4	1.D FM	8,392,666	110.2560	9,272,534	8,410,000	8,394,739		1,209			4.224	4.230	MON	29,603	355,238	01/04/2019	12/15/2048
95000A-BA-4	WFCM 2015-P2 C			4	1.D FM	12,799,137	98.0350	12,744,567	13,000,000	12,868,757		8,420			4.685	4.840	MON	50,759	625,126	12/08/2015	12/15/2048
95000C-BK-8	WFCM 2016-NXS5 A6FL			4	1.D FM	6,886,250	101.0780	7,075,479	7,000,000	6,897,214		10,964			1.708	2.040	MON	5,648	69,696	05/28/2020	01/15/2059

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
95000D-BJ-9	WFCM 2016-C34 B			4	2.B FM	11,791,719	104.1970	12,503,662	12,000,000	11,837,797		23,571			4.089	4.340	MON	40,890	490,680	01/16/2019	06/15/2049
95000G-AY-0	WFCM 2016-BNK1 A3			4	1.D FM	2,505,125	108.1140	2,648,808	2,450,000	2,481,674		(5,727)			2.652	2.380	MON	5,415	64,974	09/26/2016	08/15/2049
95001F-BD-6	WFCM 2017-RC1 C			4	3.B FM	4,130,377	103.4280	4,285,040	4,143,000	4,131,515		377			4.591	4.600	MON	15,850	190,205	07/20/2018	01/15/2060
95001W-BB-3	WFCM 2019-C49 A5	CF		4	1.D FM	7,944,594	118.1670	8,744,366	7,400,000	7,862,818		(50,913)			4.023	3.120	MON	24,809	297,702	05/15/2019	03/15/2052
95002B-AF-0	WFCM 2019-C53 XA			4,6	1.A FE	2,980,836	6.9430	2,603,827		2,718,874		(261,962)			1.021	4.820	MON	31,916	340,307	02/14/2020	10/15/2052
95002C-AC-5	WFCM 2020-SOP B			4	1.D FE	9,988,710	95.1110	9,511,140	10,000,000	9,988,710					1.668	1.870	MON	7,880	164,346	01/29/2020	01/15/2035
95002U-AZ-4	WFCM 2020-C58 C			4	1.D Z	3,999,856	101.9480	4,077,956	4,000,000	3,999,856					3.162	3.140	MON	10,540		12/03/2020	07/15/2053
96928*-EZ-6	FAIRWAYS EQUITIES (VHA INC)				4.B	9,672,448	103.1790	9,979,949	9,672,448	9,672,448					5.040	5.040	MON	21,666	487,492	08/17/2012	09/15/2033
98162J-AN-6	WPT 2017-WWP E			4	1.D FM	4,482,422	95.1800	4,759,025	5,000,000	4,599,068		43,195			3.595	5.080	MON	14,981	182,773	03/12/2018	11/10/2036
98162J-AQ-9	WPT 2017-WWP F			4	1.D FM	4,323,438	89.7270	4,486,354	5,000,000	4,474,963		56,010			3.595	5.540	MON	14,981	182,773	03/12/2018	11/10/2036
05587T-AA-4	BSPRT 2019-FL5 A		C	4	1.A FE	2,525,000	99.1010	2,502,303	2,525,000	2,525,000					1.308	1.860	MON	1,560	45,897	05/20/2019	05/15/2029
05607K-AC-5	BXMT 2017-FL1 AS		C	4	1.A FE	10,000,000	99.7500	9,975,000	10,000,000	10,000,000					1.348	2.660	MON	6,369	186,997	12/08/2017	06/15/2035
36259B-AC-1	GPMT 2019-FL2 AS		C	4	1.A FE	16,816,000	99.0930	16,663,546	16,816,000	16,816,000					1.758	2.570	MON	13,965	383,644	02/14/2019	02/22/2036
36259B-AE-7	GPMT 2019-FL2 B		C	4	1.D FE	5,158,000	98.8550	5,098,943	5,158,000	5,158,000					2.058	2.780	MON	5,014	133,451	02/14/2019	02/22/2036
55379V-AA-6	M360 2019-CRE2 A		C	4	1.A FE	5,600,000	99.6380	5,579,778	5,600,000	5,600,000					1.558	2.060	MON	4,122	115,986	08/14/2019	09/15/2034
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,665,041,750	XXX	1,766,519,377	1,661,782,015	1,669,673,680		(994,772)			XXX	XXX	XXX	4,988,853	62,444,578	XXX	XXX
00868P-AA-3	AHOLD LEASE SERIES 2001-			1,2	2.B FE	8,025,360	114.3240	8,058,451	7,048,783	7,418,865		(153,777)			8.620	5.620	JJ	302,115	607,605	04/28/2010	01/02/2025
02376A-AA-7	AMER AIRLINE 17-2 AA PTT			2	2.A FE	2,328,427	98.6160	2,447,336	2,481,673	2,331,004		7,183			3.350	4.480	AO	17,551	41,568	08/11/2020	10/15/2029
023771-R9-1	AMER AIRLINE 16-3 AA PTT			1,2	2.A FE	1,540,981	97.8720	1,608,743	1,643,713	1,543,120		5,141			3.000	4.190	AO	10,410	24,656	07/30/2020	10/15/2028
02377B-AB-2	AMER AIRLN 15-2 AA PTT			1,2	2.A FE	2,416,638	98.4290	2,517,132	2,557,289	2,420,446		7,834			3.600	4.760	MS	25,317	46,031	08/26/2020	09/22/2027
02377L-AA-2	AMER AIRLINE 19-1AA PTT			1,2	2.A FE	5,828,739	97.9580	6,145,920	6,274,005	5,845,345		25,339			3.150	4.240	FA	74,661	98,816	07/21/2020	02/15/2032
02527T-AJ-5	ACAR 2017-3 E			4	2.B FE	6,998,106	100.4140	7,029,028	7,000,000	6,999,777		347			5.170	5.170	MON	21,111	361,900	08/29/2017	06/10/2024
02529H-AJ-9	ACAR 2018-1 E			4	2.C FE	10,898,402	103.1740	11,245,988	10,900,000	10,899,614		433			4.940	4.940	MON	31,410	538,460	03/14/2018	04/10/2024
03789X-AE-8	DIN 2019-1A A2II			4	2.B FE	12,967,500	97.3090	12,618,545	12,967,500	12,967,500					4.723	4.720	MJSD	44,233	612,455	05/28/2019	06/07/2049
05355M-AC-5	AVNT 2020-REV1 C			4	3.C FE	6,999,147	97.8150	6,847,062	7,000,000	6,999,408		261			4.170	4.170	MON	12,973	222,168	03/05/2020	05/15/2029
05377R-CH-5	AESOP 2016-1A C			4	2.B FE	5,997,698	100.5280	6,031,697	6,000,000	5,999,854		497			4.940	4.940	MON	9,057	296,400	03/22/2016	06/20/2022
05377R-DA-9	AESOP 2018-1A C			4	2.B FE	3,848,770	104.0580	4,006,239	3,850,000	3,849,359		232			4.730	4.730	MON	5,564	182,105	04/24/2018	09/20/2024
05377R-DJ-0	AESOP 2019-1A C			4	2.B FE	6,781,641	101.6840	6,863,688	6,750,000	6,761,760		(11,149)			4.530	4.350	MON	9,343	305,775	03/05/2019	03/20/2023
05564U-AN-0	BMWFT 2018-1 A2			4	1.A FE	17,012,617	100.0780	17,013,313	17,000,000	17,000,000					0.478	1.210	MON	3,842	165,947	06/13/2019	05/15/2023
07324S-CB-6	BAYC 2005-3A A1			4	2.C FE	3,589,845	94.2860	3,714,381	3,939,473	3,589,845		(47,959)			0.628	2.970	MON	481	40,620	03/26/2015	11/25/2035
07324Y-AB-5	BAYC 2006-2A A1			4	2.C FE	1,985,917	94.1470	2,112,645	2,243,974	2,033,284		60,429			0.493	2.970	MON	215	20,500	05/08/2014	07/25/2036
07325Y-AA-6	BAYC 2007-3 A1			4	3.A FE	455,676	92.9150	466,550	502,122	455,676		(11,838)			0.388	2.830	MON	38	4,488	07/23/2014	07/25/2037
09748R-AA-6	BOJA 2020-1A A2			4	2.B FE	20,000,000	102.1550	20,431,000	20,000,000	20,000,000					3.832	3.830	JAJO	180,956		09/29/2020	10/20/2050
12189P-AL-6	BURLINGTN NO SF 02-1 TR			2	1.B FE	71,510	101.2490	72,404	71,510	71,510					5.943	5.940	JJ	1,960	4,250	06/20/2002	01/15/2022
12189P-AM-4	BURLINGTN NO SF 02-2 TR			2	1.B FE	251	99.5400	250	251	251					5.140	5.140	JJ	6	13	09/12/2002	01/15/2021
12510H-AF-7	CAUTO 2020-1A A6			4	1.E FE	9,490,204	104.5430	9,927,522	9,496,042	9,490,659		452			3.810	3.810	MON	16,080	323,609	01/15/2020	02/15/2050
12510H-AG-5	CAUTO 2020-1A B1			4	2.B FE	10,995,284	104.1350	11,454,928	11,000,000	10,999,492		4,208			4.170	4.170	MON	20,387	410,282	01/15/2020	02/15/2050
12563L-AM-9	CLIF 2019-1A B			4	2.B FE	2,946,263	101.4480	2,989,427	2,946,750	2,947,091		(160)			4.640	4.630	MON	4,937	136,729	05/07/2019	05/18/2044
12672#-AA-6	CVS CAREMARK CORPORATION			2	2.B	8,308,737	110.7000	9,197,772	8,308,737	8,308,737					4.704	4.700	MON	22,799	390,843	09/20/2012	09/10/2034
12803P-AB-4	CAJUN 2017-1A A2			4	2.C FE	18,280,891	101.8490	18,230,971	17,900,000	18,118,170		(170,453)			6.500	5.660	FMAN	132,510	1,163,500	11/04/2019	08/20/2047
14315V-AG-7	CARMX 2020-2 C			4	1.F FE	3,499,693	108.8680	3,810,407	3,500,000	3,499,738		45			4.230	4.230	MON	5,758	92,943	04/22/2020	11/17/2025
14576A-AD-4	CARM 2020-1A A4			4	1.F FE	6,271,053	99.9370	6,271,053	6,275,000	6,271,067		14			3.670	3.670	MON	10,235		11/18/2020	12/15/2050
14576A-AE-2	CARM 2020-1A B1			4	2.B FE	1,999,423	99.9470	1,998,940	2,000,000	1,999,427		3			4.690	4.690	MON	4,169		11/18/2020	12/15/2050
14687P-AJ-4	CRVNA 2020-N1A E			4	3.B FE	4,998,769	103.7940	5,189,716	5,000,000	4,998,993		225			5.200	5.200	MON	11,556	184,167	03/11/2020	07/15/2027
14855J-AB-1	CLAST 2016-1 A			4	1.G FE	2,131,387	95.6400	2,039,055	2,132,011	2,131,717		(1,244)			4.450	4.450	MON	4,217	94,875	08/01/2016	08/15/2041
165183-BB-9	CFII 2017-4A A1			4	1.A FE	958,091	100.4650	962,323	957,866	957,890		(90)			2.120	2.100	MON	903	20,307	10/26/2017	11/15/2029
165183-BF-0	CFII 2017-4A A2			4	1.A FE	1,597,629	100.0020	1,596,488	1,596,444	1,596,444					0.468	2.080	MON	353	15,422	11/16/2018	11/15/2029
17305E-GF-6	CCCIT 2017-A7 A7			4	1.A FE	10,003,125	100.4380	10,043,848	10,000,000	10,000,000					0.521	1.120	MON	3,478	106,013	03/25/2019	08/08/2024
17305E-GL-3	CCCIT 2018-A2 A2			4	1.A FE	7,113,783	100.4720	7,173,750	7,140,000	7,113,783					0.481	1.120	MON	1,146	70,616	03/25/2019	01/20/2025
19260M-AA-4	COIN 2017-1A A2			4	2.B FE	11,097,500	97.5270	10,823,122	11,097,500	11,097,500					5.216	5.210	JAJO	106,122	578,846	05/04/2017	04/25/2047
194204-AA-1	CASL 2017-A A1			4	1.F FE	1,637,419	101.4750	1,661,587	1,637,419	1,637,419					1.798	1.820	MON	572	38,235	07/11/2017	11/26/2046
19421U-AA-2	CASL 2019-A A1			4	1.C FE	1,971,038	100.7800	1,996,075	1,980,615	1,971,038		(2,329)			1.548	1.810	MON	596	41,188	06/26/2019	12/28/2048

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
19421U-AD-6	CASL 2019-A C			4	1.F FE	7,207,381	104.2270	7,514,779	7,210,000	7,209,026		600			4.460	4.460	MON	5,359	321,566	06/26/2019	12/28/2048
19423D-AA-8	CASL 2018-A A1			4	1.F FE	1,369,138	100.1860	1,371,686	1,369,138	1,369,138					1.348	1.790	MON	359	25,673	06/12/2018	12/26/2047
19423D-AB-6	CASL 2018-A A2			4	1.F FE	2,052,787	106.0750	2,178,480	2,053,707	2,053,426		(1,171)			4.130	4.130	MON	1,414	84,818	06/12/2018	12/26/2047
20267T-AB-8	CBSLT 2016-A A2			4	1.A FE	1,122,622	101.8130	1,142,978	1,122,622	1,122,622					2.348	2.990	MON	513	32,526	04/15/2016	05/25/2040
20267T-AC-6	CBSLT 2016-A B			4	1.B FE	637,530	101.8890	673,331	660,845	652,773		3,457			4.000	4.440	MON	441	26,434	04/15/2016	05/25/2040
23304G-AF-8	DNKN 2017-1A A2II			4	2.B FE	22,809,830	106.3400	24,338,914	22,887,788	22,823,984		8,220			4.030	4.070	FMAN	105,049	922,378	02/28/2019	11/20/2047
23304G-AL-5	DNKN 2019-1A A23			4	2.B FE	14,812,500	108.0650	16,007,128	14,812,500	14,812,500					4.352	4.350	FMAN	73,417	644,640	03/20/2019	05/20/2049
23341K-AA-3	DRB 2015-D A1			4	1.A FE	802,107	100.2380	821,981	820,023	808,751		(3,739)			1.848	2.920	MON	295	19,519	12/04/2015	01/25/2040
23342E-AE-8	DTAOT 2017-3A E			4	2.A FE	1,521,855	102.9330	1,543,996	1,500,000	1,503,486		(5,611)			5.600	5.310	MON	3,733	84,000	03/15/2018	08/15/2024
23342L-AJ-1	DTAOT 2017-4A E			4	2.B FE	1,501,172	102.0810	1,531,228	1,500,000	1,500,193		(325)			5.150	5.130	MON	3,433	77,250	03/15/2018	11/15/2024
23342W-AJ-7	DTAOT 2018-1A E			4	3.B FE	7,248,989	104.4740	7,574,423	7,250,000	7,249,708		241			5.420	5.420	MON	17,464	392,950	03/06/2018	03/17/2025
25755T-AE-0	DPABS 2015-1A A2II			4	2.A FE	6,998,158	105.6790	7,487,886	7,085,500	7,038,646		9,122			4.474	4.630	JAJO	58,118	317,005	02/05/2016	10/25/2045
25755T-AF-7	DPABS 2017-1A A2I			4	2.A FE	3,393,560	100.0980	3,398,327	3,395,000	3,392,456		(817)			1.464	2.300	JAJO	9,393	85,999	07/11/2019	07/25/2047
25755T-AH-3	DPABS 2017-1A A23			4	2.A FE	14,550,000	107.1300	15,587,415	14,550,000	14,550,000					4.118	4.110	JAJO	109,848	599,169	06/13/2017	07/25/2047
25755T-AK-6	DPABS 2018-1A A2II			4	2.A FE	4,887,309	108.6920	5,312,322	4,887,500	4,887,466		(102)			4.328	4.320	JAJO	38,781	211,531	06/06/2018	07/25/2048
26208L-AC-2	HONK 2018-1A A2			4	2.C FE	4,875,000	105.9670	5,165,891	4,875,000	4,875,000					4.739	4.730	JAJO	45,564	231,026	04/17/2018	04/20/2048
26208L-AD-0	HONK 2019-1A A2			4	2.C FE	4,912,500	105.8400	5,199,413	4,912,500	4,912,500					4.641	4.640	JAJO	44,965	227,989	03/12/2019	04/20/2049
26209X-AC-5	HONK 2020-2A A2			4	2.C FE	13,000,000	101.8140	13,235,926	13,000,000	13,000,000					3.237	3.230	JAJO	19,872		10/29/2020	01/20/2051
26224H-AC-1	DRUGC 2017-1A A1			4	2.B FE	965,626	99.9760	965,401	965,626	965,626					2.736	2.740	JAJO	5,726	37,614	05/31/2017	04/15/2027
26252T-AD-5	DTAOT 2019-2A E			4	3.C FE	2,978,320	104.5430	3,136,299	3,000,000	2,982,525		4,205			4.460	4.760	MON	5,947	66,900	06/23/2020	05/15/2026
27034J-AA-9	EARN 2016-B A1			4	1.A FE	632,830	100.2930	634,685	632,830	632,830					2.198	2.860	MON	270	17,365	05/04/2016	02/26/2035
000000-00-0	FLCON 2017-1 A			4	1.G FE	5,236,637	95.7950	5,016,459	5,236,651	5,236,649		(3,328)			4.581	4.580	MON	10,662	239,891	02/01/2017	02/15/2042
33830J-AA-3	GUYS 2017-1A A2			4	2.C FE	14,532,131	104.0950	15,083,935	14,490,500	14,518,878		(7,312)			4.600	4.530	JAJO	122,203	666,563	02/27/2019	07/25/2047
33844K-AE-6	FCAT 2017-3 E			4	3.B FE	2,060,000	104.3760	2,150,165	2,060,000	2,060,000					5.260	5.250	MON	4,816	108,356	03/28/2018	10/15/2024
33844N-AJ-9	FCAT 2018-2 E			4	3.B FE	1,625,278	105.4730	1,677,027	1,590,000	1,619,428		(5,850)			5.510	4.850	MON	3,894	43,805	06/23/2020	11/17/2025
34417M-AB-3	FOCUS 2017-1A A2II			4	2.B FE	15,440,000	95.9140	14,809,122	15,440,000	15,440,000					5.093	5.090	JAJO	133,244	786,359	03/21/2017	04/30/2047
34417Q-AA-6	FOCUS 2018-1 A2			4	2.B FE	8,820,000	96.5730	8,517,739	8,820,000	8,820,000					5.184	5.180	JAJO	77,475	457,229	10/19/2018	10/30/2048
361886-BZ-6	GFORT 2019-1 A			4	1.A FE	7,065,078	102.9700	7,207,917	7,000,000	7,030,288		(22,874)			2.700	2.350	MON	8,400	189,000	06/18/2019	04/15/2024
36804P-AF-3	GATX 2005-1 PASS-THRU TR			2	2.B FE	1,249,156	107.9290	1,348,201	1,249,156	1,249,156					5.697	5.690	JJ	35,385	71,164	03/17/2005	01/02/2025
374593-A*-2	GIANTS STADIUM LLC			2	2.B PL	14,116,250	136.9530	19,332,628	14,116,250	14,116,250					7.100	7.090	AO	250,563	1,002,254	06/30/2010	04/01/2040
40439H-AC-3	HINTT 2020-A C			4	2.B FE	1,852,706	103.3340	1,914,739	1,852,948	1,852,709		(86)			3.420	3.420	MON	3,873	14,434	09/04/2020	10/09/2039
411707-AD-4	HNGRY 2018-1A A2II			4	2.B FE	19,550,000	106.6370	20,847,534	19,550,000	19,550,000					4.959	4.950	MJSD	29,623	969,485	05/24/2018	06/20/2048
411707-AH-5	HNGRY 2020-1A A2			4	2.B FE	4,000,000	102.1460	4,085,863	4,000,000	4,000,000					3.981	3.980	MJSD	4,423		11/13/2020	12/20/2050
428041-BP-1	HFLF 2019-1 E			4	2.B FE	3,499,541	101.9070	3,566,765	3,500,000	3,499,750		138			4.620	4.620	MON	9,433	161,700	05/15/2019	01/10/2033
43285H-AB-4	HGVT 2020-AA B			4	1.F FE	2,298,532	105.2960	2,420,317	2,298,573	2,298,532		(1,083)			4.220	4.220	MON	1,617	52,542	06/02/2020	02/25/2039
43814U-AD-1	HAROT 2018-1 A4			4	1.A FE	1,441,143	101.3720	1,444,559	1,425,000	1,429,127		(7,716)			2.830	2.260	MON	1,792	40,327	06/18/2019	05/15/2024
45780K-AS-5	INTOW 2020-1A C			4	3.C FE	1,750,000	102.6350	1,796,128	1,750,000	1,750,000					4.213	4.210	MON	3,277	17,817	09/11/2020	09/15/2050
46616V-AA-8	HENDR 2012-1A A			4	1.A FE	4,075,375	116.4490	4,746,836	4,076,294	4,075,587		(666)			4.210	4.210	MON	7,627	171,135	03/13/2012	02/16/2065
46617A-AB-1	HENDR 2012-3A B			4	1.G FE	1,405,623	120.4650	1,693,306	1,405,637	1,405,627		(286)			6.170	6.170	MON	3,855	86,487	11/09/2012	09/15/2067
46617F-AC-8	HENDR 2013-1A B			4	2.A FE	12,877,402	113.5960	14,639,813	12,887,587	12,879,840		(2,770)			4.940	5.020	MON	30,064	634,878	03/13/2013	04/15/2069
46651T-AB-7	HENDR 2018-1A B			4	2.B FE	999,644	108.0970	1,080,976	1,000,000	999,695		148			4.700	4.700	MON	2,089	46,869	03/13/2018	10/15/2074
476681-AA-9	JMIKE 2019-1A A2			4	2.B FE	15,000,000	106.8140	16,022,100	15,000,000	15,000,000					4.433	4.430	FMAN	84,966	594,761	12/12/2019	02/15/2050
47760Q-AB-9	JIMMY 2017-1A A2II			4	2.B FE	16,447,500	103.0990	16,957,208	16,447,500	16,447,500					4.846	4.840	JAJO	135,055	797,046	06/27/2017	07/30/2047
51507K-AB-2	LFT 2020-2A B			4	2.A FE	1,599,463	102.8850	1,646,173	1,600,000	1,599,479		16			3.540	3.540	MON	1,573	8,339	10/21/2020	04/21/2031
51507K-AC-0	LFT 2020-2A C			4	2.C FE	2,549,812	101.5890	2,590,538	2,550,000	2,549,815		3			4.300	4.300	MON	3,046	16,143	10/21/2020	04/21/2031
51507K-AD-8	LFT 2020-2A D			4	3.C FE	2,499,067	101.9470	2,548,677	2,500,000	2,499,088		21			6.770	6.770	MON	4,701	24,917	10/21/2020	04/21/2031
52603V-AA-1	LFT 2018-1A A			4	1.F FE	970,625	101.3700	1,013,701	1,000,000	980,283		9,658			3.810	5.230	MON	1,058	28,575	03/31/2020	12/21/2026
52603V-AC-7	LFT 2018-1A C			4	2.C FE	1,699,998	103.8030	1,764,661	1,700,000	1,699,998		(1)			5.030	5.030	MON	2,613	85,510	05/08/2018	12/21/2026
62946A-AD-6	NPRL 2017-1A A2			4	1.F FE	14,999,122	106.1440	15,921,636	15,000,000	14,999,273		(159)			4.219	4.210	MON	19,337	632,850	11/10/2017	10/21/2047
63890B-AC-0	NAVSL 2018-EA B			4	1.C FE	6,999,560	105.4490	7,381,455	7,000,000	6,999,730		41			4.440	4.440	MON	13,813	310,800	11/06/2018	12/15/2059
63938P-BL-2	NAVMT 2019-1 D			4	2.C FE	1,900,000	100.0740	1,901,418	1,900,000	1,900,000					1.598	1.600	MON	590	40,482	06/10/2019	05/25/2024
63939E-AD-5	NAVSL 2015-AA A3			4	1.A FE	7,271,250	102.2090	7,154,632	7,000,000	7,000,000		(168,348)			1.858	2.000	MON	6,144	166,274	07/31/2017	11/15/2030
63940U-AD-6	NAVSL 2018-DA B			4	1.F FE	6,997,120	109.7050	7,679,403	7,000,000	6,997,743		248			4.570	4.570	MON	14,218	319,900	10/18/2018	12/15/2059

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
63941K-AC-9	NAVSL 2020-CA A2B			4	1.A FE	8,000,000	102.4820	8,198,628	8,000,000	8,000,000					1.758	1.800	MON	6,644	115,329	03/10/2020	11/15/2068
65341K-AZ-9	NFMOT 2018-1A A1			4	1.A FE	3,527,150	100.0450	3,521,608	3,520,000	3,520,000					0.798	1.760	MON	1,328	45,781	03/25/2019	02/15/2023
65474V-AQ-4	NMOTR 2019-A A			4	1.A FE	8,024,688	100.4960	8,039,710	8,000,000	8,000,000					0.718	1.310	MON	2,715	97,560	03/25/2019	02/15/2024
68267B-AE-0	OMFIT 2018-1A E			4	3.B FE	14,518,951	103.8930	15,243,240	14,672,000	14,525,562		17,643			5.520	5.860	MON	38,245	487,747	07/07/2020	03/14/2029
68267D-AC-0	OMFIT 2019-1A C			4	1.F FE	12,499,870	103.6070	12,950,963	12,500,000	12,499,913		(7)			3.890	3.890	MON	22,962	486,250	01/15/2019	02/14/2031
68267L-AA-6	OMFIT 2017-1A A1			4	1.B FE	1,858,503	100.1300	1,880,919	1,878,461	1,867,178		24,106			2.370	4.200	MON	2,102	29,680	04/17/2020	09/14/2032
68267L-AE-8	OMFIT 2017-1A D			4	3.B FE	9,931,074	99.8470	9,984,720	10,000,000	9,992,308		(12,164)			4.520	4.560	MON	21,344	452,000	03/22/2018	09/14/2032
68269C-AE-6	OMFIT 2018-2A E			4	3.B FE	2,999,096	106.4370	3,193,137	3,000,000	2,999,473		114			5.770	5.770	MON	8,174	173,100	03/12/2018	03/14/2033
68269L-AB-2	OMFIT 2020-1A B			4	1.C FE	4,999,367	109.2770	5,463,871	5,000,000	4,999,466		99			4.830	4.830	MON	11,404	149,596	04/24/2020	05/14/2032
72703P-AC-7	PLNT 2019-1A A2			4	2.C FE	2,038,395	94.3060	1,867,259	1,980,000	2,034,156		(4,806)			3.858	3.480	MJSD	5,517	76,813	02/03/2020	12/05/2049
74166Y-AA-8	PROSE 2019-1A A2			4	2.B FE	7,920,000	103.3040	8,181,677	7,920,000	7,920,000					4.475	4.470	JAJO	60,055	354,420	08/14/2019	07/30/2049
78416E-AE-3	SFSAS 2019-1 A			4	1.F FE	9,999,898	99.8510	9,985,150	10,000,000	9,999,940		35			4.238	4.230	MON	24,722	416,737	12/11/2019	06/10/2025
78443C-BH-6	SLMA 2004-A A3			4	1.C FE	1,963,744	98.7530	2,072,704	2,098,857	1,963,744		(56,777)			0.616	3.370	MJSD	611	25,497	12/10/2015	06/15/2033
78469P-AA-2	SOFI 2016-A A1			4	1.A FE	296,899	101.0120	302,623	299,589	296,899		(2,337)			1.898	2.580	MON	111	7,302	02/26/2016	08/25/2036
78470R-AA-5	SOFI 2016-E A1			4	1.A FE	639,596	99.8880	632,975	633,680	633,680		(3,728)			0.998	1.920	MON	123	9,615	11/28/2017	07/25/2039
78471A-AC-7	SOFI 2016-F B			4	1.E FE	4,277,215	107.6140	4,788,829	4,450,000	4,351,855		24,643			4.450	5.020	MON	3,300	198,025	01/13/2017	02/25/2040
80285T-AH-7	SDART 2018-1 E			4	3.B FE	8,894,180	103.0380	9,273,466	9,000,000	8,965,938		23,623			4.370	4.590	MON	17,480	393,300	03/29/2018	05/15/2025
81761T-AC-9	SERV 2020-1 A2II			4	2.C FE	10,000,000	101.7040	10,170,400	10,000,000	10,000,000					3.337	3.330	JAJO	20,393		11/20/2020	01/30/2051
817743-AA-5	SPRO 2019-1A A2			4	2.C FE	5,298,981	106.5740	5,618,315	5,271,750	5,292,936		(6,312)			3.882	3.720	JAJO	37,519	214,337	03/13/2020	10/25/2049
826525-AC-1	SRFC 2020-2A C			4	2.B FE	6,751,579	101.3710	6,844,996	6,752,420	6,751,261		(2,207)			3.510	3.510	MON	7,242	84,929	08/03/2020	07/20/2037
82652N-AA-6	SRFC 2019-3A A			4	1.A FE	2,928,339	102.3520	3,222,818	3,148,752	2,928,339		61,262			2.340	5.360	MON	2,251	49,121	04/22/2020	08/20/2036
83402Q-AC-6	SCLP 2016-2 B			4	1.B FE	3,471,690	100.7670	3,499,571	3,472,912	3,473,582		(2,957)			4.770	4.680	MON	2,761	165,658	07/26/2016	10/27/2025
83404K-AE-3	SOFI 2017-E C			4	1.C FE	5,990,115	105.3380	6,320,288	6,000,000	5,994,076		1,565			4.160	4.180	MON	4,160	249,600	10/06/2017	11/26/2040
83405A-AB-0	SCLP 2017-1 B			4	1.B FE	4,405,963	101.2240	4,460,786	4,406,809	4,407,286		(2,383)			4.730	4.680	MON	3,474	208,442	01/20/2017	01/26/2026
83405T-AA-1	SCLP 2019-3 A			4	1.A FE	2,933,778	101.0510	3,005,947	2,974,680	2,948,867		36,938			2.900	4.940	MON	1,438	64,699	04/17/2020	05/25/2028
83405X-AD-6	SCLP 2018-3 C			4	2.B FE	6,999,286	104.1290	7,289,072	7,000,000	6,999,656		135			4.670	4.670	MON	5,448	326,900	07/31/2018	08/25/2027
83406C-AA-7	SCLP 2019-2 A			4	1.A FE	1,215,285	101.0060	1,320,799	1,307,637	1,254,530		100,317			3.010	13.420	MON	656	29,520	03/24/2020	04/25/2028
83546D-AJ-7	SONIC 2020-1A A2II			4	2.B FE	13,883,333	108.8550	15,112,835	13,883,333	13,883,333					4.336	4.330	MON	18,394	548,472	01/15/2020	01/20/2050
85234#-AB-1	STADIUM FUNDING TRUST			1,2	2.C PL	5,489,425	116.3220	6,385,409	5,489,425	5,489,425					5.000	4.990	AO	68,618	275,613	06/19/2013	04/01/2039
86212X-AC-4	STR 2019-1 A3			4	1.E FE	2,199,437	99.7460	2,232,131	2,237,812	2,201,860		2,508			3.320	3.620	MON	2,270	37,148	07/15/2020	11/20/2049
86212X-AD-2	STR 2019-1 A4			4	1.E FE	17,895,499	95.8220	17,154,555	17,902,500	17,896,118		136			4.490	4.490	MON	24,561	803,822	11/06/2019	11/20/2049
86213A-AB-5	STR 2013-3A A2			4	1.E FE	1,616,219	103.0940	1,583,596	1,536,056	1,573,297		(12,378)			5.210	4.280	MON	2,445	80,029	11/21/2016	11/20/2043
86359D-UJ-4	LBSBC 2005-2A M3			4	1.D FE	1,792,153	99.5000	1,875,811	1,885,237	1,871,073		30,187			0.748	3.720	MON	274	23,787	06/15/2017	09/25/2030
86772F-AA-9	SUNRN 2019-2 A			4	1.F FE	97,511	106.8330	104,225	97,558	97,531		10			3.610	3.610	JAJO	597	3,541	10/17/2019	02/01/2055
87166P-AA-9	SYNIT 2018-A1 A			4	1.A FE	9,570,959	102.1880	9,549,540	9,345,000	9,417,537		(100,843)			3.380	2.270	MON	14,038	315,861	06/18/2019	09/15/2024
87244B-AA-6	TGIF 2017-1A A2			4	4.B FE	12,332,272	80.4490	9,726,284	12,090,000	12,216,889		(22,888)			6.202	6.070	JAJO	127,053	749,822	09/25/2017	04/30/2047
87342R-AC-8	BELL 2016-1A A23			4	2.B FE	16,887,500	107.8500	18,213,169	16,887,500	16,887,500					4.970	4.960	FMAN	83,931	839,309	05/19/2016	05/25/2046
87342R-AE-4	BELL 2018-1A A2II			4	2.B FE	13,676,451	109.7460	14,734,512	13,426,000	13,618,547		(33,685)			4.940	4.590	FMAN	66,324	663,244	02/28/2019	11/25/2048
89174U-AB-2	TPAT 2018-SL1 B			4	1.E FE	11,187,188	94.1170	10,823,470	11,500,000	11,187,188		(5,386)			1.198	2.080	MON	2,679	198,003	04/23/2019	01/25/2046
89656C-AA-1	TRL 2010-1A A			4	1.F FE	14,801,539	105.6540	14,848,508	14,053,832	14,591,999		(172,485)			5.194	4.050	MON	30,415	729,956	01/17/2019	10/16/2040
89656Y-AC-9	TRL 2020-2A B1			4	2.B FE	4,997,114	100.2320	5,011,603	5,000,000	4,997,156		42			3.690	3.690	MON	6,150	15,375	10/23/2020	11/19/2050
89657A-AB-2	TRL 2018-1A A2			4	1.F FE	4,996,750	105.1620	5,258,102	5,000,000	4,997,436		448			4.620	4.620	MON	8,983	231,000	06/13/2018	06/17/2048
90352W-AB-0	STEAM 2018-1 A2			4	1.F FE	2,999,894	102.6320	3,078,970	3,000,000	2,999,913		(68)			4.611	4.610	MON	2,306	138,330	05/02/2018	04/25/2048
90783R-AA-2	UNP RR CO 2002 PASS TRST			1,2	1.D FE	498,907	107.2400	520,340	485,211	488,301		(297)			6.061	5.650	JJ	13,397	29,409	05/16/2005	01/17/2023
91823A-AQ-4	VBTOW 2020-1A D			4	2.B FE	1,500,000	103.6830	1,555,249	1,500,000	1,500,000					4.090	4.090	MON	2,727	33,572	05/12/2020	06/15/2050
92348X-AB-1	VZOT 2018-A A1B			4	1.A FE	3,760,136	100.0680	3,766,106	3,763,517	3,760,136		348			0.391	1.060	MON	491	33,769	06/26/2019	04/20/2023
92349F-AB-9	VZOT 2018-1A A1B			4	1.A FE	4,060,948	100.0430	4,062,938	4,061,168	4,060,515		(544)			0.411	1.800	MON	557	37,267	06/13/2019	09/20/2022
92855H-AB-1	VSLR 2020-1A B			4	2.B FE	7,498,373	100.7620	7,557,203	7,500,000	7,498,373					3.220	3.220	JJ	61,046		09/25/2020	07/31/2051
94978#-DY-0	WELLS FARGO BK EQUIP SER A-5J TDCC 06-A			2	2.B	352,189	120.8270	425,540	352,189	352,189					5.670	5.660	JJ	9,874	22,614	06/29/2006	06/29/2030
94978#-EA-1	WELLS FARGO BK EQUIP SER A-5 TDCC 06-A			2	2.B	546,750	119.7140	654,536	546,750	546,750					5.780	5.780	JJ	15,626	21,524	04/27/2007	01/27/2029
95058X-AC-2	WEN 2015-1A A23			4	2.B FE	16,083,516	100.8470	16,243,933	16,107,500	16,104,455		3,925			4.497	4.540	MJSD	32,194	724,354	11/19/2015	06/15/2045
95058X-AH-1	WEN 2019-1A A2II			4	2.B FE	14,475,000	106.8460	15,466,081	14,475,000	14,475,000					4.080	4.070	MJSD	26,248	590,580	06/13/2019	06/15/2049
96042N-AN-7	WLAKE 2018-1A E			4	2.A FE	3,481,680	101.7150	3,560,043	3,500,000	3,497,718		4,773			4.530	4.630	MON	7,047	158,550	03/22/2018	05/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
00176A-BB-0	AMMC 2012-11A BR2		C	4	1.C FE	1,479,750	97.8520	1,467,793	1,500,000	1,479,750		(488)			1.814	2.370	JAJO	4,763	42,439	08/15/2019	04/30/2031
00176A-BC-8	AMMC 2012-11A CR2		C	4	1.F FE	2,730,585	96.9710	2,763,685	2,850,000	2,730,585		(4,283)			2.114	3.150	JAJO	10,545	89,327	08/15/2019	04/30/2031
00177H-AC-3	AMMC 2018-22A B		C	4	1.C FE	3,920,000	98.7170	3,948,692	4,000,000	3,920,000		(2,987)			1.664	2.270	JAJO	12,578	110,023	08/14/2019	04/25/2031
00900L-AG-9	AIMCO 2015-AA AR		C	4	1.A FE	2,783,918	99.7280	2,776,349	2,783,918	2,783,918					1.086	2.340	JAJO	6,556	61,713	12/12/2017	01/15/2028
02014P-DN-1	ALM 2015-17A A2R		C	4	1.C FE	995,000	99.1530	991,531	1,000,000	995,209		209			1.827	2.000	JAJO	3,960		11/16/2020	01/15/2028
03328T-BC-8	ANCHC 2015-7A BR2		C	4	1.C FE	1,496,250	98.6610	1,479,916	1,500,000	1,496,399		149			1.977	2.060	JAJO	5,356		11/16/2020	01/28/2031
03759C-AN-0	APID 2016-24A BR		C	4	1.F FE	2,500,000	98.9120	2,472,812	2,500,000	2,500,000					2.368	2.890	JAJO	12,006	87,336	08/23/2018	10/20/2030
03763Y-BE-5	APID 2012-11A CRR		C	4	1.F FE	2,500,000	98.8800	2,472,023	2,500,000	2,500,000					2.717	2.990	JAJO	14,344	97,237	08/20/2019	10/17/2030
03767C-AD-2	APID 2017-28A B		C	4	1.F FE	2,422,500	93.3030	2,332,583	2,500,000	2,422,500		(546)			1.918	2.610	JAJO	9,725	75,930	12/18/2019	01/20/2031
04941G-AQ-1	ATCLO 2013-1A CR		C	4	1.F FE	3,903,255	97.4400	3,814,784	3,915,000	3,903,255					1.972	2.140	FMAN	9,650	75,132	02/19/2020	11/17/2027
04966H-AG-1	ATRM 13A C		C	4	1.F FE	3,622,765	94.5650	3,476,695	3,676,500	3,622,765		(1,158)			2.009	2.750	JAJO	14,363	114,331	08/20/2019	11/21/2030
056162-AQ-3	BABSN 2015-1A BR		C	4	1.C FE	2,934,000	98.0580	2,941,769	3,000,000	2,934,000					1.618	2.600	JAJO	9,845	81,991	01/22/2019	01/20/2031
06759J-AG-3	BABSN 2019-1A B		C	4	1.C FE	3,000,000	99.0120	2,970,386	3,000,000	3,000,000					2.086	2.520	JAJO	13,565	97,004	02/12/2019	04/15/2031
08179H-AB-6	BSP 2017-12A A2		C	4	1.C FE	3,280,046	99.9000	3,305,707	3,309,000	3,280,046		(915)			1.916	2.370	JAJO	13,743	101,276	08/23/2019	10/15/2030
08179H-AC-4	BSP 2017-12A B		C	4	1.G FE	1,497,000	98.1370	1,472,058	1,500,000	1,497,000					2.236	2.860	JAJO	7,270	50,789	07/26/2018	10/15/2030
09609N-AE-5	BLUEM 2019-24A B		C	4	1.C FE	2,000,000	99.4580	1,989,175	2,000,000	2,000,000					2.058	2.460	JAJO	8,352	63,786	02/15/2019	04/20/2031
09626U-AQ-1	BLUEM 2013-1A BR		C	4	1.F FE	4,350,000	99.4900	4,327,835	4,350,000	4,350,000					2.858	3.060	JAJO	24,868	173,576	12/19/2019	01/20/2029
09626Y-AS-9	BLUEM 2013-2A BR		C	4	1.C FE	2,231,325	99.4940	2,238,634	2,250,000	2,231,325					1.815	2.510	JAJO	8,057	65,806	01/18/2019	10/22/2030
124166-AJ-8	BMILK 2018-1A C		C	4	1.F FE	4,750,000	95.8020	4,550,613	4,750,000	4,750,000					2.336	2.850	JAJO	24,050	165,662	08/27/2018	10/15/2031
12481Q-AC-9	CBAM 2018-5A A		C	4	1.A FE	2,000,000	99.3800	1,987,601	2,000,000	2,000,000					1.237	2.110	JAJO	5,226	47,532	02/23/2018	04/17/2031
12547L-AE-8	CIFC 2020-2A B		C	4	1.C FE	502,650	100.5660	502,834	500,000	502,626		(24)			2.482	2.360	JAJO	4,379		11/19/2020	08/24/2032
12549J-BE-0	CIFC 2014-1A CR2		C	4	1.F FE	1,910,000	95.1540	1,903,083	2,000,000	1,910,000		(3,717)			2.067	3.090	JAJO	8,616	64,501	07/25/2019	01/18/2031
12553D-AC-1	CIFC 2019-1A B		C	4	1.C FE	3,050,000	99.3560	3,030,376	3,050,000	3,050,000					2.018	2.390	JAJO	12,483	95,727	02/15/2019	04/20/2032
12554X-AA-0	CIFC 2019-5A A1		C	4	1.A FE	2,498,750	100.5720	2,514,314	2,500,000	2,498,750		(164)			1.576	1.850	JAJO	8,541	75,052	11/27/2019	10/15/2032
13877B-AC-2	CANYC 2018-1A B		C	4	1.C FE	993,750	99.3280	993,283	1,000,000	993,932		182			1.927	2.080	JAJO	4,177		11/16/2020	07/15/2031
13887W-AE-0	CANYC 2019-2A C		C	4	1.F FE	2,500,000	100.3200	2,508,007	2,500,000	2,500,000					2.986	3.200	JAJO	16,179	110,316	08/27/2019	10/15/2032
14310M-AW-7	CGMS 2014-1A A1R2		C	4	1.A FE	2,990,907	99.3860	2,972,550	2,990,907	2,990,907					1.187	1.840	JAJO	7,500	69,553	03/05/2018	04/17/2031
14310M-BC-0	CGMS 2014-1A CR2		C	4	1.F FE	4,800,000	94.7300	4,736,517	5,000,000	4,800,000		(1,019)			2.017	2.810	JAJO	21,298	158,696	12/19/2019	04/17/2031
14312J-AS-1	CGMS 2015-5A A2R		C	4	1.C FE	3,500,000	99.3020	3,475,599	3,500,000	3,500,000					2.038	2.560	JAJO	14,467	110,560	01/30/2019	01/20/2032
14889D-AN-8	CRMN 2014-1A A2R		C	4	1.C FE	3,500,000	98.5350	3,448,746	3,500,000	3,500,000					2.035	2.810	JAJO	14,052	110,193	10/16/2017	04/22/2030
14889E-AL-0	CRMN 2013-1A AR		C	4	1.A FE	3,972,035	99.3260	3,945,294	3,972,035	3,972,035					1.066	2.420	JAJO	7,766	84,115	12/01/2017	01/27/2028
14918P-AY-2	CATLK 2015-3A CR		C	4	1.F FE	1,201,200	99.7120	1,196,546	1,200,000	1,200,000		(1,200)			2.986	3.090	JAJO	7,766	35,212	02/20/2020	07/16/2029
15032D-AQ-6	CEDF 2014-4A BR		C	4	1.C FE	997,800	99.7990	997,994	1,000,000	997,888		88			1.827	1.900	JAJO	3,554		11/18/2020	07/23/2030
15032D-AK-7	CEDF 2016-6A BR		C	4	1.C FE	2,980,500	99.8140	2,994,445	3,000,000	2,980,500					1.818	2.060	JAJO	11,062	60,736	03/02/2020	10/20/2028
15137E-BG-7	CECLO 2014-21A BR2		C	4	1.F FE	4,466,050	98.2760	4,397,878	4,475,000	4,466,050		(395)			2.566	2.780	JAJO	21,056	162,824	12/18/2019	07/27/2030
22846D-AC-7	CRNPT 2020-9A B		C	4	1.C FE	1,006,000	100.5890	1,005,892	1,000,000	1,006,000					2.920	2.760	JAJO	6,408		12/01/2020	07/14/2032
26243E-AB-7	DRSLF 2017-53A B		C	4	1.C FE	3,669,375	98.5800	3,696,750	3,750,000	3,669,713		338			1.636	2.360	JAJO	13,300	82,578	11/16/2020	01/15/2031
26245R-AA-8	DRSLF 2018-58A A1		C	4	1.A FE	3,460,625	99.2220	3,472,798	3,500,000	3,464,104		3,479			1.217	1.650	JAJO	8,998	11,633	09/29/2020	07/17/2031
26250J-AW-0	DRSLF 2012-25A CRR		C	4	1.F FE	1,000,000	98.0030	980,035	1,000,000	1,000,000					2.086	2.210	JAJO	4,522	22,493	02/20/2020	10/15/2027
26251N-AD-2	DRSLF 2018-60A C		C	4	1.F FE	487,500	95.6550	478,277	500,000	487,500		(449)			2.286	2.900	JAJO	2,477	17,165	08/19/2019	07/15/2031
34961L-AC-3	FCBSL 2017-1A B1		C	4	1.C FE	2,300,000	99.4320	2,286,936	2,300,000	2,300,000					2.084	2.850	JAJO	8,924	72,358	10/26/2017	10/26/2029
36318W-AF-7	GALXY 2013-15A BR		C	4	1.C FE	994,500	99.7510	997,520	1,000,000	994,677		177			1.832	1.980	JAJO	3,970		11/17/2020	10/15/2030
36320M-AL-2	GALXY 2015-20A AR		C	4	1.A FE	3,000,000	99.5920	2,987,777	3,000,000	3,000,000					1.218	2.190	JAJO	7,412	69,824	02/23/2018	04/20/2031
36320T-AP-8	GALXY 2016-22A C1R		C	4	1.F FE	500,350	98.4810	492,408	500,000	500,000		(350)			2.280	2.400	JAJO	2,438	11,963	02/13/2020	07/16/2028
36656A-AL-2	SIX10 2018-3A C		C	4	1.F FE	1,948,000	96.4910	1,929,836	2,000,000	1,948,000		(2,330)			2.067	2.900	JAJO	8,731	64,500	09/16/2019	07/17/2028
37952U-AE-3	SEACO 2014-1A A2		C	4	1.G FE	3,358,818	100.0530	3,585,246	3,583,334	3,477,612		55,545			3.090	4.800	MON	4,306	110,725	04/05/2016	07/17/2029
38137P-AW-0	GLD10 2015-10A C1R		C	4	1.F FE	3,500,000	98.7470	3,456,166	3,500,000	3,500,000					2.318	2.870	JAJO	16,454	120,496	08/08/2018	07/20/2031
38137W-AC-9	GLM 2019-6A A		C	4	1.A FE	3,496,500	99.6470	3,487,656	3,500,000	3,496,658		158			1.558	1.600	JAJO	11,060	14,416	09/29/2020	01/20/2033
38137Y-AG-6	GLM 2019-4A B		C	4	1.C FE	3,000,000	99.3520	2,980,580	3,000,000	3,000,000					2.014	2.420	JAJO	11,585	93,500	01/24/2019	04/24/2031
38172C-AL-9	GOCAP 2017-35A BR		C	4	1.C FE	5,000,000	99.9430	4,997,189	5,000,000	5,000,000					2.268	2.620	JAJO	22,999	169,603	06/24/2019	07/20/2029
38172H-AC-8	GOCAP 2019-45A B1		C	4	1.C FE	3,500,000	99.3300	3,476,577	3,500,000	3,500,000					2.768	3.010	JAJO	19,648	157,380	08/22/2019	10/20/2031
38176E-AE-7	GCBSL 2019-40A B		C	4	1.C FE	7,400,000	99.4310	7,357,923	7,400,000	7,400,000					2.214	2.670	JAJO	30,957	245,034	02/08/2019	01/25/2032
38218E-AB-3	GOODG 2019-2A B		C	4	1.F FE	86,676	104.3700	90,478	86,690	86,676		(15)			3.860	3.860	MON	149	3,129	10/09/2019	10/15/2054

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
40490B-AC-2	HLA 2017-2A A2		C	4	1.C FE	1,994,000	98.9070	1,978,142	2,000,000	1,994,161		161			1.917	2.020	JAJO	8,139		11/27/2020	01/17/2030
40538B-AN-2	HLA 2014-2A A2R		C	4	1.A FE	2,245,063	99.8680	2,242,115	2,245,063	2,245,063					2.022	3.600	JAJO	8,197	68,829	04/21/2017	04/28/2025
42086Q-AC-5	HAYFN 2018-9A BR		C	4	1.C FE	1,980,000	99.9990	1,999,989	2,000,000	1,980,552		552			2.027	2.280	JAJO	7,322		11/17/2020	04/28/2031
50181G-BG-4	LCM 16A BR2		C	4	1.C FE	2,596,881	99.3100	2,582,069	2,600,001	2,596,989		108			1.986	2.040	JAJO	11,193	13,455	09/29/2020	10/15/2031
50189G-AH-5	LCM 22A BR		C	4	1.F FE	2,301,150	96.5670	2,221,047	2,300,000	2,300,000		(1,150)			2.218	2.330	JAJO	10,346	53,541	02/19/2020	10/20/2028
50200F-AC-3	LCM 26A A1		C	4	1.A FE	991,500	99.7510	997,520	1,000,000	991,500		(220)			1.288	1.960	JAJO	2,613	23,984	11/25/2019	01/20/2031
50200F-AG-4	LCM 26A C		C	4	1.F FE	2,520,150	95.0060	2,517,674	2,650,000	2,520,150		(5,325)			2.018	3.210	JAJO	10,846	83,173	08/15/2019	01/20/2031
50200W-AC-6	LCM 28A B		C	4	1.C FE	997,000	99.3270	993,273	1,000,000	997,000					1.818	2.030	JAJO	3,687	29,358	01/14/2020	10/20/2030
55283L-AA-3	MAPSL 2019-1A A		C	4	1.F	7,488,927	95.0640	7,068,673	7,435,665	7,481,013		(12,502)			4.458	4.270	MON	14,733	331,482	12/18/2019	03/15/2044
55320R-AL-1	MP7 2015-1A CRR		C	4	1.F FE	4,894,890	96.9690	4,741,801	4,890,000	4,890,000		(4,890)			2.417	2.530	JAJO	24,631	120,913	02/21/2020	10/18/2028
55818V-AY-3	MDPK 2014-15A A2R		C	4	1.B FE	3,500,000	99.3180	3,476,164	3,500,000	3,500,000					1.716	1.930	JAJO	11,014	66,789	03/02/2020	01/27/2026
55952Y-AP-2	MAGNE 2014-8A AR2		C	4	1.A FE	2,868,668	99.7470	2,879,705	2,887,000	2,868,668		(555)			1.216	1.690	JAJO	7,612	67,814	11/25/2019	04/15/2031
55952Y-AR-8	MAGNE 2014-8A BR2		C	4	1.C FE	2,480,000	99.1880	2,479,716	2,500,000	2,480,000		(642)			1.736	2.140	JAJO	9,408	71,940	08/22/2019	04/15/2031
56578K-AC-3	MCLO 2018-12A A2A		C	4	1.C FE	3,250,000	99.5420	3,235,131	3,250,000	3,250,000					2.167	2.730	JAJO	14,677	108,127	09/06/2018	04/18/2031
59284M-AB-0	MEXICO CITY ARPT TRUST		C	1,2	2.C FE	1,994,668	106.5000	2,138,520	2,008,000	1,974,215		566			5.500	5.620	AO	18,713	110,440	12/06/2019	10/31/2046
59284M-AD-6	MEXICO CITY ARPT TRUST		C	1,2	2.C FE	1,768,763	105.3500	1,864,695	1,770,000	1,768,968		17			5.500	5.500	JJ	40,833	97,350	10/03/2017	07/31/2047
59803A-AE-2	MIDO 2019-10A B		C	4	1.C FE	2,503,000	100.4960	2,512,405	2,500,000	2,500,000		(3,000)			2.609	2.700	JAJO	12,683	81,369	03/02/2020	10/23/2032
62432L-AC-5	MVEW 2017-2A B		C	4	1.C FE	2,800,000	99.4890	2,785,716	2,800,000	2,800,000					1.930	2.580	JAJO	11,559	86,015	12/15/2017	01/16/2031
64132D-AC-2	NEUB 2019-32A B		C	4	1.C FE	4,000,000	99.5290	3,981,184	4,000,000	4,000,000					2.067	2.500	JAJO	17,002	127,336	01/28/2019	01/19/2032
67102S-AL-8	OCP 2014-5A A1R		C	4	1.A FE	1,490,250	99.7510	1,496,280	1,500,000	1,490,250		(221)			1.294	1.810	JAJO	3,615	35,208	11/27/2019	04/26/2031
67107F-BE-6	OZLM 2014-8A A2RR		C	4	1.C FE	2,988,000	99.3940	2,981,842	3,000,000	2,988,000					2.017	2.580	JAJO	12,779	95,217	01/18/2019	10/17/2029
67109W-AN-8	OZLM 2015-12A BR		C	4	1.F FE	5,005,000	97.4480	4,872,424	5,000,000	5,000,000		(5,000)			2.264	2.370	JAJO	19,813	113,413	02/19/2020	04/30/2027
67110A-AW-3	OZLM 2015-13A BR		C	4	1.F FE	1,000,000	97.8480	978,489	1,000,000	1,000,000					2.314	2.970	JAJO	4,050	33,376	09/05/2018	07/30/2027
67112G-AA-6	OZLM 2018-18A A		C	4	1.A FE	3,500,000	99.0050	3,465,180	3,500,000	3,500,000					1.256	1.900	JAJO	9,531	83,637	02/23/2018	04/15/2031
67570Q-AC-5	OCP 2019-16A B		C	4	1.C FE	3,000,000	99.0780	2,972,366	3,000,000	3,000,000					2.068	2.520	JAJO	12,583	95,678	02/22/2019	01/20/2032
67572Y-BS-0	OCT22 2014-1A BRR		C	4	1.C FE	2,459,375	98.9310	2,473,297	2,500,000	2,459,375					1.665	2.310	JAJO	8,213	69,305	06/07/2019	01/22/2030
67590G-BL-2	OCT17 2013-1A BR2		C	4	1.C FE	886,500	98.1820	883,641	900,000	886,500					1.614	2.030	JAJO	2,745	24,296	01/08/2020	01/25/2031
67590R-BA-2	OCTLF 2014-1A BRR		C	4	1.C FE	1,169,595	99.2830	1,166,578	1,175,000	1,169,705		110			1.920	2.050	FMAN	2,758		11/16/2020	11/18/2031
67590R-BE-4	OCTLF 2014-1A CRR		C	4	1.G FE	4,953,500	98.5020	4,925,132	5,000,000	4,952,000		(2,063)			2.420	2.720	FMAN	14,791	134,228	02/20/2020	11/18/2031
67590X-AQ-5	OCT27 2016-1A CR		C	4	1.F FE	4,848,500	98.5630	4,928,188	5,000,000	4,848,500		(5,592)			2.336	3.080	JAJO	25,316	174,381	08/22/2019	07/15/2030
67707B-AB-6	OAKC 2017-15A B		C	4	1.C FE	3,168,750	97.5410	3,170,113	3,250,000	3,168,750		(3,324)			1.588	2.330	JAJO	10,468	87,835	08/19/2019	01/20/2030
69689A-AW-0	PLMRS 2015-1A A2R2		C	4	1.C FE	3,000,000	99.3670	2,981,018	3,000,000	3,000,000					1.862	2.210	FMAN	6,364	82,648	05/31/2019	05/21/2029
69689A-AY-6	PLMRS 2015-1A BR2		C	4	1.F FE	2,500,000	99.9990	2,499,977	2,500,000	2,500,000					2.462	2.790	FMAN	7,012	84,206	05/31/2019	05/21/2029
69689A-BE-9	PLMRS 2015-1A A2R3		C	4	1.D Z	2,500,000	100.0000	2,500,000	2,500,000	2,500,000					1.400	1.650	FMAN			12/21/2020	05/21/2029
69689A-BG-4	PLMRS 2015-1A BR3		C	4	1.D Z	2,250,000	100.0000	2,250,000	2,250,000	2,250,000					2.000	2.250	FMAN			12/21/2020	05/21/2029
69703P-AA-7	PLMRS 2018-1A A1		C	4	1.A FE	2,500,000	99.2200	2,480,502	2,500,000	2,500,000					1.247	2.100	JAJO	6,499	59,728	02/12/2018	04/18/2031
75888H-AE-1	REG12 2019-1A B		C	4	1.C FE	1,002,000	100.0310	1,000,318	1,000,000	1,001,994		(6)			1.977	1.960	JAJO	4,285		11/17/2020	10/15/2032
77340G-AN-1	ROCKT 2017-2A CR		C	4	1.F FE	500,000	96.5760	482,881	500,000	500,000					2.136	2.240	JAJO	2,315	8,898	02/12/2020	10/15/2029
77587A-AJ-5	RMRK 2018-1A C		C	4	1.F FE	3,000,000	94.5990	2,837,972	3,000,000	3,000,000					2.168	2.790	JAJO	13,191	98,720	03/29/2018	04/20/2031
83609T-AE-7	SNDPT 2017-4A B		C	4	1.F FE	3,487,750	94.7370	3,315,819	3,500,000	3,487,750					2.018	2.720	JAJO	14,325	109,851	12/12/2017	01/21/2031
83609Y-AE-6	SNDPT 2013-3RA B		C	4	1.C FE	3,250,000	99.7160	3,240,778	3,250,000	3,250,000					1.977	2.000	JAJO	13,212		11/18/2020	04/18/2031
83614N-AE-3	SNDPT 2019-3A B		C	4	1.C FE	1,004,200	99.9990	999,993	1,000,000	1,004,160		(40)			2.314	2.280	JAJO	4,392		11/17/2020	10/25/2032
85572R-AA-7	STARR 2018-1 A		C	4	2.A FE	9,399,537	97.2890	9,127,818	9,382,125	9,396,547		(6,671)			4.089	4.040	MON	17,050	383,635	12/18/2019	05/15/2043
85816B-CQ-1	STCR 2015-1A BR		C	4	1.C FE	3,000,000	99.6380	2,989,142	3,000,000	3,000,000					2.062	2.860	FMAN	7,047	88,781	05/12/2017	05/21/2029
85816B-CS-7	STCR 2015-1A CR		C	4	1.F FE	4,000,000	99.4130	3,976,520	4,000,000	4,000,000					2.832	3.600	FMAN	12,904	149,859	05/12/2017	05/21/2029
85816V-AB-2	STCR 2017-1A B		C	4	1.C FE	1,250,000	97.4490	1,218,123	1,250,000	1,250,000					1.836	2.560	JAJO	4,975	37,241	11/07/2017	10/15/2030
87240N-AN-6	TCW 2017-1A CR		C	4	1.F FE	2,800,000	99.2700	2,779,564	2,800,000	2,800,000					2.263	2.360	JAJO	11,266	53,435	02/11/2020	07/29/2029
87241E-AG-0	TCW 2019-1A B		C	4	1.C FE	4,002,000	99.5600	3,982,404	4,000,000	4,000,000		(2,000)			2.021	2.130	FMAN	10,554	77,684	01/30/2020	02/15/2029
87249C-AC-5	TICP 2018-10A B		C	4	1.C FE	1,466,250	97.1080	1,456,620	1,500,000	1,466,250					1.688	2.530	JAJO	5,135	42,060	01/24/2019	04/20/2031
87249L-AE-1	WINDR 2017-4A B		C	4	1.C FE	2,937,000	97.3070	2,919,219	3,000,000	2,937,000		(1,771)			1.673	2.310	FMAN	5,858	76,317	09/26/2019	11/20/2030
88315L-AD-0	TMCL 2019-1A B		C	4	2.B FE	6,064,295	104.1380	6,317,724	6,066,667	6,095,218		16,901			5.280	5.170	MON	9,788	299,693	04/17/2019	04/20/2044
88315L-AF-5	TMCL 2020-1A B		C	4	2.B FE	3,859,111	104.4520	4,032,211	3,860,337	3,859,389		(37)			4.940	4.940	MON	5,827	63,567	08/04/2020	08/21/2045
88433B-AS-6	WINDR 2016-2A BR		C	4	1.C FE	499,375	99.6090	498,045	500,000	499,408		33			2.027	2.080	FMAN	1,690		11/16/2020	11/01/2031

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
88606W-AA-0	TBOLT 2017-A A		C	4	1.G FE	7,008,890	96.5340	6,766,255	7,009,186	7,009,047		(1,294)			4.212	4.210	MON	13,121	295,227	04/25/2017	05/17/2032
89300J-AE-8	TRAL 2018-5A B		C	4	1.C FE	990,000	99.4440	994,440	1,000,000	990,369		369			1.927	2.250	JAJO	3,909		11/16/2020	10/20/2028
89300J-AG-3	TRAL 2018-5A C		C	4	1.F FE	2,447,500	97.9370	2,448,438	2,500,000	2,447,500		(1,877)			2.418	3.130	JAJO	12,260	88,604	09/30/2019	10/20/2028
89624C-AE-2	CAVU 2019-1A B		C	4	1.C FE	2,000,000	99.9480	1,998,966	2,000,000	2,000,000					2.430	2.460	JAJO	9,855		11/30/2020	07/20/2032
89640Y-AC-8	TRNTS 2017-6A B		C	4	1.C FE	2,990,700	99.7520	2,992,566	3,000,000	2,990,700					2.064	2.900	JAJO	11,700	94,751	05/15/2017	07/25/2029
89641G-AC-6	TRNTS 2020-12A B1		C	4	1.C FE	4,531,500	100.7600	4,534,232	4,500,000	4,531,152		(348)			2.527	2.440	JAJO	21,485		11/18/2020	04/25/2033
915328-AW-8	UPLND 2016-1A A2R		C	4	1.C FE	494,375	99.6140	498,073	500,000	494,375		(151)			1.868	2.300	JAJO	1,894	14,933	08/19/2019	04/20/2031
92328G-BB-1	VENTR 2013-14A BRR		C	4	1.B FE	3,000,000	97.9620	2,938,880	3,000,000	3,000,000					1.783	1.890	FMAN	5,052	52,600	02/14/2020	08/28/2029
92331N-AE-6	VENTR 2017-30A B		C	4	1.C FE	3,000,000	99.3560	2,980,701	3,000,000	3,000,000					1.836	2.530	JAJO	11,940	89,379	10/31/2017	01/15/2031
92331N-AG-1	VENTR 2017-30A C		C	4	1.F FE	2,906,250	97.5110	2,925,343	3,000,000	2,906,250		(572)			2.186	2.880	JAJO	14,215	100,054	12/19/2019	01/15/2031
92331V-AA-6	VENTR 2018-31A A1		C	4	1.A FE	1,500,000	98.9250	1,483,885	1,500,000	1,500,000					1.248	1.990	JAJO	3,797	35,368	02/23/2018	04/20/2031
92331V-AC-2	VENTR 2018-31A A2		C	4	1.A FE	2,000,000	98.4240	1,968,494	2,000,000	2,000,000					1.368	2.090	JAJO	5,550	49,591	02/23/2018	04/20/2031
92914N-AL-5	VOYA 2015-1A A2R		C	4	1.C FE	1,962,000	99.0180	1,980,361	2,000,000	1,962,000		(2,069)			1.467	2.150	JAJO	6,116	52,268	08/22/2019	01/18/2029
92914N-AN-1	VOYA 2015-1A BR		C	4	1.F FE	1,995,000	98.4530	1,969,067	2,000,000	1,995,000					1.917	2.090	JAJO	7,991	41,898	02/19/2020	01/18/2029
92917A-AE-6	VOYA 2018-1A B		C	4	1.F FE	2,200,200	97.1730	2,215,561	2,280,000	2,200,200		(3,157)			2.017	2.870	JAJO	9,457	71,429	08/14/2019	04/19/2031
92917N-AL-2	VOYA 2019-1A BR		C	4	1.C FE	3,000,000	98.9070	2,967,210	3,000,000	3,000,000					1.786	1.890	JAJO	11,615	45,955	02/07/2020	04/15/2031
94949G-AE-1	WELF 2020-1A A2		C	4	1.C FE	2,000,000	99.6360	1,992,721	2,000,000	2,000,000					1.986	2.090	JAJO	8,610	28,429	02/13/2020	04/15/2033
94949W-AE-6	WELF 2019-XA A2		C	4	1.C FE	3,500,000	99.3570	3,477,515	3,500,000	3,500,000					2.218	2.680	JAJO	15,744	116,948	02/15/2019	04/20/2032
98625U-AW-2	YCLO 2016-1A BR		C	4	1.C FE	4,837,500	100.0980	4,842,266	4,837,500	4,837,500					1.968	2.720	JAJO	19,309	149,377	07/21/2017	10/20/2029
98625U-AY-8	YCLO 2016-1A CR		C	4	1.F FE	3,000,000	99.1460	2,974,397	3,000,000	3,000,000					2.668	3.390	JAJO	16,233	113,928	07/21/2017	10/20/2029
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,230,467,069	XXX	1,259,223,875	1,232,387,415	1,229,357,296		(597,252)			XXX	XXX	XXX	4,930,343	42,321,208	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						11,974,037,547	XXX	13,841,600,444	12,115,024,633	11,974,020,952		16,288,604			XXX	XXX	XXX	103,048,096	478,568,365	XXX	XXX
064058-AB-6	BANK OF NEW YORK MELLON			2	2.A FE	3,085,856	101.3180	3,238,123	3,196,000	3,091,244		1,664			4.500	4.700	JD	4,395	143,820	03/28/2018	12/29/2049
064058-AF-7	BANK OF NY MELLON CORP			2	2.A FE	11,501,563	106.0000	12,455,000	11,750,000	11,515,537		3,469			4.625	4.740	MS	152,464	543,438	12/01/2016	12/29/2049
29278N-AA-1	ENERGY TRANSFER OPERATNG			2	3.B FE	4,734,689	79.5000	3,750,015	4,717,000	4,725,104		(3,474)			6.250	6.160	FA	111,374	294,813	01/31/2018	01/01/9999
48126H-AA-8	JPMORGAN CHASE & CO			2	2.B FE	5,225,000	106.0000	5,300,000	5,000,000	5,113,726		(40,251)			6.000	5.040	FA	125,000	300,000	02/06/2018	02/01/2167
48128B-AG-6	JPMORGAN CHASE & CO			2	2.B FE	4,000,000	103.2500	4,130,000	4,000,000	4,000,000					4.600	4.600	FA	76,667	96,088	03/06/2020	01/01/9999
514666-AM-8	LAND O'LAKES INC			2	3.B FE	875,438	97.7500	786,888	805,000	856,161		(6,541)			7.250	6.020	MJSD	2,594	58,363	11/08/2017	06/15/2065
55261F-AH-7	M&T BANK CORPORATION			2	2.C FE	9,480,000	108.6250	10,308,513	9,490,000	9,480,421		142			5.125	5.130	MN	81,060	486,363	05/17/2018	12/29/2049
665859-AQ-7	NORTHERN TRUST CORP			2	2.A FE	19,251,250	107.2070	20,905,365	19,500,000	19,262,831		3,816			4.600	4.670	AO	224,250	897,000	09/19/2018	12/29/2049
693475-AM-7	PNC FINANCIAL SERVICES			2	2.B FE	1,936,385	104.3750	2,036,356	1,951,000	1,932,254		(1,971)			4.850	4.790	JD	7,885	94,624	02/22/2018	05/29/2049
693475-AQ-8	PNC FINANCIAL SERVICES			2	2.B FE	15,447,863	109.2500	16,880,218	15,451,000	15,427,230		(7,863)			5.000	4.950	MN	128,758	772,550	05/31/2018	08/01/2167
743315-AU-7	PROGRESSIVE CORP			2	2.A FE	17,500,000	104.2500	18,243,750	17,500,000	17,500,000					5.375	5.370	MS	276,962	940,625	03/09/2018	01/01/9999
902973-AZ-9	US BANCORP			2	2.A FE	24,897,238	112.4750	27,081,731	24,078,000	24,657,124		(77,443)			5.300	4.840	AO	269,406	1,276,134	05/09/2018	04/15/2027
05565A-LQ-4	BNP PARIBAS		C	2	2.C FE	9,980,000	100.6500	10,065,000	10,000,000	9,980,001		1			4.500	4.500	FA	157,500	225,000	02/21/2020	01/01/9999
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						127,915,282	XXX	135,180,959	127,438,000	127,541,633		(128,451)			XXX	XXX	XXX	1,618,315	6,128,818	XXX	XXX
4899999. Total - Hybrid Securities						127,915,282	XXX	135,180,959	127,438,000	127,541,633		(128,451)			XXX	XXX	XXX	1,618,315	6,128,818	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
46138G-80-5	INVESCO TAXABLE MUNICIPAL BOND				1.G	20,681,042	33.5000	20,759,950	619,700	20,681,042					0.000	0.000			44,606	12/10/2020	
464288-62-0	ISHARES BROAD USD INVESTMENT G				2.A	19,237,823	61.9700	19,390,413	312,900	19,237,823					0.000	0.000			42,815	12/09/2020	
92206C-81-3	VANGUARD LONG-TERM CORPORATE B				2.A	19,895,039	111.0700	20,159,205	181,500	19,895,039					0.000	0.000			50,620	12/09/2020	
5899999. Subtotal - Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO						59,813,904	XXX	60,309,568	1,114,100	59,813,904					XXX	XXX	XXX		138,041	XXX	XXX
6099999. Subtotal - SVO Identified Funds						59,813,904	XXX	60,309,568	1,114,100	59,813,904					XXX	XXX	XXX		138,041	XXX	XXX
00216H-AB-8	ATI HOLDINGS ACQUISITION				4.C FE	853,299	97.9380	971,748	992,208	875,417		23,085			4.500	10.120	MJSD	124	24,641	06/17/2020	05/10/2023
01860Y-AJ-1	ALLIANCE HEALTHCARE SERVICES INC				5.A FE	1,794,936	89.7700	1,770,674	1,972,457	1,799,327		6,682			5.500	9.050	MJSD	301	8,438	12/03/2020	10/24/2023
03835E-AE-4	APPLOVIN CORP				4.A FE	942,875	99.6880	989,403	992,500	947,723		5,173			4.275	5.380	MJSD	114	25,612	05/22/2020	08/15/2025
04270Y-AB-6	ARRAY TECHNOLOGIES				4.A FE	1,447,899	97.8750	1,436,888	1,468,085	1,448,736		1,116			6.000	6.310	JAJO	3,262	5,974	11/17/2020	10/14/2027
04649V-AV-2	ASURION LLC				4.A FE	669,174	98.9580	660,550	667,505	667,701		(1,541)			3.234	3.200	MJSD	58	17,650	03/25/2020	11/03/2023
05988H-AB-3	BMC SOFTWARE (BOXER PARENT)				4.C FE	977,525	99.4710	984,662	989,899	977,860		400			4.483	4.820	MJSD	121	29,127	05/06/2020	10/02/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
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
09238F-AK-7	BLACKHAWK NETWORKS (BHN MERGER)				4.C FE	1,486,628	97.1560	1,442,545	1,484,772	1,484,772		(1,861)			3.209	3.270	MJSD	130	39,993	03/16/2020	06/15/2025
12505M-AF-3	OUTFRONT MEDIA (CBS OUTDOOR)				3.B FE	2,769,179	98.0750	2,722,679	2,776,119	2,769,179					2.249	2.870	JAJO	1,613	69,299	11/15/2017	11/18/2026
24736C-BM-5	DELTA AIR LINES				2.C FE	1,987,513	101.4110	2,018,079	1,990,000	1,987,720		190			5.750	5.870	JAJO	20,024	4,817	09/30/2020	04/29/2023
256604-BF-5	DOLE FOOD CO INC				4.B FE	1,463,650	99.7500	1,456,350	1,460,000	1,461,661		(2,049)			3.750	3.740	MJSD	1,445	41,513	03/25/2020	04/06/2024
29102T-AB-8	PRESS GANEY (AZALEA)				4.B FE	993,687	98.6250	976,363	989,975	990,187		(3,515)			3.717	3.730	MJSD	6,435	27,869	03/03/2020	07/24/2026
40435T-AH-0	HELPSYSTEMS (HS PURCHASER)				4.C FE	2,466,642	99.2500	2,470,059	2,488,725	2,467,451		863			5.750	5.950	MJSD	3,578	34,563	11/09/2020	11/19/2026
41254H-AG-4	HARGRAY COMMUNICATIONS GROUP INC				4.B FE	1,484,615	99.9580	1,483,992	1,484,615	1,484,615					4.000	4.000	MJSD	165	36,785	05/22/2020	05/16/2024
44958A-AJ-6	INSIGHT GLOBAL (IG INVESTMENTS)				4.C FE	1,953,769	99.6750	1,990,957	1,997,449	1,954,848		1,078			5.000	5.550	MJSD	11,929		11/19/2020	05/23/2025
45567Y-AL-9	INTERNET BRANDS (MH SUB I LLC)				4.B FE	965,150	99.6000	991,020	995,000	968,128		3,095			4.750	5.580	MJSD	131	25,207	06/22/2020	09/13/2024
57906P-AG-4	MCAFEE				3.C FE	1,346,293	99.9250	1,336,927	1,337,931	1,339,316		(7,208)			3.970	3.940	JAJO	435	44,954	03/12/2020	09/30/2024
59835Y-AJ-1	DUPAGE MEDICAL GROUP (MIDWEST PHYSICIAN				4.B FE	988,559	99.0420	980,314	989,796	988,559		(12)			3.500	3.580	MJSD	96	24,502	03/03/2020	08/15/2024
59909T-AC-8	MILANO ACQUISITION (DXC)				4.B FE	2,472,500	99.8330	2,495,825	2,500,000	2,473,397		897			4.750	4.990	JAJO	22,299		11/13/2020	10/01/2027
60662W-AM-4	MITCHELL INTERNATIONAL INC				4.C FE	979,924	98.0630	970,649	989,822	979,924		52			3.490	3.830	MJSD	93	25,721	03/03/2020	11/29/2024
69338C-AH-4	PG&E				3.C FE	982,563	101.0250	1,005,199	995,000	984,362		1,834			5.500	5.820	MJSD	152	22,802	08/03/2020	06/23/2025
69519U-AC-6	PACKERS HOLDINGS LLC				4.B FE	991,033	99.5000	984,847	989,796	990,777		(262)			4.250	4.220	JAJO	441	18,599	08/05/2020	12/04/2024
70476X-AC-9	PETVET CARE (PEARL INTERMEDIATE)				4.B FE	979,925	97.6250	966,315	989,824	979,925		73			2.986	3.280	MJSD	80	25,985	03/05/2020	02/14/2025
72819Q-AN-2	PLZ AEROSCIENCE (PLAZE INC)				4.C FE	982,538	99.1670	989,191	997,500	985,417		2,904			4.482	5.520	MJSD	145	17,165	09/04/2020	08/03/2026
000000-00-0	PORTILLO'S HOLDINGS LLC				5.A FE	529,922	99.2500	531,260	535,275	530,653		759			6.500	6.770	MJSD	97	36,596	01/06/2020	09/06/2024
75025K-AF-5	RCN GRANDE (RADIATE HOLDCO)				4.B FE	995,000	100.0470	1,000,470	1,000,000	995,158		158			3.727	3.860	MJSD	118	5,076	11/18/2020	09/25/2026
75774E-AB-1	RSA SECURITY (REDSTONE)				4.B FE	1,478,125	100.2810	1,504,215	1,500,000	1,478,843		718			5.240	5.520	JAJO	8,000	20,250	09/11/2020	09/01/2027
81527C-AL-1	SEDGWICK HOLDINGS INC				4.B FE	989,899	98.2920	972,992	989,899	989,899					3.484	3.480	MJSD	93	25,723	03/03/2020	12/31/2025
81527C-AN-7	SEDGWICK HOLDINGS, INC				4.B FE	972,613	100.6250	1,001,219	995,000	973,360		841			5.250	5.730	MJSD	145	15,381	09/16/2020	09/03/2026
87403U-AB-9	ANVIL INTERNATIONAL				4.C FE	803,894	94.2250	935,148	992,462	816,364		13,804			5.233	9.490	MJSD	142	32,673	06/05/2020	05/28/2026
89334G-AX-2	TRANS UNION LLC				3.B FE	998,456	99.5210	993,674	998,456	998,456					1.990	1.990	MJSD	53	24,110	11/13/2019	11/16/2026
89787R-AH-5	TRUGREEN LP				4.B FE	1,995,000	100.3750	2,007,500	2,000,000	1,995,135		135			4.750	4.820	MJSD	230	7,653	12/02/2020	11/02/2027
91116K-AB-1	UNITED NATURAL FOODS				4.B FE	1,440,487	99.3190	1,445,129	1,455,037	1,440,896		409			4.396	4.710	MJSD	155	7,431	11/13/2020	10/22/2025
92345M-AQ-5	VERINT SYSTEMS INC				3.A FE	2,408,881	99.3750	2,397,422	2,412,500	2,408,881					2.251	3.060	JAJO	4,476	72,523	01/26/2018	06/28/2024
93369P-AF-1	CALIBER COLLISION (WAND NEWCO)				4.C FE	994,950	98.4500	974,655	990,000	990,268		(4,687)			3.223	3.220	MJSD	87	25,878	03/03/2020	02/05/2026
96244U-AD-9	WHATABURGER (WHATABRANDS)				4.A FE	1,435,798	98.9840	1,417,666	1,432,218	1,432,268		(3,547)			2.983	3.000	JAJO	2,079	32,976	03/19/2020	07/31/2026
000000-00-0	CORSAIR COMPONENTS				4.B FE	1,126,054	99.8750	1,131,843	1,133,260	1,126,093		1,200			5.250	5.440	MJSD	150	32,709	11/18/2020	08/28/2024
C4953E-AD-7	KDC (KNOWLTON DEV CORP)				4.B FE	994,905	99.1250	983,741	992,424	992,424		(2,488)			3.975	4.010	MJSD	131	30,492	04/03/2020	12/22/2025
39843P-AG-8	GRIFOLS WORLDWIDE OPERATIONS USA INC		C		3.B FE	1,231,313	99.0630	1,225,905	1,237,500	1,234,406		(1,051)			2.506	3.050	MJSD	72	32,828	01/24/2017	11/15/2027
6399999. Subtotal - Bonds - Unaffiliated Bank Loans - Issued						50,375,173	XXX	50,618,075	51,203,009	50,410,106		37,245			XXX	XXX	XXX	89,199	973,515	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						50,375,173	XXX	50,618,075	51,203,009	50,410,106		37,245			XXX	XXX	XXX	89,199	973,515	XXX	XXX
7699999. Total - Issuer Obligations						8,944,775,272	XXX	10,733,771,609	8,846,904,133	8,931,976,008		(1,373,994)			XXX	XXX	XXX	110,639,411	393,648,304	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						1,737,106,582	XXX	1,919,744,055	1,979,513,140	1,745,373,868		19,258,106			XXX	XXX	XXX	3,621,323	45,958,131	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						1,693,286,430	XXX	1,799,512,628	1,691,171,575	1,698,103,844		(1,014,500)			XXX	XXX	XXX	5,092,315	63,671,343	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						1,230,467,069	XXX	1,259,223,875	1,232,387,415	1,229,357,296		(597,252)			XXX	XXX	XXX	4,930,343	42,321,208	XXX	XXX
8099999. Total - SVO Identified Funds						59,813,904	XXX	60,309,568	1,114,100	59,813,904					XXX	XXX	XXX		138,041	XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans						50,375,173	XXX	50,618,075	51,203,009	50,410,106		37,245			XXX	XXX	XXX	89,199	973,515	XXX	XXX
8399999 - Total Bonds						13,715,824,430	XXX	15,823,179,810	13,802,293,372	13,715,035,026		16,309,605			XXX	XXX	XXX	124,372,591	546,710,542	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 425,284,043 1B ..$ 178,060,212 1C ..$ 475,819,644 1D ..$ 3,242,539,099 1E ..$ 568,481,316 1F ..$ 1,178,701,871 1G ..$ 1,097,436,674

2A ..$ 1,637,364,633 2B ..$ 2,761,149,997 2C ..$ 1,208,800,047

3A ..$ 214,517,096 3B ..$ 312,112,047 3C ..$ 152,384,880

4A ..$ 95,479,098 4B ..$ 117,900,106 4C ..$ 39,134,504

5A ..$ 7,369,759 5B ..$ 2,500,000 5C ..$

6 ..$

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
319626-30-5	FIRST CITIZENS BANCSHARE			720,000.000	25.00	0.000	18,000,000	27.040	19,468,800	18,000,000		733,684							2.C FE	03/05/2020
428388-10-8	HF CHLOR-ALKALI LLC CLASS B			997.458	10,000.00	5,901.000	5,886,005	5,901.000	5,886,005	6,255,065									6. *	06/26/2013
78464A-29-2	SPDR WELLS FARGO PREFERRED STO			700,000.000	0.00	0.000	30,849,260	44.410	31,087,000	30,849,260		179,548							2.C	12/14/2020
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							54,735,265	XXX	56,441,805	55,104,325		913,232							XXX	XXX
008252-84-3	AFFILIATED MANAGERS GROU			200,000.000	25.00	0.000	5,000,000	26.240	5,248,000	5,000,000	660	63,993							2.C FE	09/17/2020
04621X-30-6	ASSURANT INC			120,000.000	25.00	0.000	3,000,000	27.260	3,271,200	3,000,000	18,375								3.A FE	11/16/2020
084423-70-6	BERKLEY (WR) CORPORATION			280,000.000	25.00	0.000	6,989,750	27.970	7,831,600	6,989,750	1,108	399,000							2.C FE	03/19/2018
084423-80-5	BERKLEY (WR) CORPORATION			225,000.000	25.00	0.000	5,393,250	26.870	6,045,750	5,393,250	797	242,781							2.C FE	03/12/2020
084423-88-8	BERKLEY (WR) CORPORATION			200,000.000	25.00	0.000	5,000,000	26.280	5,256,000	5,000,000	590	58,438							2.C FE	09/16/2020
125896-86-0	CMS ENERGY CORP			360,000.000	25.00	0.000	9,000,000	28.450	10,242,000	9,000,000	22,500	506,251							2.C FE	03/05/2018
233331-85-9	DTE ENERGY CO			165,000.000	25.00	0.000	4,122,500	27.250	4,496,250	4,122,500	18,047	216,563							2.C FE	11/13/2017
233331-86-7	DTE ENERGY CO			180,000.000	25.00	0.000	4,459,000	26.760	4,816,800	4,459,000	12,000	270,000							2.C FE	12/09/2016
25746U-84-4	DOMINION ENERGY INC			289,649.000	25.00	0.000	7,218,424	26.130	7,568,528	7,218,424	64,417	380,164							2.C FE	04/25/2017
29364D-10-0	ENTERGY ARKANSAS LLC			300,000.000	25.00	0.000	7,500,000	26.410	7,923,000	7,500,000	30,469	365,626							1.F FE	08/09/2016
316500-20-6	FIDUS INVESTMENT CORP			200,000.000	25.00	0.000	5,000,000	25.250	5,050,000	5,000,000	48,958	293,750							1.G PL	01/30/2018
410120-30-7	HANCOCK WHITNEY CORP			480,000.000	25.00	0.000	11,972,000	25.390	12,187,200	11,972,000	31,733	714,000							2.C FE	03/03/2015
65339K-10-0	NEXTERA ENERGY CAPITAL			171,282.000	25.00	0.000	3,848,006	26.250	4,496,153	3,848,006	18,734	224,808							2.B FE	01/12/2017
744320-88-8	PRUDENTIAL FINANCIAL INC			200,000.000	25.00	0.000	5,000,000	26.410	5,282,000	5,000,000	17,188	57,292							2.B FE	08/18/2020
759351-70-3	REINSURANCE GRP OF AMER			435,233.000	25.00	0.000	10,875,878	27.600	12,012,431	10,875,878	29,983	428,458							2.B FE	07/15/2020
860630-60-7	STIFEL FINANCIAL CORP			200,000.000	25.00	0.000	5,030,000	26.240	5,248,000	5,030,000	54,889	260,000							2.C FE	10/02/2017
11271L-10-2	BROOKFIELD FINANCE INC			80,000.000	25.00	0.000	2,000,000	25.890	2,071,200	2,000,000	19,271								2.B FE	10/08/2020
8599999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							101,408,808	XXX	109,046,112	101,408,808	389,719	4,481,124							XXX	XXX
12509#-13-1	CDOC INC 1994 SERIES 9%			51,774.143	1,000.00	0.000	23,507,493	1,379.800	71,437,963	48,353,944	12,944	4,659,673							3.B	09/11/2003
8699999. Subtotal - Preferred Stock - Parent, Subsidiaries and Affiliates Perpetual Preferred							23,507,493	XXX	71,437,963	48,353,944	12,944	4,659,673							XXX	XXX
8999999 - Total Preferred Stocks							179,651,566	XXX	236,925,880	204,867,077	402,663	10,054,029							XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ | 1B ...$ | 1C ..$ | 1D ..$ | 1E ..$ | 1F ...$ 7,500,000 | 1G ..$ 5,000,000

2A ..$ | 2B ...$ 21,723,884 | 2C ..$ 113,034,184

3A ..$ 3,000,000 | 3B ...$ 23,507,493 | 3C ..$

4A ..$ | 4B ...$ | 4C ..$

5A ..$ | 5B ...$ | 5C ..$

6 ....$ 5,886,005

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
09259E-10-8	BLACKROCK TCP CAPITAL CORP			515,779.000	5,797,356	11.240	5,797,356	7,747,001		680,828		(1,449,339)		(1,449,339)		12/30/2016	
38046W-10-5	GOHEALTH INC - CLASS A			10,000.000	136,500	13.650	136,500	208,746				(72,246)		(72,246)		07/15/2020	
38173M-10-2	GOLUB CAPITAL BDC INC			216,788.000	3,065,382	14.140	3,065,382	3,977,583		260,146		(935,440)		(935,440)		03/13/2018	
56035L-10-4	MAIN STREET CAPITAL CORP			100,884.000	3,254,518	32.260	3,254,518	3,784,371		248,175		(1,094,591)		(1,094,591)		03/13/2018	
816307-30-0	SELECTQUOTE INC			50,500.000	1,047,875	20.750	1,047,875	1,320,500				(272,625)		(272,625)		05/21/2020	
83012A-10-9	SIXTH STREET SPECIALTY LENDING INC			0.000		0.000			31,896							03/05/2018	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					13,301,631	XXX	13,301,631	17,038,201	31,896	1,189,149		(3,824,241)		(3,824,241)		XXX	XXX
31338*-11-6	FED HOME LOAN BANK CHICAGO B-1	RF		476,617.130	47,661,714	100.000	47,661,714	47,661,714		2,385,234						07/01/2020	
31338*-12-4	FED HOME LOAN BANK CHICAGO B-2	RF		978.750	97,881	100.006	97,881	97,881		1,004						12/01/2020	
C7876*-10-3	RISKGRID TECHNOLOGIES INC			487,893.000		0.000										01/23/2015	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					47,759,595	XXX	47,759,595	47,759,595		2,386,238						XXX	XXX
12691#-10-5	CNO FINANCIAL INVESTMENTS CORP.			1,000.000	69,315	69.315	69,315	182,720				(2,600)		(2,600)		04/15/2016	
45202#-10-7	ILLINOIS GENERAL INVESTMENT CORP			100.000	79,261,181	792,611.808	79,261,181	79,066,330		6,998,911		(5,518,112)		(5,518,112)		09/21/2017	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					79,330,496	XXX	79,330,496	79,249,050		6,998,911		(5,520,712)		(5,520,712)		XXX	XXX
9799999 - Total Common Stocks					140,391,722	XXX	140,391,722	144,046,846	31,896	10,574,298		(9,344,953)		(9,344,953)		XXX	XXX
9899999 - Total Preferred and Common Stocks					320,043,288	XXX	377,317,602	348,913,923	434,559	20,628,327		(9,344,953)		(9,344,953)		XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

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

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

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

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

6 ....$ .....

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
38376G-ZD-5	GNR 2010-161 Z		12/01/2020	CAPITALIZED INTEREST		128,959	128,960	
91282C-AJ-0	US TREASURY N/B		08/27/2020	BOFA SECURITIES INC		9,984,375	10,000,000	
91282C-AZ-4	US TREASURY N/B		12/22/2020	JP MORGAN SECURITIES		535,146	535,000	127
0599999. Subtotal - Bonds - U.S. Governments						10,648,480	10,663,960	127
40053X-AA-7	GRUPO ENERGIA BOGOTA	C.	05/13/2020	VARIOUS		1,425,918	1,410,000	
46513J-XN-6	STATE OF ISRAEL	C.	01/09/2020	CITIGROUP		3,981,640	4,030,000	
P0092A-AC-3	AEROPUERTO INTL TOCUMEN	C.	11/24/2020	AMHERST PIERPONT SECURITIES LLC		231,000	200,000	281
1099999. Subtotal - Bonds - All Other Governments						5,638,558	5,640,000	281
167486-MK-2	CHICAGO ILL		03/03/2020	WELLS FARGO SECURITY		5,716,995	4,180,000	55,860
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						5,716,995	4,180,000	55,860
039063-AR-3	ARCADIA CA PENSION OBLIG		10/28/2020	STIFEL NICOLAUS		8,000,000	8,000,000	
055022-AR-8	AZUSA CA		09/24/2020	BOFA SECURITIES INC		7,278,475	7,250,000	
13077D-NL-2	CALIFORNIA ST UNIV REVENUE		08/27/2020	GOLDMAN SACHS & CO		6,000,000	6,000,000	
130795-SE-3	CALIFORNIA ST STWD CMNTYS DEV		03/20/2020	WELLS FARGO SECURITY		26,592,963	26,395,000	634,213
13080S-ZF-4	CALIFORNIA STWD CMNTYS DEV AUT		10/22/2020	KEYBANC CAPITAL MKTS		2,000,000	2,000,000	
13080S-ZG-2	CALIFORNIA STWD CMNTYS DEV AUT		10/22/2020	KEYBANC CAPITAL MKTS		4,000,000	4,000,000	
167486-SD-2	CHICAGO ILL		02/20/2020	WELLS FARGO SECURITY		1,608,785	1,270,000	11,805
16772P-CX-2	CHICAGO IL TRANSIT AUTH SALEST		08/28/2020	GOLDMAN SACHS & CO		5,000,000	5,000,000	
295542-SW-5	ERIE PA WTR AUTH WTR REVENUE		09/29/2020	PNC CAPITAL MARKETS LLC		8,500,000	8,500,000	
3137AR-FM-3	FHR 4066 VZ		12/01/2020	CAPITALIZED INTEREST		5,547	5,547	
3137B2-G3-8	FHR 4206 LZ		12/01/2020	CAPITALIZED INTEREST		6,715	6,715	
34061U-EQ-7	FLORIDA ST DEV FIN CORP EDUCTN		06/17/2020	MORGAN STANLEY & CO		8,000,000	8,000,000	
362835-CG-3	GAINESVILLE FL SPL OBLG		09/11/2020	BOFA SECURITIES INC		10,000,000	10,000,000	
39081H-DA-7	GREAT LAKES MI WTR AUTH SEWAGE		06/05/2020	CITIGROUP GLOBAL		2,550,000	2,550,000	
414008-CU-4	HARRIS CNTY TX CULTURAL EDU FA		10/21/2020	BARCLAYS CAPITAL		3,000,000	3,000,000	
414009-QM-5	HARRIS CNTY TX CULTURAL EDU FA		12/10/2020	CITIGROUP GLOBAL		3,355,000	3,355,000	
419794-F4-9	HAWAII ST ARPTS SYS REVENUE		10/08/2020	MORGAN STANLEY & CO		4,000,000	4,000,000	
43233A-FQ-4	HILLSBOROUGH CNTY FL INDL DEVA		10/21/2020	VARIOUS		5,526,910	5,500,000	
452152-6F-3	ILLINOIS ST		05/14/2020	BOFA SECURITIES INC		1,000,000	1,000,000	
452152-6G-1	ILLINOIS ST		05/14/2020	BOFA SECURITIES INC		1,500,000	1,500,000	
452152-6H-9	ILLINOIS ST		05/14/2020	BOFA SECURITIES INC		1,493,535	1,500,000	
452152-6J-5	ILLINOIS ST		05/14/2020	BOFA SECURITIES INC		2,481,175	2,500,000	
452152-6K-2	ILLINOIS ST		05/14/2020	BOFA SECURITIES INC		1,482,990	1,500,000	
524803-BB-8	LEHIGH CNTY AUTH WTR & SWR REV		09/03/2020	RBC CAPITAL MARKETS		1,007,670	1,000,000	
524803-BC-6	LEHIGH CNTY AUTH WTR & SWR REV		09/04/2020	VARIOUS		4,783,395	4,750,000	
57582P-UE-8	MASSACHUSETTS ST		03/18/2020	WELLS FARGO SECURITY		2,917,300	2,500,000	29,932
587635-JK-0	MERCED CA UNION HIGH SCH DIST		05/22/2020	STIFEL NICOLAUS		2,733,990	7,000,000	
592090-GP-3	MET GOVT NASHVILLE & DAVIDSONC		12/09/2020	CITIGROUP GLOBAL		4,000,000	4,000,000	
592090-GQ-1	MET GOVT NASHVILLE & DAVIDSONC		12/09/2020	CITIGROUP GLOBAL		5,000,000	5,000,000	
59261A-G3-5	MET TRANSPRTN AUTH NY REVENUE		05/07/2020	JEFFERIES LLC		2,913,600	3,000,000	
59261A-G4-3	MET TRANSPRTN AUTH NY REVENUE		05/07/2020	JEFFERIES LLC		987,650	1,000,000	
59261A-G5-0	MET TRANSPRTN AUTH NY REVENUE		05/07/2020	JEFFERIES LLC		2,503,850	2,500,000	
59333P-4D-7	MIAMI-DADE CNTY FL AVIATION RE		03/12/2020	HILLTOP SECURITIES		11,207,700	10,000,000	229,167
59333P-6M-5	MIAMI-DADE CNTY FL AVIATION RE		12/03/2020	MORGAN STANLEY & CO		2,085,000	2,085,000	
594654-MV-4	MICHIGAN ST HSG DEV AUTH SF MT		10/30/2020	BARCLAYS CAPITAL		5,200,000	5,200,000	
646066-7H-7	NEW JERSEY ST EDUCTNL FACS AUT		06/05/2020	BOFA SECURITIES INC		9,345,000	9,345,000	
68304F-AN-6	ONTARIO CA PENSN OBLIG		05/13/2020	HILLTOP SECURITIES		2,000,000	2,000,000	
68608W-AL-6	OREGON ST UNIV GEN REVENUE		10/09/2020	BOFA SECURITIES INC		13,000,000	13,000,000	
699211-PU-6	PARAMOUNT CA UNIF SCH DIST		11/19/2020	PIPER SANDLER & CO		5,838,625	12,500,000	
699211-PW-2	PARAMOUNT CA UNIF SCH DIST		11/19/2020	PIPER SANDLER & CO		5,000,000	5,000,000	
70227R-BE-9	PASADENA CA PENSION OBLIG		05/07/2020	BOFA SECURITIES INC		6,191,835	6,500,000	5,845
720424-D8-0	PIERCE CNTY WA SCH DIST #10 TA		10/22/2020	RBC CAPITAL MARKETS		6,500,000	6,500,000	
73208P-BL-4	POMONA CA PENSN OBLG		08/14/2020	RBC CAPITAL MARKETS		750,000	750,000	
73208P-BR-1	POMONA CA PENSN OBLG		08/14/2020	RBC CAPITAL MARKETS		875,000	875,000	
73208P-BS-9	POMONA CA PENSN OBLG		08/25/2020	RBC CAPITAL MARKETS		5,490,666	5,365,000	2,890
73208P-BT-7	POMONA CA PENSN OBLG		08/25/2020	RBC CAPITAL MARKETS		7,068,380	6,845,000	4,724
74442C-CE-2	PUBLIC FIN AUTH WI HOSP REVENU		10/22/2020	BOFA SECURITIES INC		12,622,166	12,785,000	11,099
765433-MB-0	RICHMOND VA PUBLIC UTILITY REV		04/08/2020	WELLS FARGO SECURITY		2,500,000	2,500,000	
769036-BT-0	RIVERSIDE CA PENSN OBLG		06/05/2020	BOFA SECURITIES INC		9,500,000	9,500,000	
79772E-DM-8	SAN FRANCISCO CITY & CNTY CA C		05/08/2020	STIFEL NICOLAUS		7,000,000	7,000,000	
79772E-DN-6	SAN FRANCISCO CITY & CNTY CA C		05/08/2020	STIFEL NICOLAUS		4,500,000	4,500,000	
79773K-BV-5	SAN FRANCISCO CA CITY & CNTY		11/20/2020	RBC CAPITAL MARKETS		2,750,000	2,750,000	
798153-PF-3	SAN JOSE CA FING AUTH LEASE RE		10/02/2020	BOFA SECURITIES INC		16,360,000	16,360,000	
798736-AR-5	SAN LUIS UNIT/WESTLANDS WTR DI		06/05/2020	CITIGROUP GLOBAL		11,205,000	11,205,000	

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
903674-AZ-2	UKIAH CA PUBLIC FING AUTH LEAS		12/02/2020	PIPER SANDLER & CO		5,000,000	5,000,000	
903674-BA-6	UKIAH CA PUBLIC FING AUTH LEAS		12/02/2020	PIPER SANDLER & CO		5,000,000	5,000,000	
91476P-WW-4	UNIV OK REVENUES		12/03/2020	MORGAN STANLEY & CO		1,155,000	1,155,000	
92812V-F7-6	VIRGINIA ST HSG DEV AUTH		07/09/2020	WELLS FARGO SECURITY		5,000,000	5,000,000	
92812V-K8-8	VIRGINIA ST HSG DEV AUTH		09/25/2020	RAYMOND JAMES		4,500,000	4,500,000	
92812V-R9-9	VIRGINIA ST HSG DEV AUTH		11/18/2020	BOFA SECURITIES INC		1,250,000	1,250,000	
95236P-GM-6	W COVINA CA PUBLIC FING AUTH L		07/24/2020	HILLTOP SECURITIES		15,000,000	15,000,000	
95737T-EK-8	WESTCHESTER CNTY NY LOCAL DEV		08/27/2020	BARCLAYS CAPITAL		7,000,000	7,000,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						331,123,922	340,052,262	929,675
00191U-AA-0	ASGN INCORPORATED		10/08/2020	TRUIST SECURITIES INC		1,023,750	1,000,000	19,014
00206R-KA-9	AT&T INC		06/22/2020	BOFA SECURITIES INC		11,871,565	11,500,000	30,315
00653V-AA-9	ADAPTHEALTH LLC		07/15/2020	STIFEL NICOLAUS		1,022,500	1,000,000	
00653V-AC-5	ADAPTHEALTH LLC		12/15/2020	JEFFERIES LLC		1,268,750	1,250,000	
01166V-AA-7	ALASKA AIRLINES 2020 TR		06/24/2020	VARIOUS		8,007,500	8,000,000	
013092-AE-1	ALBERTSONS COS/SAFEWAY		01/23/2020	UBS SECURITIES		1,016,250	1,000,000	
020002-BB-6	ALLSTATE CORP		06/22/2020	JEFFERIES LLC		7,991,104	7,693,000	158,508
02376A-AA-7	AMER AIRLINE 17-2 AA PTT		08/11/2020	ROBERT W BAIRD		2,401,297	2,559,338	26,185
023771-R9-1	AMER AIRLINE 16-3 AA PTT		07/30/2020	ROBERT W BAIRD		1,587,787	1,693,640	15,243
02377B-AB-2	AMER AIRLN 15-2 AA PTT		08/26/2020	ROBERT W BAIRD		2,489,392	2,634,277	41,095
02377L-AA-2	AMER AIRLINE 19-1AA PTT		07/21/2020	ROBERT W BAIRD		5,945,719	6,399,921	88,479
024747-AF-4	ABC SUPPLY CO INC		04/28/2020	SUNTRUST ROBINSON HUMPHREY		1,417,500	1,500,000	30,000
02665W-DG-3	AMERICAN HONDA FINANCE		03/27/2020	MARKETAXESS CORP		923,313	1,000,000	2,922
03072S-A2-1	AMSI 2005-R3 M4		09/02/2020	ROBERT W BAIRD		996,875	1,000,000	307
031162-CF-5	AMGEN INC		06/22/2020	BNP PARIBAS		1,333,290	1,000,000	1,166
031652-BK-5	AMKOR TECHNOLOGY INC		06/11/2020	VARIOUS		2,161,250	2,000,000	32,573
03523T-BV-9	ANHEUSER-BUSCH INBEV WOR		06/22/2020	RBC CAPITAL MARKETS		5,019,205	3,735,000	86,948
035240-AU-4	ANHEUSER-BUSCH INBEV WOR		12/09/2020	RBC CAPITAL MARKETS		6,273,850	5,000,000	6,389
038522-AR-9	ARAMARK SERVICES INC		04/22/2020	GOLDMAN SACHS & CO		1,000,000	1,000,000	
03881B-AN-3	AMMST 2020-MF1 C		09/09/2020	DEUTSCHE BANK		7,360,664	7,000,000	7,231
038923-AQ-1	ARBOR REALTY TRUST INC		02/21/2020	PIPER SANDLER & CO		11,000,000	11,000,000	
038923-AS-7	ARBOR REALTY TRUST INC		06/25/2020	PIPER SANDLER & CO		7,000,000	7,000,000	94,889
039524-AA-1	ARCHES BUYER INC		12/01/2020	BOFA SECURITIES INC		2,011,875	2,000,000	
04010L-AV-5	ARES CAPITAL CORPORATION		03/27/2020	KEYBANC CAPITAL MKTS		424,970	500,000	1,771
04010L-AY-9	ARES CAPITAL CORPORATION		03/27/2020	VARIOUS		3,799,908	4,760,000	32,659
04010L-AZ-6	ARES CAPITAL CORP		07/08/2020	BOFA SECURITIES INC		4,971,100	5,000,000	
043436-AU-8	ASBURY AUTOMOTIVE GROUP		02/06/2020	SEAPORT GLOBAL		1,013,750	1,000,000	
043436-AV-6	ASBURY AUTOMOTIVE GROUP		02/06/2020	SEAPORT GLOBAL		1,018,750	1,000,000	
053499-AL-3	AVAYA INC		10/27/2020	JP MORGAN SECURITIES		2,049,790	2,000,000	5,785
05355M-AC-5	AVNT 2020-REV1 C		03/05/2020	CREDIT SUISSE		6,999,147	7,000,000	
05492V-AL-9	BBCMS 2020-C7 C		06/12/2020	BARCLAYS CAPITAL		2,478,418	2,500,000	6,009
055631-BQ-7	BMD2 2019-FRR1 5A1		05/29/2020	PERFORMANCE TRUST		3,451,875	4,000,000	778
05565E-BL-8	BMW US CAPITAL LLC		04/06/2020	BOFA SECURITIES INC		9,985,400	10,000,000	
056054-AG-4	BX 2019-XL D		04/08/2020	DEUTSCHE BANK		1,981,405	2,130,543	3,698
056059-AA-6	BX 2018-IND A		05/14/2020	CITIGROUP GLOBAL		6,951,419	7,097,811	552
056059-AN-8	BX 2018-IND E		04/24/2020	CREDIT SUISSE		3,435,752	3,620,750	3,287
05607Q-AN-8	BX 2020-BXLP C		01/23/2020	CITIGROUP GLOBAL		3,000,000	3,000,000	
05950F-AE-5	BAFC 2006-4 A5		04/27/2020	CAPITALIZED INTEREST			7,137	
06540V-BC-8	BANK 2019-BN24 XA		02/13/2020	MORGAN STANLEY & CO		6,074,228		33,526
06541U-BG-0	BANK 2020-BN30 MCDF		12/11/2020	BOFA SECURITIES INC		9,514,370	10,000,000	17,023
06684Q-AB-8	BAPTIST HEALTHCARE		10/20/2020	VARIOUS		6,020,570	6,000,000	590
07388E-AC-0	BSABS 2006-SD2 M2		09/29/2020	CANTOR FITZGERALD & CO		5,454,450	5,520,000	872
08160J-AH-0	BMARK 2019-B9 AS		03/19/2020	DEUTSCHE BANK		10,015,625	10,000,000	22,520
08162V-BL-1	BMARK 2019-B10 3CCB		05/08/2020	BAY CREST PARTNERS LLC		11,512,048	12,630,000	15,550
08162Y-AK-8	BMARK 2019-B14 XA		02/18/2020	BARCLAYS CAPITAL		4,499,225		33,379
084423-AU-6	BERKLEY (WR) CORPORATION		05/05/2020	CREDIT SUISSE		1,990,300	2,000,000	
084659-AW-1	BERKSHIRE HATHAWAY ENERG		03/25/2020	WELLS FARGO SECURITY		6,961,850	7,000,000	
09062X-AG-8	BIOGEN INC		12/10/2020	MORGAN STANLEY & CO		4,993,200	5,000,000	18,813
09256B-AG-2	BLACKSTONE HOLDINGS FINA		03/30/2020	MORGAN STANLEY & CO		5,532,600	5,000,000	73,611
09259E-AA-6	BLACKROCK TCP CAP CORP		09/25/2020	BOFA SECURITIES INC		9,925,100	10,000,000	42,250
097023-CU-7	BOEING CO		04/30/2020	WELLS FARGO SECURITY		10,000,000	10,000,000	
097023-CW-3	BOEING CO		08/05/2020	BOFA SECURITIES INC		5,457,735	4,500,000	67,483
097023-CX-1	BOEING CO		12/10/2020	GOLDMAN SACHS & CO		4,252,650	3,000,000	21,249
09739D-AD-2	BOISE CASCADE COMPANY		07/13/2020	WELLS FARGO SECURITY		1,000,000	1,000,000	
09748R-AA-6	BOJA 2020-1A A2		09/29/2020	BARCLAYS CAPITAL		20,000,000	20,000,000	
103186-AB-8	BOXER PARENT CO INC		05/14/2020	JEFFERIES LLC		1,015,000	1,000,000	

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10569B-AG-2	BRAVO 2020-RPL2 M2		10/27/2020	BOFA SECURITIES INC		11,667,745	11,429,000	28,937
10805@-AB-0	BRIDGE INV GRP		07/22/2020	DIRECT ISSUE		10,000,000	10,000,000	
10806C-AA-6	BRIDGE HOUSING CORP		12/01/2020	MORGAN STANLEY & CO		15,000,000	15,000,000	
11044M-AA-4	BRITISH AIR 20-1 A PPT		11/18/2020	VARIOUS		5,052,500	5,000,000	
11135F-AQ-4	BROADCOM INC		05/05/2020	WELLS FARGO SECURITY		3,995,560	4,000,000	
11135F-BD-2	BROADCOM INC		04/06/2020	VARIOUS		4,993,350	5,000,000	
11271R-AB-5	BROOKFIELD FINANCE LLC		02/18/2020	DEUTSCHE BANK		2,971,740	3,000,000	
12433A-AC-3	BX 2020-FOX B		10/29/2020	JP MORGAN SECURITIES		5,000,000	5,000,000	
12433A-AE-9	BX 2020-FOX C		10/29/2020	JP MORGAN SECURITIES		7,000,000	7,000,000	
12433Y-AJ-6	BX 2020-VKNG C		09/17/2020	CITIGROUP GLOBAL		6,000,000	6,000,000	
12482H-AN-4	CAMB 2019-LIFE E		04/14/2020	CREDIT SUISSE		9,325,000	10,000,000	823
12498*-AA-2	TERRA FUNDING-20		12/28/2020	CAPITALIZED INTEREST		70,655	70,655	
12510H-AF-7	CAUTO 2020-1A A6		01/15/2020	CREDIT SUISSE		9,494,160	9,500,000	
12510H-AG-5	CAUTO 2020-1A B1		01/15/2020	CREDIT SUISSE		10,995,284	11,000,000	
12528Y-BD-4	CF 2019-CF2 SWA		05/27/2020	CANTOR FITZGERALD & CO		3,925,430	4,100,000	12,512
12553H-AC-2	CIM 2017-7 M1		03/20/2020	ROBERT W BAIRD		9,312,500	10,000,000	22,361
12554T-AL-5	CIM 2019-INV2 A11		06/23/2020	PERFORMANCE TRUST		4,892,897	4,936,088	4,446
125896-BU-3	CMS ENERGY CORP		05/15/2020	GOLDMAN SACHS & CO		5,000,000	5,000,000	
12593Q-BH-2	COMM 2015-CR26 B		03/30/2020	JP MORGAN SECURITIES		4,809,375	5,000,000	
12653V-AA-4	CSMC 2019-ICE4 A		09/09/2020	VARIOUS		8,976,563	9,000,000	5,458
12653V-AC-0	CSMC 2019-ICE4 B		04/01/2020	DEUTSCHE BANK		3,182,500	3,350,000	3,421
12653V-AG-1	CSMC 2019-ICE4 D		04/23/2020	CREDIT SUISSE		6,636,875	7,000,000	5,633
126650-CZ-1	CVS HEALTH CORP		12/10/2020	CREDIT SUISSE		5,329,320	4,000,000	44,328
126671-3Y-0	CWL 2004-2 3A4		09/23/2020	ROBERT W BAIRD		1,059,313	1,092,075	
12667F-RY-3	CWALT 2004-22CB 1A1		03/24/2020	PERFORMANCE TRUST		3,889,935	4,094,669	17,061
12667F-VN-2	CWALT 2004-24CB 1A1		04/06/2020	CREDIT SUISSE		12,220,994	12,282,406	14,329
126694-EK-0	CWHL 2005-18 A3		03/25/2020	CAPITALIZED INTEREST			10,377	
126694-GU-6	CWHL 2005-23 A1		01/09/2020	CAPITALIZED INTEREST			7	
13934R-AA-2	CAPE COD FIVE MUTUAL CO		11/04/2020	PIPER SANDLER & CO		7,000,000	7,000,000	
14020A-CL-6	CAPITAL IMPACT PARTNERS		01/21/2020	INCAPITAL, LLC		100,000	100,000	
14040H-BM-6	CAPITAL ONE FINANCIAL CO		03/26/2020	RBC CAPITAL MARKETS		1,448,430	1,500,000	1,705
140501-AA-5	CAPITAL SOUTHWEST CORP		08/12/2020	RAYMOND JAMES		5,000,000	5,000,000	101,528
14315V-AG-7	CARMX 2020-2 C		04/22/2020	WELLS FARGO SECURITY		3,499,693	3,500,000	
14448C-AC-8	CARRIER GLOBAL CORP		03/11/2020	VARIOUS		4,948,280	5,000,000	3,180
14448C-AS-3	CARRIER GLOBAL CORP		12/15/2020	RBC CAPITAL MARKETS		7,756,350	7,000,000	50,078
14576A-AD-4	CARM 2020-1A A4		11/18/2020	GOLDMAN SACHS & CO		6,271,053	6,275,000	
14576A-AE-2	CARM 2020-1A B1		11/18/2020	GOLDMAN SACHS & CO		1,999,423	2,000,000	
14687P-AJ-4	CRVNA 2020-N1A E		03/11/2020	WELLS FARGO SECURITY		4,998,769	5,000,000	
14918A-AD-1	CATHOLIC HEALTH SERVICES		08/26/2020	MORGAN STANLEY & CO		8,000,000	8,000,000	
15201P-AA-7	CENTERSTATE BANK CORP		05/21/2020	STIFEL NICOLAUS		8,000,000	8,000,000	
161175-BT-0	CHARTER COMM OPT LLC/CAP		12/09/2020	RBC CAPITAL MARKETS		4,079,320	3,500,000	46,667
172967-KR-1	CITIGROUP INC		06/22/2020	MORGAN STANLEY & CO		4,445,875	3,500,000	16,625
17312E-AA-4	CMLTI 2007-AMC3 A1		04/08/2020	NOMURA SECURITIES		11,683,925	14,822,062	9,439
17312H-AG-4	CRMSI 2007-2 M1		04/22/2020	CANTOR FITZGERALD & CO		13,300,000	14,000,000	57,164
17326Q-AE-3	CMLTI 2018-RP1 B1		12/02/2020	BMO CAPITAL MARKETS		13,468,307	13,426,350	3,575
17328E-AL-2	CGCMT 2020-555 F		02/21/2020	CITIGROUP GLOBAL		5,847,666	6,000,000	5,430
181396-AE-2	CLARK EQUIPMENT CO		05/21/2020	JP MORGAN SECURITIES		1,013,125	1,000,000	
193051-AL-3	COLD 2020-ICE5 C		10/22/2020	GOLDMAN SACHS & CO		15,750,000	15,750,000	
20048G-AA-4	COMM 2019-521F A		06/01/2020	CREDIT SUISSE		7,178,906	7,500,000	4,289
20369E-AE-2	COMMUNITY HEALTH NETWORK		08/18/2020	BARCLAYS CAPITAL		3,000,000	3,000,000	
21036P-BD-9	CONSTELLATION BRANDS INC		12/14/2020	JEFFERIES LLC		3,468,775	2,500,000	11,302
22282E-AJ-1	COVANTA HOLDING CORP		10/26/2020	VARIOUS		2,529,800	2,500,000	8,750
225470-VP-5	CSMC 2006-1 4A13		10/08/2020	CAPITALIZED INTEREST		.5	.5	
232434-AE-0	CWALT 2006-OC8 2A3		12/31/2020	CAPITALIZED INTEREST			11,851	
23305M-AJ-4	DBCCR 2014-ARCP D		03/12/2020	CANTOR FITZGERALD & CO		2,047,969	2,000,000	4,112
23306G-AJ-6	DBGS 2018-BIOD E		05/20/2020	MORGAN STANLEY & CO		3,152,119	3,364,504	1,232
233851-DV-3	DAIMLER FINANCE NA LLC		03/26/2020	RBC CAPITAL MARKETS		943,220	1,000,000	2,952
23918K-AS-7	DAVITA INC		09/24/2020	BOFA SECURITIES INC		1,511,250	1,500,000	21,005
24703D-BB-6	DELL INT LLC / EMC CORP		04/03/2020	JP MORGAN SECURITIES		4,993,150	5,000,000	
25150V-AL-0	DBALT 2007-AR3 2A4		10/26/2020	CAPITALIZED INTEREST		.4	8,661	
251563-DL-3	DMSI 2004-2 A5		03/27/2020	MIZUHO SECURITIES USA		2,242,813	2,242,813	11,513
25272K-AR-4	DELL INT LLC / EMC CORP		12/02/2020	JP MORGAN SECURITIES		4,466,040	3,000,000	96,721
25470D-AT-6	DISCOVERY COMMUNICATIONS		10/22/2020	CREDIT SUISSE		8,922,675	7,500,000	129,278
260543-CV-3	DOW CHEMICAL CO/THE		03/17/2020	MORGAN STANLEY & CO		2,581,850	2,500,000	41,333
26078J-AF-7	DUPONT DE NEMOURS INC		03/12/2020	BNP PARIBAS		2,223,140	2,000,000	36,428

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26209X-AC-5	HONK 2020-2A A2		10/29/2020	BARCLAYS CAPITAL		13,000,000	13,000,000	
26252T-AJ-5	DTAOT 2019-2A E		06/23/2020	CITIGROUP GLOBAL		2,978,320	3,000,000	3,717
28035Q-AA-0	EDGEWELL PERSONAL CARE		05/20/2020	VARIOUS		1,619,375	1,600,000	
29272W-AC-3	ENERGIZER HOLDINGS INC		06/18/2020	VARIOUS		1,200,000	1,200,000	
299808-AH-8	EVEREST REINSURANCE HLDG		10/05/2020	WELLS FARGO SECURITY		4,942,200	5,000,000	
30161N-AX-9	EXELON CORP		03/30/2020	JP MORGAN SECURITIES		2,993,820	3,000,000	
30296A-AS-6	FREMF 2017-K61 B		05/01/2020	MORGAN STANLEY & CO		2,565,688	2,630,000	1,076
30296L-AJ-2	FREMF 2018-K74 C		06/10/2020	MORGAN STANLEY & CO		1,972,395	1,954,000	2,442
302973-AJ-1	FREMF 2019-K92 C		05/15/2020	CITIGROUP GLOBAL		4,776,953	5,000,000	10,842
30297R-AG-4	FREMF 2018-K84 C		05/15/2020	AMHERST PIERPONT		11,662,751	12,169,000	26,231
30313F-AU-9	FREMF 2019-K93 C		05/13/2020	CITIGROUP GLOBAL		9,450,000	10,000,000	16,557
30711X-LT-9	CAS 2017-C04 2M2		01/28/2020	BOFA SECURITIES INC		7,462,769	7,190,000	5,814
30711X-Y2-4	CAS 2018-C05 1M2		01/28/2020	VARIOUS		6,120,234	6,000,000	9,700
316500-AB-3	FIDUS INVESTMENT CORP		12/16/2020	RAYMOND JAMES		7,000,000	7,000,000	
31847R-AG-7	FIRST AMERICAN FINANCIAL		05/08/2020	JP MORGAN SECURITIES		4,979,600	5,000,000	
337738-AV-0	FISERV INC		03/24/2020	JEFFERIES LLC		2,791,260	3,000,000	31,167
337930-AD-3	FLAGSTAR BANCORP INC		10/23/2020	RAYMOND JAMES		4,500,000	4,500,000	
33844N-AJ-9	FCAT 2018-2 E		06/23/2020	JP MORGAN SECURITIES		1,625,278	1,590,000	2,434
345397-A6-0	FORD MOTOR CREDIT CO LLC		07/16/2020	VARIOUS		3,017,500	3,000,000	4,413
345397-A8-6	FORD MOTOR CREDIT CO LLC		08/12/2020	CITIGROUP GLOBAL		2,000,000	2,000,000	
345397-ZR-7	FORD MOTOR CREDIT CO LLC		10/26/2020	CITIGROUP GLOBAL		1,571,700	1,500,000	37,282
35137L-AK-1	FOX CORP		12/10/2020	MORGAN STANLEY & CO		6,532,290	4,500,000	96,883
360271-AM-2	FULTON FINANCIAL CORP		02/25/2020	PIPER SANDLER & CO		15,000,000	15,000,000	
36167C-AB-2	GCAT 2019-RPL1 M1		05/07/2020	NOMURA SECURITIES		2,732,344	3,000,000	2,542
36167F-AE-9	GCAT 2020-NQM1 B1		02/20/2020	CREDIT SUISSE		6,115,866	6,116,000	16,688
362341-KD-0	GSAMP 2005-HE4 M2		03/25/2020	NOMURA SECURITIES		2,663,855	2,749,786	257
36258R-BG-7	GSMS 2020-GC47 C		05/07/2020	GOLDMAN SACHS & CO		3,706,708	4,000,000	7,935
36259V-AY-9	GSMBS 2020-PJ4 B3		09/18/2020	GOLDMAN SACHS & CO		5,090,242	5,108,000	13,910
36262D-AS-7	GSMBS 2020-PJ2 B2		09/01/2020	JP MORGAN SECURITIES		6,815,810	6,627,345	1,315
36418G-BC-7	GFMT 2018-2 A52		04/24/2020	AMHERST PIERPONT		10,121,875	10,000,000	30,000
366651-AC-1	GARTNER INC		06/19/2020	VARIOUS		1,006,875	1,000,000	63
369604-BF-9	GENERAL ELECTRIC CO		03/12/2020	VARIOUS		5,557,780	6,000,000	107,938
369604-BY-8	GENERAL ELECTRIC CO		12/10/2020	VARIOUS		14,410,570	13,000,000	41,567
373334-GC-9	GEORGIA POWER COMPANY		12/09/2020	JEFFERIES LLC		14,627,800	11,000,000	172,639
38016L-AA-3	GO DADDY OPCO/FINCO		03/12/2020	SEAPORT GLOBAL		1,363,500	1,350,000	20,672
38141E-B8-1	GOLDMAN SACHS GROUP INC		01/30/2020	JEFFERIES LLC		3,116,055	3,000,000	19,326
38147U-AC-1	GOLDMAN SACHS BDC INC		02/06/2020	BOFA SECURITIES INC		4,995,500	5,000,000	
38406J-AJ-7	GRACE 2020-GRCE D		11/10/2020	BOFA SECURITIES INC		4,687,922	5,000,000	6,328
38406J-AL-2	GRACE 2020-GRCE E		11/10/2020	BOFA SECURITIES INC		2,694,481	3,000,000	3,797
40439H-AC-3	HINTT 2020-A C		09/04/2020	BOFA SECURITIES INC		1,999,739	2,000,000	
411707-AH-5	HNGRY 2020-1A A2		11/13/2020	BARCLAYS CAPITAL		4,000,000	4,000,000	
416515-BC-7	HARTFORD FINL SVCS GRP		07/27/2020	JEFFERIES LLC		3,785,843	4,631,000	24,287
42824C-AY-5	HP ENTERPRISE CO		12/01/2020	JEFFERIES LLC		6,561,650	5,000,000	42,333
42824C-BG-3	HP ENTERPRISE CO		04/06/2020	BNP PARIBAS		1,999,120	2,000,000	
431571-AD-0	HILLENBRAND INC		06/09/2020	HSBC SECURITIES INC		2,000,000	2,000,000	
43285H-AB-4	HGVT 2020-AA B		06/02/2020	BOFA SECURITIES INC		2,749,950	2,750,000	
440407-AA-2	HORIZON BANCORP		06/17/2020	STIFEL NICOLAUS		6,000,000	6,000,000	
44421G-AL-7	HY 2019-30HY E		05/20/2020	DEUTSCHE BANK		5,722,500	6,000,000	12,453
446413-AP-1	HUNTINGTON INGALLS INDUS		03/26/2020	JP MORGAN SECURITIES		6,999,720	7,000,000	
45174H-BE-6	IHEARTCOMMUNICATIONS INC		03/03/2020	JP MORGAN SECURITIES		1,044,900	1,000,000	2,917
455434-BS-8	INDIANAPOLIS PWR & LIGHT		06/12/2020	SUSQUEHANNA FINANCIAL		6,196,500	5,000,000	68,542
456652-AG-1	IMJA 2007-A1 A7		12/28/2020	CAPITALIZED INTEREST			611	
45780K-AS-5	INTOW 2020-1A C		09/11/2020	BARCLAYS CAPITAL		1,750,000	1,750,000	
45834Q-AB-5	INTEGRIS BAPTIST MEDICAL		10/20/2020	BOFA SECURITIES INC		13,053,440	13,000,000	3,675
45866F-AH-7	INTERCONTINENTALEXCHANGE		03/16/2020	VARIOUS		6,431,280	6,000,000	125,375
460146-CS-0	INTERNATIONAL PAPER CO		06/22/2020	MORGAN STANLEY & CO		3,537,930	3,000,000	46,763
46284V-AF-8	IRON MOUNTAIN INC		04/16/2020	VARIOUS		753,905	750,000	3,216
46284V-AN-1	IRON MOUNTAIN INC		12/02/2020	BOFA SECURITIES INC		1,026,250	1,000,000	13,250
46591N-BW-6	JPMMT 2020-LTV1 B3A		06/19/2020	ROBERT W BAIRD		7,425,047	7,490,590	17,972
46591T-BT-0	JPMMT 2020-2 B2A		09/08/2020	JP MORGAN SECURITIES		13,893,417	13,525,687	11,710
46625H-RW-2	JPMORGAN CHASE & CO		01/30/2020	JEFFERIES LLC		3,062,961	3,000,000	2,526
46650Q-BA-5	JPMMT 2019-3 B2		05/06/2020	JP MORGAN SECURITIES		5,686,988	5,634,168	5,200
46652F-CA-6	JPMMT 2020-4 B3		06/19/2020	JP MORGAN SECURITIES		5,053,958	5,145,000	15,572
46868R-AN-4	JAX 2019-LIC E		10/28/2020	MORGAN STANLEY & CO		5,456,039	5,850,000	15,280
477164-AA-5	JETBLUE AIRWAYS CORP		08/04/2020	VARIOUS		5,037,500	5,000,000	

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48129R-AY-1	JPMDB 2019-COR6 AS		03/19/2020	BMO CAPITAL MARKETS		4,550,781	5,000,000	10,419
48252D-AA-3	KKR GROUP FINANCE CO VII		02/18/2020	CITIGROUP GLOBAL		2,984,220	3,000,000	
48252M-AA-3	KKR GROUP FINAN CO VIII		08/18/2020	VARIOUS		3,485,400	3,500,000	
48253Q-AG-0	KIND 2020-AIP B		04/06/2020	HILLTOP SECURITIES		8,875,000	10,000,000	5,838
483007-AK-6	KAISER ALUMINUM CORP		04/21/2020	VARIOUS		1,120,000	1,100,000	
485134-BR-0	EVERGY METRO		03/18/2020	JEFFERIES LLC		5,081,950	5,000,000	2,917
49271V-AK-6	KEURIG DR PEPPER INC		06/22/2020	JEFFERIES LLC		3,422,130	3,000,000	22,483
505742-AM-8	LADDER CAP FIN LLLP/CORP		08/24/2020	VARIOUS		7,517,425	8,250,000	23,405
513272-AC-8	LAMB WESTON HLD		05/07/2020	GOLDMAN SACHS & CO		1,125,000	1,100,000	
51507K-AB-2	LFT 2020-2A B		10/21/2020	CITIGROUP GLOBAL		1,599,463	1,600,000	
51507K-AC-0	LFT 2020-2A C		10/21/2020	CITIGROUP GLOBAL		2,549,812	2,550,000	
51507K-AD-8	LFT 2020-2A D		10/21/2020	CITIGROUP GLOBAL		2,499,067	2,500,000	
521865-AZ-8	LEAR CORPORATION		02/20/2020	BOFA SECURITIES INC		5,331,300	5,000,000	72,188
525221-GM-3	LXS 2005-9N 1A1		06/18/2020	PERFORMANCE TRUST		669,382	754,233	401
52522R-AD-2	LXS 2006-GP1 A3A		11/11/2020	CAPITALIZED INTEREST		3	3	
52524H-AB-6	LXS 2007-4N 1A2A		12/28/2020	CAPITALIZED INTEREST			315,339	
52532X-AE-5	LEIDOS INC		05/07/2020	CITIGROUP GLOBAL		4,935,800	5,000,000	
52603V-AA-1	LFT 2018-1A A		03/31/2020	BARCLAYS CAPITAL		970,625	1,000,000	1,270
52736R-BG-6	LEVI STRAUSS & CO		04/15/2020	BOFA SECURITIES INC		1,006,250	1,000,000	23,056
534187-BL-2	LINCOLN NATIONAL CORP		05/08/2020	CITIGROUP GLOBAL		2,497,800	2,500,000	
548661-DV-6	LOWE'S COS INC		03/24/2020	JP MORGAN SECURITIES		4,976,650	5,000,000	
55028B-AG-2	LUM 2006-7 2A1		07/21/2020	CREDIT SUISSE		5,371,970	5,919,527	1,632
552848-AG-8	MGIC INVESTMENT CORP		11/02/2020	VARIOUS		2,055,625	2,000,000	11,958
55358P-AG-1	MSCCG 2018-SELF B		09/09/2020	MORGAN STANLEY & CO		1,995,156	2,000,000	1,863
553777-AA-1	MTS SYSTEMS CORP		02/13/2020	WELLS FARGO SECURITY		1,045,000	1,000,000	479
553810-AA-0	MVB FINANCIAL CORP		11/23/2020	RAYMOND JAMES		7,000,000	7,000,000	
56035L-AD-6	MAIN STREET CAPITAL CORP		07/23/2020	RBC CAPITAL MARKETS		5,133,700	5,000,000	62,833
574599-BM-7	MASCO CORP		03/17/2020	VARIOUS		5,207,983	5,125,000	79,047
57665R-AL-0	MATCH GROUP HLD II LLC		02/10/2020	VARIOUS		1,001,250	1,000,000	57
57665R-AN-6	MATCH GROUP HLD II LLC		05/13/2020	GOLDMAN SACHS & CO		1,000,000	1,000,000	
58013M-FH-2	MCDONALD S CORP		03/19/2020	VARIOUS		7,047,870	7,798,000	21,206
58013M-FR-0	MCDONALD'S CORP		03/25/2020	JP MORGAN SECURITIES		2,965,650	3,000,000	
590027-AG-3	MHP 2020-HILL B		08/13/2020	JP MORGAN SECURITIES		2,300,000	2,300,000	
59980V-AH-4	MCMLT 2018-1 M3		05/14/2020	AMHERST PIERPONT		11,945,280	12,984,000	19,927
59981B-AG-9	MCMLT 2019-GS1 M1		04/09/2020	JP MORGAN SECURITIES		4,566,797	5,000,000	5,417
59981T-AH-8	MCMLT 2019-GS2 M2		05/12/2020	BMO CAPITAL MARKETS		4,712,500	5,000,000	5,868
603158-AA-4	MINERALS TECHNOLOGIES IN		10/28/2020	VARIOUS		2,561,875	2,500,000	25,000
60855R-AJ-9	MOLINA HEALTHCARE INC		05/28/2020	SUNTRUST ROBINSON HUMPHREY		1,000,000	1,000,000	
60871R-AD-2	MOLSON COORS BEVERAGE		08/26/2020	MORGAN STANLEY & CO		10,156,470	8,980,000	145,925
60871R-AH-3	MOLSON COORS BEVERAGE		12/09/2020	UBS SECURITIES		5,610,800	5,000,000	85,167
61691U-BF-5	MSC 2019-L3 XA		02/18/2020	BARCLAYS CAPITAL		4,735,656		29,620
61744C-GD-2	MSAC 2004-HE7 M1		09/22/2020	SG AMERICAS SECURITIES		1,979,537	2,004,595	1,796
61744C-HA-7	MSAC 2004-HE8 M1		09/09/2020	MORGAN STANLEY & CO		674,358	683,110	366
61744Y-AG-3	MORGAN STANLEY		02/03/2020	MIZUHO SECURITIES USA		3,062,310	3,000,000	23,172
61770Y-AG-0	MSC 2020-CNP C		05/06/2020	MORGAN STANLEY & CO		1,714,397	2,000,000	1,672
628778-AB-8	NBT BANCORP INC.		06/16/2020	STIFEL NICOLAUS		4,500,000	4,500,000	
638612-AL-5	NATIONWIDE FINANCIAL SER		06/23/2020	GOLDMAN SACHS & CO		2,313,910	2,000,000	10,894
63941K-AC-9	NAVSL 2020-CA A2B		03/10/2020	JP MORGAN SECURITIES		10,000,000	10,000,000	
64828F-CQ-3	NRZT 2018-4A A1S		06/02/2020	JP MORGAN SECURITIES		2,492,620	2,548,365	585
64828G-BQ-2	NRZT 2019-6A B3C		10/19/2020	AMHERST PIERPONT		9,925,402	9,555,140	27,869
64828M-BK-2	NRZT 2017-3A B3		05/29/2020	AMHERST PIERPONT		12,259,609	11,685,991	1,742
64828N-AA-3	NRZT 2017-5A A1		06/02/2020	JP MORGAN SECURITIES		2,136,472	2,139,816	892
64829C-AM-0	NRZT 2015-1A B4		06/12/2020	WELLS FARGO SECURITY		2,123,867	2,072,460	4,622
64829X-BJ-0	NRZT 2018-5A B3		05/13/2020	BARCLAYS CAPITAL		18,633,239	18,245,522	35,477
651229-BB-1	NEWELL BRANDS INC		05/20/2020	JP MORGAN SECURITIES		248,750	250,000	
65336Y-AN-3	NEXSTAR BROADCASTING INC		10/26/2020	VARIOUS		2,537,200	2,500,000	6,531
65342R-AC-4	NFP CORP		05/05/2020	VARIOUS		1,011,250	1,000,000	
65537K-AB-6	NHELI 2007-1 2A1A		10/26/2020	CAPITALIZED INTEREST			2,102	
655664-AU-4	NORDSTROM INC		04/08/2020	MORGAN STANLEY & CO		500,000	500,000	
667339-AA-3	NORTHWEST BANCSHARES INC		09/02/2020	PIPER SANDLER & CO		6,000,000	6,000,000	
670001-AE-6	NOVELIS CORP		10/08/2020	VARIOUS		1,530,000	1,500,000	9,632
67079B-AF-7	NUTRITION & BIOSCIENCES		12/09/2020	RBC CAPITAL MARKETS		1,588,305	1,500,000	12,283
67401P-AB-4	OAKTREE SPECIALTY LEND		02/13/2020	JP MORGAN SECURITIES		4,957,650	5,000,000	
67448T-BD-6	OBX 2020-EXP1 2A1B		02/14/2020	WELLS FARGO SECURITY		3,948,596	4,000,000	
67448W-BE-7	OBX 2020-EXP3 2A2		09/18/2020	CITIGROUP GLOBAL		4,000,000	4,000,000	

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674599-CN-3	OCCIDENTAL PETROLEUM CORPORATION		01/09/2020	BOFA SECURITIES INC		1,808,442	1,800,000	24,780
682441-AB-6	ONEAMERICA FINL PARTNERS		10/22/2020	VARIOUS		24,115,128	23,355,000	22,127
68267B-AE-0	OMFIT 2018-1A E		07/07/2020	JP MORGAN SECURITIES		11,496,920	11,672,000	44,743
68267L-AA-6	OMFIT 2017-1A A1		04/17/2020	GOLDMAN SACHS & CO		5,517,662	5,576,917	2,570
68269L-AB-2	OMFIT 2020-1A B		04/24/2020	RBC CAPITAL MARKETS		4,999,367	5,000,000	
683720-AA-4	OPEN TEXT HOLDINGS INC		02/03/2020	BARCLAYS CAPITAL		1,000,000	1,000,000	
68389X-BY-0	ORACLE CORP		12/04/2020	VARIOUS		9,527,340	7,980,000	80,279
68622B-AA-8	ORIGIN BANK		02/06/2020	STEPHENS INC		9,000,000	9,000,000	
69007T-AC-8	OUTFRONT MEDIA CAP LLC/C		04/15/2020	VARIOUS		1,902,480	2,000,000	18,372
690742-AG-6	OWENS CORNING		12/14/2020	JEFFERIES LLC		3,434,820	2,875,000	51,854
691205-AE-8	OWL ROCK TECHNOLOGY FINA		12/10/2020	GOLDMAN SACHS & CO		3,973,280	4,000,000	
69121K-AB-0	OWL ROCK CAPITAL CORPORATION		04/15/2020	MORGAN STANLEY & CO		1,780,000	2,000,000	3,778
69121K-AC-8	OWL ROCK CAPITAL CORP		04/15/2020	VARIOUS		4,380,000	5,000,000	40,729
69121K-AD-6	OWL ROCK CAPITAL CORP		07/16/2020	BOFA SECURITIES INC		4,962,700	5,000,000	
69121K-AE-4	OWL ROCK CAPITAL CORP		12/01/2020	BOFA SECURITIES INC		6,919,150	7,000,000	
69331C-AH-1	PG&E CORP		06/22/2020	VARIOUS		1,003,750	1,000,000	139
69331C-AJ-7	PG&E CORP		06/22/2020	VARIOUS		1,010,000	1,000,000	146
69346V-AA-7	PERFORMANCE FOOD GROUP I		03/11/2020	MARKETAXESS CORP		1,032,790	1,000,000	25,361
694308-HL-4	PACIFIC GAS & ELECTRIC		12/02/2020	CREDIT SUISSE		2,127,660	2,000,000	18,872
694308-HY-6	PACIFIC GAS & ELECTRIC		10/29/2020	JEFFERIES LLC		2,842,530	3,000,000	49,704
694308-JN-8	PACIFIC GAS & ELECTRIC		09/04/2020	JEFFERIES LLC		4,551,920	4,000,000	35,475
694308-JR-9	PACIFIC GAS & ELECTRIC		11/12/2020	MUFG SECURITY AMERICAS		4,000,000	4,000,000	
700658-AA-5	PARK NATIONAL CORP		08/17/2020	PIPER SANDLER & CO		6,000,000	6,000,000	
70339P-AA-7	PATTERN ENERGY OP LP/PAT		07/14/2020	RBC CAPITAL MARKETS		1,008,125	1,000,000	
709599-BJ-2	PENSKE TRUCK LEASING/PTL		04/01/2020	JP MORGAN SECURITIES		7,974,080	8,000,000	
72703P-AC-7	PLNT 2019-1A A2		02/03/2020	GUGGENHEIM SECURITIES		2,058,984	2,000,000	13,289
73179P-AM-8	AVIENT CORP		04/30/2020	VARIOUS		1,513,750	1,500,000	
73939V-AA-2	POWERTEAM SERVICES LLC		05/11/2020	CREDIT SUISSE		480,000	500,000	4,391
744320-AV-4	PRUDENTIAL FINANCIAL INC		04/17/2020	JEFFERIES LLC		5,037,500	5,000,000	116,458
747262-AY-9	QVC INC		02/19/2020	CITIGROUP GLOBAL		4,065,000	4,000,000	8,972
74841C-AB-7	QUICKEN LOANS LLC/QUICKN		09/24/2020	CREDIT SUISSE		1,950,000	2,000,000	3,014
749239-AF-6	RAMP 2006-RZ5 M1		11/25/2020	VARIOUS		2,625,378	3,302,770	850
74978F-AH-2	RAAC 2007-SP3 A2		04/01/2020	NOMURA SECURITIES		3,266,250	3,350,000	2,049
75026J-AC-4	RADIATE HOLDCO / FINANCE		09/11/2020	JP MORGAN SECURITIES		1,507,500	1,500,000	
75157D-AC-8	RAMP 2007-RS2 A3		11/25/2020	CAPITALIZED INTEREST			13,455	
758075-AC-9	REDWOOD TRUST INC		05/28/2020	SEAPORT GLOBAL		3,290,000	4,000,000	55,944
76110W-N6-9	RASC 2005-KS2 M1		03/24/2020	MESIROW FINANCIAL		725,662	778,973	34
76114D-AE-4	RAST 2006-A15 A5		09/25/2020	CAPITALIZED INTEREST			1,160	
78573N-AC-6	SABRE GLBL INC		04/14/2020	GOLDMAN SACHS & CO		1,147,500	1,100,000	
808625-AA-5	SCIENCE APPLICATIONS INT		03/05/2020	STIFEL NICOLAUS		2,568,750	2,500,000	
81748R-CE-5	SEMT 2020-4 B3		10/26/2020	JP MORGAN SECURITIES		1,919,274	1,978,000	4,701
81748R-CF-2	SEMT 2020-4 B4		10/26/2020	JP MORGAN SECURITIES		787,693	913,000	2,170
81761T-AC-9	SERV 2020-1 A2II		11/20/2020	BARCLAYS CAPITAL		10,000,000	10,000,000	
817743-AA-5	SPRO 2019-1A A2		03/13/2020	GUGGENHEIM SECURITIES		321,427	324,188	1,818
82453A-AA-5	SHIFT4 PAYMENTS LLC/FIN		10/26/2020	VARIOUS		2,295,000	2,250,000	
826525-AC-1	SRFC 2020-2A C		08/03/2020	CREDIT SUISSE		7,999,004	8,000,000	
82652N-AA-6	SRFC 2019-3A A		04/22/2020	BOFA SECURITIES INC		3,888,950	4,181,667	1,087
829259-BA-7	SINCLAIR TELEVISION GROU		11/19/2020	JP MORGAN SECURITIES		1,502,500	1,500,000	
83405T-AA-1	SCLP 2019-3 A		04/17/2020	MORGAN STANLEY & CO		6,158,419	6,244,278	13,078
83406C-AA-7	SCLP 2019-2 A		03/24/2020	DEUTSCHE BANK		2,793,668	3,005,964	251
83546D-AJ-7	SONIC 2020-1A A2II		01/15/2020	BARCLAYS CAPITAL		14,000,000	14,000,000	
83611M-NJ-3	SVHE 2006-2 M2		09/29/2020	MORGAN STANLEY & CO		1,187,250	1,200,000	100
84314P-AA-7	SOUTHERN IL HEALTHCARE		10/21/2020	BOFA SECURITIES INC		5,000,000	5,000,000	
844741-BJ-6	SOUTHWEST AIRLINES CO		04/29/2020	BOFA SECURITIES INC		4,989,150	5,000,000	
844741-BK-3	SOUTHWEST AIRLINES CO		06/03/2020	CITIGROUP GLOBAL		3,000,000	3,000,000	
85172F-AN-9	ONEMAIN FINANCE CORP		03/11/2020	CITIGROUP GLOBAL		1,087,500	1,000,000	35,229
853496-AD-9	STANDARD INDUSTRIES INC.		04/22/2020	BARCLAYS CAPITAL		1,002,500	1,000,000	13,063
860630-AG-7	STIFEL FINANCIAL CORP		05/13/2020	STIFEL NICOLAUS		4,964,250	5,000,000	
86212X-AC-4	STR 2019-1 A3		07/15/2020	ROBERT W BAIRD		2,204,966	2,243,437	5,586
86358E-EK-8	SAIL 2003-BC11 A3		09/10/2020	SG AMERICAS SECURITIES		4,540,611	4,580,692	2,720
86358E-UW-4	SAIL 2005-HE1 M2		07/01/2020	CREDIT SUISSE		6,335,078	6,550,000	1,810
86359D-LN-5	SASC 2005-WF3 M3		09/28/2020	JP MORGAN SECURITIES		2,431,306	2,462,082	348
86359D-UL-9	LXS 2005-5N 1A1		08/11/2020	PERFORMANCE TRUST		1,367,622	1,390,213	310
86944B-AJ-2	SUTTER HEALTH		10/22/2020	MORGAN STANLEY & CO		6,500,000	6,500,000	
87164D-SE-1	SYNOVUS BANK GA		10/22/2020	MORGAN STANLEY & CO		5,000,000	5,000,000	

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871829-BM-8	SYSCO CORPORATION		03/30/2020	GOLDMAN SACHS & CO		4,990,100	5,000,000	
87227R-QE-7	TCF NATIONAL BANK		05/01/2020	MORGAN STANLEY & CO		5,000,000	5,000,000	
87264A-AW-5	T-MOBILE USA INC		04/02/2020	VARIOUS		9,855,800	10,000,000	
87264A-BQ-7	T-MOBILE USA INC		12/09/2020	BOFA SECURITIES INC		5,190,500	5,000,000	21,500
88033G-CY-4	TENET HEALTHCARE CORP		03/12/2020	HSBC SECURITIES INC		980,000	1,000,000	10,156
88033G-DA-5	TENET HEALTHCARE CORP		03/10/2020	VARIOUS		3,105,435	3,000,000	83,708
885220-FE-8	TMST 2004-2 A1		06/15/2020	PERFORMANCE TRUST		4,417,462	4,724,558	2,276
88875A-AN-4	TMC3 DEVELOPMENT CORP		12/10/2020	CITIGROUP GLOBAL		2,750,000	2,750,000	
88875A-AP-9	TMC3 DEVELOPMENT CORP		12/10/2020	CITIGROUP GLOBAL		6,587,755	6,560,000	
889184-AA-5	TOLEDO HOSPITAL/THE		02/20/2020	WELLS FARGO SECURITY		1,082,790	1,000,000	13,701
889184-AH-0	TOLEDO HOSPITAL/THE		02/04/2020	WELLS FARGO SECURITY		7,145,225	6,000,000	67,257
89169D-AD-3	TPMT 2017-3 M2		04/09/2020	ROBERT W BAIRD		14,662,500	15,000,000	20,313
89171D-AF-4	TPMT 2015-1 A6		04/01/2020	ROBERT W BAIRD		8,300,306	8,766,000	1,906
89171Y-AC-5	TPMT 2015-2 1B1		04/06/2020	ROBERT W BAIRD		13,898,323	14,468,000	10,570
89172R-AE-5	TPMT 2015-6 B1		04/21/2020	JP MORGAN SECURITIES		14,690,625	15,000,000	36,869
89173F-AF-7	TPMT 2017-1 B2		10/07/2020	JP MORGAN SECURITIES		9,478,125	9,000,000	7,795
89175M-AE-3	TPMT 2018-3 M1		05/14/2020	PIPER SANDLER & CO		14,325,000	15,000,000	27,448
89177L-BE-2	TPMT 2019-3 M2D		11/09/2020	ROBERT W BAIRD		10,114,063	10,000,000	10,833
89177X-AB-3	TPMT 2019-HY3 A1B		05/13/2020	ROBERT W BAIRD		2,804,063	3,000,000	2,231
89178B-AW-4	TPMT 2019-4 M2B		12/02/2020	BMO CAPITAL MARKETS		10,206,250	10,000,000	2,708
891792-AA-1	TOWER HEALTH		02/20/2020	WELLS FARGO SECURITY		2,080,560	2,000,000	3,215
89656Y-AC-9	TRL 2020-2A B1		10/23/2020	CREDIT SUISSE		4,997,114	5,000,000	
90278P-BB-5	UBSCM 2019-C18 XA		02/13/2020	BARCLAYS CAPITAL		7,669,856		49,496
90290M-AC-5	US FOODS INC		04/23/2020	CITIGROUP GLOBAL		1,000,000	1,000,000	
909318-AA-5	UNITED AIR 2018-1 AA PTT		07/23/2020	ROBERT W BAIRD		887,448	951,687	13,509
915271-AC-4	UNIVEST FINANCIAL CORP		07/29/2020	US BANCORP INVESTMENTS		5,000,000	5,000,000	
91823A-AQ-4	VBTOW 2020-1A D		05/12/2020	BARCLAYS CAPITAL		1,500,000	1,500,000	
91831U-AE-7	VNDO 2016-350P C		04/14/2020	CREDIT SUISSE		9,396,136	9,409,000	15,810
92343V-FD-1	VERIZON COMMUNICATIONS		06/22/2020	GOLDMAN SACHS & CO		630,725	500,000	5,222
92537D-AA-8	VERUS 2019-1 A1		03/19/2020	NOMURA SECURITIES		13,784,660	14,312,431	33,552
92537G-AE-3	VERUS 2019-2 A3		04/23/2020	CREDIT SUISSE		9,792,923	9,876,254	24,594
92537K-AJ-3	VERUS 2019-4 A1B		03/19/2020	NOMURA SECURITIES		12,886,057	13,600,060	26,114
92537R-AA-7	VERTICAL US NEWCO INC		10/15/2020	VARIOUS		2,069,375	2,000,000	20,563
92556H-AC-1	VIACOMCBS INC		05/12/2020	CITIGROUP GLOBAL		4,749,350	5,000,000	
92855H-AB-1	VSLR 2020-1A B		09/25/2020	CREDIT SUISSE		7,498,373	7,500,000	
928668-AQ-5	VOLKSWAGEN GROUP AMERICA		06/01/2020	GOLDMAN SACHS & CO		1,975,746	2,000,000	1,680
929328-AF-9	WSFS FINANCIAL CORP		12/03/2020	PIPER SANDLER & CO		10,000,000	10,000,000	
94974B-GU-8	WELLS FARGO & COMPANY		06/23/2020	CITIGROUP GLOBAL		8,930,670	7,000,000	16,625
94989H-BF-6	WFCM 2015-NXS1 B		04/02/2020	BAY CREST PARTNERS LLC		7,798,658	8,015,000	4,072
95000C-BK-8	WFCM 2016-NXS5 A6FL		05/28/2020	PERFORMANCE TRUST		6,886,250	7,000,000	5,731
95002B-AF-0	WFCM 2019-C53 XA		02/14/2020	MORGAN STANLEY & CO		2,991,845		19,304
95002C-AC-5	WFCM 2020-SOP B		01/29/2020	WELLS FARGO SECURITY		9,988,710	10,000,000	
95002F-BJ-2	WFMBS 2019-4 B2		09/08/2020	JP MORGAN SECURITIES		9,550,159	9,260,761	8,252
95002T-BK-9	WFMBS 2020-3 B3		07/15/2020	WELLS FARGO SECURITY		2,294,506	2,353,000	5,982
95002U-AZ-4	WFCM 2020-C58 C		12/03/2020	WELLS FARGO SECURITY		3,999,856	4,000,000	5,270
95003B-BK-7	WFMBS 2020-5 B3		10/13/2020	WELLS FARGO SECURITY		1,603,257	1,757,000	3,897
95081Q-AN-4	WESCO DISTRIBUTION INC		05/29/2020	BARCLAYS CAPITAL		1,013,750	1,000,000	
95081Q-AP-9	WESCO DISTRIBUTION INC		05/29/2020	BARCLAYS CAPITAL		1,013,720	1,000,000	
962166-BY-9	WEYERHAEUSER CO		03/26/2020	GOLDMAN SACHS & CO		6,892,900	7,000,000	
963320-AX-4	WHIRLPOOL CORP		12/11/2020	VARIOUS		5,872,640	5,000,000	11,500
97651L-CE-9	WIN 2015-4 B4		05/12/2020	BMO CAPITAL MARKETS		4,044,356	4,092,960	5,570
978097-AF-0	WOLVERINE WORLD WIDE		05/06/2020	CANTOR FITZGERALD & CO		1,007,500	1,000,000	
000000-00-0	KINDUR SERVICES		12/11/2020	DIRECT ISSUE		2,500,000	2,500,000	
071734-AK-3	BAUSCH HEALTH COS INC		05/11/2020	BARCLAYS CAPITAL		1,000,000	1,000,000	
11271L-AB-8	BROOKFIELD FINANCE INC		03/16/2020	VARIOUS		9,019,156	8,519,000	197,972
11271L-AF-9	BROOKFIELD FINANCE INC		12/14/2020	VARIOUS		5,907,213	5,750,000	22,750
125491-AN-0	CI FINANCIAL CORP		12/10/2020	BOFA SECURITIES INC		17,977,140	18,000,000	
36168Q-AJ-3	GFL ENVIRONMENTAL INC		04/22/2020	BARCLAYS CAPITAL		500,000	500,000	
66977W-AP-4	NOVA CHEMICALS CORP		02/18/2020	JP MORGAN SECURITIES		504,950	500,000	7,569
66977W-AQ-2	NOVA CHEMICALS CORP		02/18/2020	BARCLAYS CAPITAL		770,475	750,000	8,023
66977W-AR-0	NOVA CHEMICALS CORP		11/18/2020	GOLDMAN SACHS & CO		1,040,000	1,000,000	24,646
68245X-AK-5	1011778 BC / NEW RED FIN		04/03/2020	BARCLAYS CAPITAL		1,007,500	1,000,000	
775109-BG-5	ROGERS COMMUNICATIONS IN		03/17/2020	MORGAN STANLEY & CO		3,020,160	3,000,000	12,183
878742-AW-5	TECK RESOURCES LIMITED		12/02/2020	JP MORGAN SECURITIES		3,723,150	3,000,000	72,396
00652M-AE-2	ADANI PORTS AND SPECIAL	C	01/15/2020	CITIGROUP		3,175,953	3,020,000	5,138

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
00654G-AA-1	ADANI ELECTRICITY MUMBAI	C	02/05/2020	CITIGROUP		3,740,000	3,740,000	
02014P-DN-1	ALM 2015-17A A2R	C	11/16/2020	MORGAN STANLEY & CO		995,000	1,000,000	1,735
03328T-BC-8	ANCHC 2015-7A BR2	C	11/16/2020	JP MORGAN SECURITIES		1,496,250	1,500,000	1,726
03969A-AQ-3	ARDAGH PKG FIN/HLDGS USA	C	04/06/2020	CITIGROUP GLOBAL		1,009,375	1,000,000	
03969A-AR-1	ARDAGH PKG FIN/HLDGS USA	C	10/27/2020	JEFFERIES LLC		1,034,700	1,000,000	21,438
04941G-AQ-1	ATCLO 2013-1A CR	C	02/19/2020	MIZUHO SECURITIES USA		3,903,255	3,915,000	1,123
05454N-AA-7	AXALTA COAT/DUTCH HLD BV	C	06/01/2020	BARCLAYS CAPITAL		500,000	500,000	
064227-AC-5	BANK NT BUTTERFIELD&SON	C	06/04/2020	STIFEL NICOLAUS		5,000,000	5,000,000	
12547L-AE-8	CIFC 2020-2A B	C	11/19/2020	JP MORGAN SECURITIES		502,650	500,000	3,138
13877B-AC-2	CANYC 2018-1A B	C	11/16/2020	CITIGROUP GLOBAL		993,750	1,000,000	1,829
143658-BC-5	CARNIVAL CORP	C	04/01/2020	JP MORGAN SECURITIES		2,475,000	2,500,000	
14918P-AY-2	CATLK 2015-3A CR	C	02/20/2020	MORGAN STANLEY & CO		1,201,200	1,200,000	6,108
150323-AQ-6	CEDF 2014-4A BR	C	11/18/2020	WELLS FARGO SECURITY		997,800	1,000,000	1,407
15032D-AK-7	CEDF 2016-6A BR	C	03/02/2020	BNP PARIBAS		2,980,500	3,000,000	12,252
225401-AH-1	CREDIT SUISSE GROUP AG	C	06/22/2020	VARIOUS		5,054,469	5,000,000	14,851
22846D-AC-7	CRNPT 2020-9A B	C	12/01/2020	JP MORGAN SECURITIES		1,006,000	1,000,000	4,054
26243E-AB-7	DRSLF 2017-53A B	C	11/16/2020	BOFA SECURITIES INC		736,875	750,000	1,159
26245R-AA-8	DRSLF 2018-58A A1	C	09/29/2020	JP MORGAN SECURITIES		3,460,625	3,500,000	9,405
26250J-AW-0	DRSLF 2012-25A CRR	C	02/20/2020	MIZUHO SECURITIES USA		1,000,000	1,000,000	4,090
268317-AK-0	ELECTRICITE DE FRANCE SA	C	12/16/2020	BOFA SECURITIES INC		3,157,175	2,500,000	49,427
29081P-AF-2	EMBOTELLADORA ANDINA SA	C	01/16/2020	ML PIERCE FENNER SMITH		4,241,500	4,250,000	
33938X-AB-1	FLEX LTD	C	05/08/2020	CITIGROUP GLOBAL		6,969,340	7,000,000	
36318W-AF-7	GALXY 2013-15A BR	C	11/17/2020	SG AMERICAS SECURITIES		994,500	1,000,000	1,786
36320T-AP-8	GALXY 2016-22A C1R	C	02/13/2020	MUFG SECURITY AMERICAS		500,350	500,000	1,784
36321P-AB-6	GALAXY PIPELINE ASSETS	C	10/27/2020	CITIGROUP		1,060,000	1,060,000	
36321P-AC-4	GALAXY PIPELINE ASSETS	C	10/27/2020	CITIGROUP		1,060,000	1,060,000	
38137W-AC-9	GLM 2019-6A A	C	09/29/2020	MUFG SECURITY AMERICAS		3,496,500	3,500,000	11,439
404280-CF-4	HSBC HOLDINGS PLC	C	03/25/2020	HSBC SECURITIES INC		9,987,500	10,000,000	
40490B-AC-2	HLA 2017-2A A2	C	11/27/2020	CITIGROUP GLOBAL		1,994,000	2,000,000	4,581
42086Q-AC-5	HAYFN 2018-9A BR	C	11/17/2020	MORGAN STANLEY & CO		1,980,000	2,000,000	2,472
45950V-NR-3	INTL FINANCE CORP	C	01/17/2020	INCAPITAL, LLC		100,000	100,000	
478375-AN-8	JOHNSON CONTROLS INTL PL	C	12/10/2020	ROBERT W BAIRD		2,060,166	1,494,000	33,279
50181G-BG-4	LCM 16A BR2	C	09/29/2020	WELLS FARGO SECURITY		2,596,881	2,600,001	11,408
50189G-AH-5	LCM 22A BR	C	02/19/2020	JP MORGAN SECURITIES		2,301,150	2,300,000	7,564
50200W-AC-6	LCM 28A B	C	01/14/2020	MORGAN STANLEY & CO		997,000	1,000,000	8,618
539439-AN-9	LLOYDS BANKING GROUP PLC	C	12/10/2020	BOFA SECURITIES INC		5,496,760	4,000,000	7,656
55320R-AL-1	MP7 2015-1A CRR	C	02/21/2020	CREDIT SUISSE		4,894,890	4,890,000	19,108
55818V-AY-3	MDPK 2014-15A A2R	C	03/02/2020	MORGAN STANLEY & CO		3,500,000	3,500,000	11,850
592838-AA-4	MEXICO GENERADORA DE ENE	C	01/15/2020	CITIGROUP		639,942	582,427	3,648
59803A-AE-2	MIDO 2019-10A B	C	03/02/2020	CANTOR FITZGERALD & CO		2,503,000	2,500,000	28,040
67109W-AN-8	OZLM 2015-12A BR	C	02/19/2020	BNP PARIBAS		5,005,000	5,000,000	11,671
67590G-BL-2	OCT17 2013-1A BR2	C	01/08/2020	CANTOR FITZGERALD & CO		886,500	900,000	6,429
67590R-BA-2	OCTLF 2014-1A BRR	C	11/16/2020	BNP PARIBAS		1,169,595	1,175,000	
67590R-BE-4	OCTLF 2014-1A CRR	C	02/20/2020	CITIGROUP GLOBAL		3,001,500	3,000,000	1,946
69370R-AE-7	PT PERTAMINA (PERSERO)	C	12/15/2020	JEFFERIES INTERNATIONAL LIMITED		2,734,868	2,410,000	42,476
69689A-BE-9	PLMRS 2015-1A A2R3	C	12/21/2020	JP MORGAN SECURITIES		2,500,000	2,500,000	
69689A-BG-4	PLMRS 2015-1A BR3	C	12/21/2020	JP MORGAN SECURITIES		2,250,000	2,250,000	
71922L-AC-3	PHOSAGRO(PHOS BOND FUND)	C	01/15/2020	CITIGROUP		5,980,000	5,980,000	
74365P-AD-0	PROSUS NV	C	07/27/2020	CITIGROUP		790,000	790,000	
74365P-AE-8	PROSUS NV	C	12/17/2020	HSBC GROUP		4,312,875	4,340,000	6,006
75102X-AA-4	RAIZEN FUELS FINANCE	C	01/16/2020	VARIOUS		1,577,265	1,420,000	18,501
75888H-AE-1	REG12 2019-1A B	C	11/17/2020	DEUTSCHE BANK		1,002,000	1,000,000	1,932
77340G-AN-1	ROCKT 2017-2A CR	C	02/12/2020	CITIGROUP GLOBAL		500,000	500,000	
780153-AW-2	ROYAL CARIBBEAN CRUISES LTD.	C	03/11/2020	VARIOUS		4,455,000	5,500,000	100,619
780153-AY-8	ROYAL CARIBBEAN CRUISES	C	05/14/2020	GOLDMAN SACHS & CO		2,943,750	3,000,000	
78081B-AF-0	ROYALTY PHARMA PLC	C	08/24/2020	BOFA SECURITIES INC		6,671,420	7,000,000	
81180W-AY-7	SEAGATE HDD CAYMAN	C	06/03/2020	MORGAN STANLEY & CO		2,995,770	3,000,000	
81180W-AZ-4	SEAGATE HDD CAYMAN	C	06/18/2020	EXCHANGE		500,998	545,552	
833636-AJ-2	SOCIEDAD QUIMICA Y MINER	C	01/16/2020	JP MORGAN CHASE		1,874,623	1,880,000	
83609Y-AE-6	SNDPT 2013-3RA B	C	11/18/2020	DEUTSCHE BANK		3,250,000	3,250,000	5,685
83614N-AE-3	SNDPT 2019-3A B	C	11/17/2020	DEUTSCHE BANK		1,004,200	1,000,000	1,543
87240N-AN-6	TCW 2017-1A CR	C	02/11/2020	JEFFERIES LLC		2,800,000	2,800,000	
87241E-AG-0	TCW 2019-1A B	C	01/30/2020	MUFG SECURITY AMERICAS		4,002,000	4,000,000	
88315L-AF-5	TMCL 2020-1A B	C	08/04/2020	RBC CAPITAL MARKETS		3,998,730	4,000,000	
88433B-AS-6	WINDR 2016-2A BR	C	11/16/2020	BOFA SECURITIES INC		499,375	500,000	448

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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
89300J-AE-8	TRAL 2018-5A B	C	11/16/2020	BOFA SECURITIES INC		990,000	1,000,000	1,545
89624C-AE-2	CAVU 2019-1A B	C	11/30/2020	RBC CAPITAL MARKETS		2,000,000	2,000,000	5,777
89641G-AC-6	TRNTS 2020-12A B1	C	11/18/2020	DEUTSCHE BANK		4,531,500	4,500,000	7,859
90320L-AG-2	UPC HOLDING BV	C	10/28/2020	GOLDMAN SACHS & CO		1,036,250	1,000,000	16,042
92328G-BB-1	VENTR 2013-14A BRR	C	02/14/2020	NOMURA SECURITIES		3,000,000	3,000,000	
92914N-AN-1	VOYA 2015-1A BR	C	02/19/2020	JP MORGAN SECURITIES		1,995,000	2,000,000	6,061
92917N-AL-2	VOYA 2019-1A BR	C	02/07/2020	JEFFERIES LLC		3,000,000	3,000,000	
94949G-AE-1	WELF 2020-1A A2	C	02/13/2020	MORGAN STANLEY & CO		2,000,000	2,000,000	
P3083S-AD-7	TRANSMANTARO	C	01/15/2020	VARIOUS		2,115,200	1,890,000	22,209
P6777M-AB-8	MINERA MEXICO SA DE CV	C	12/07/2020	VARIOUS		3,250,750	2,850,000	45,331
P90475-AB-3	TELFON CELUAR DEL PARAGU	C	10/05/2020	MORGAN STANLEY		1,479,795	1,410,000	39,118
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,015,164,536	1,976,268,817	6,050,679
48128B-AG-6	JPMORGAN CHASE & CO		03/06/2020	VARIOUS		4,000,000	4,000,000	24,022
05565A-LQ-4	BNP PARIBAS	C	02/21/2020	VARIOUS		9,980,000	10,000,000	
4899999. Subtotal - Bonds - Hybrid Securities						13,980,000	14,000,000	24,022
46138G-80-5	INVESCO TAXABLE MUNICIPAL BOND		12/10/2020	SUSQUEHANNA FINANCIAL		20,681,042	619,700	
464288-62-0	ISHARES BROAD USD INVESTMENT G		12/09/2020	SUSQUEHANNA FINANCIAL		19,237,823	312,900	
92206C-81-3	VANGUARD LONG-TERM CORPORATE B		12/09/2020	SUSQUEHANNA FINANCIAL		19,895,039	181,500	
8099999. Subtotal - Bonds - SVO Identified Funds						59,813,904	1,114,100	
00216H-AB-8	ATI HOLDINGS ACQUISITION		06/17/2020	BARCLAYS CAPITAL		860,000	1,000,000	
01860Y-AJ-1	ALLIANCE HEALTHCARE SERVICES INC		12/03/2020	JP MORGAN CHASE		1,820,000	2,000,000	
03835E-AE-4	APPLOVIN CORP		05/22/2020	KKR CAPITAL MARKETS, LLC		950,000	1,000,000	
04270Y-AB-6	ARRAY TECHNOLOGIES		11/17/2020	GOLDMAN SACHS		1,479,375	1,500,000	
04649V-AV-2	ASURION LLC		03/25/2020	BOFA SECURITIES INC		1,002,500	1,000,000	
05988H-AB-3	BMC SOFTWARE (BOXER PARENT)		05/06/2020	WELLS FARGO SECURITY		985,006	997,475	
09238F-AK-7	BLACKHAWK NETWORKS (BHN MERGER)		03/16/2020	BOFA SECURITIES INC		1,501,875	1,500,000	
24736C-BM-5	DELTA AIR LINES		09/30/2020	BARCLAYS CAPITAL		1,992,506	1,995,000	
256604-BF-5	DOLE FOOD CO INC		03/25/2020	CITIGROUP		1,503,750	1,500,000	
29102T-AB-8	PRESS GANEY (AZALEA)		03/03/2020	BARCLAYS CAPITAL		1,003,750	1,000,000	
40435T-AH-0	HELPSYSTEMS (HS PURCHASER)		11/09/2020	VARIOUS		2,475,319	2,497,494	
41254H-AG-4	HARGRAY COMMUNICATIONS GROUP INC		05/22/2020	RBC CAPITAL MARKETS		1,496,154	1,496,154	
44958A-AJ-6	INSIGHT GLOBAL (IG INVESTMENTS)		11/19/2020	CITIZENS BANK NA		1,953,769	1,997,449	
45567Y-AL-9	INTERNET BRANDS (MH SUB I LLC)		06/22/2020	CREDIT SUISSE		970,000	1,000,000	
57906P-AG-4	MCAFEE		03/12/2020	MORGAN STANLEY		1,509,375	1,500,000	
59835Y-AJ-1	DUPAGE MEDICAL GROUP (MIDWEST PHYSICIAN)		03/03/2020	CITIZENS BANK NA		996,202	997,449	
59909T-AC-8	MILANO ACQUISITION (DXC)		11/13/2020	JP MORGAN CHASE		2,472,500	2,500,000	
60662W-AM-4	MITCHELL INTERNATIONAL INC		03/03/2020	MORGAN STANLEY		987,481	997,455	
69338C-AH-4	PG&E		08/03/2020	JP MORGAN CHASE		987,500	1,000,000	
69519U-AC-6	PACKERS HOLDINGS LLC		08/05/2020	CREDIT SUISSE		996,142	994,898	
70476X-AC-9	PETVET CARE (PEARL INTERMEDIATE)		03/05/2020	MORGAN STANLEY		990,000	1,000,000	
72819Q-AN-2	PLZ AEROSCIENCE (PLAZE INC)		09/04/2020	ANTARES CAPITAL		985,000	1,000,000	
000000-00-0	PORTILLO'S HOLDINGS LLC		01/06/2020	UBS SECURITIES		535,288	540,695	
75025K-AF-5	RCN GRANDE (RADIATE HOLDCO)		11/18/2020	UBS SECURITIES		995,000	1,000,000	
75774E-AB-1	RSA SECURITY (REDSTONE)		09/11/2020	UBS SECURITIES		1,478,125	1,500,000	
81527C-AL-1	SEDGWICK HOLDINGS INC		03/03/2020	BOFA SECURITIES INC		997,475	997,475	
81527C-AN-7	SEDGWICK HOLDINGS, INC		09/16/2020	BOFA SECURITIES INC		977,500	1,000,000	
87403U-AB-9	ANVIL INTERNATIONAL		06/05/2020	JP MORGAN CHASE		810,000	1,000,000	
89787R-AH-5	TRUGREEN LP		12/02/2020	JP MORGAN CHASE		1,995,000	2,000,000	
91116K-AB-1	UNITED NATURAL FOODS		11/13/2020	GOLDMAN SACHS		1,440,487	1,455,037	
93369P-AF-1	CALIBER COLLISION (WAND NEWCO)		03/03/2020	BOFA SECURITIES INC		1,002,488	997,500	
96244U-AD-9	WHATABURGER (WHATABRANDS)		03/19/2020	CITIZENS BANK NA		1,503,750	1,500,000	
000000-00-0	CORSAIR COMPONENTS		11/18/2020	MACQUARIE BANK LTD		1,490,000	1,500,000	
C4953E-AD-7	KDC (KNOWLTON DEV CORP)		04/03/2020	UBS SECURITIES		1,002,500	1,000,000	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						44,145,817	44,964,081	
8399997. Total - Bonds - Part 3						2,486,232,212	2,396,883,220	7,060,644
8399998. Total - Bonds - Part 5						181,006,614	169,082,700	646,126
8399999. Total - Bonds						2,667,238,826	2,565,965,920	7,706,770
319626-30-5	FIRST CITIZENS BANCSHARE		03/05/2020	PIPER SANDLER & CO	720,000.000	18,000,000	25.00	
78464A-29-2	SPDR WELLS FARGO PREFERRED STO		12/14/2020	SUSQUEHANNA FINANCIAL	700,000.000	30,849,260	0.00	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						48,849,260	XXX	
008252-84-3	AFFILIATED MANAGERS GROU		09/17/2020	BOFA SECURITIES INC	200,000.000	5,000,000	25.00	
04621X-30-6	ASSURANT INC		11/16/2020	WELLS FARGO SECURITY	120,000.000	3,000,000	25.00	
084423-80-5	BERKLEY (WR) CORPORATION		03/12/2020	CANTOR FITZGERALD & CO	225,000.000	5,393,250	25.00	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
084423-88-8	BERKLEY (WR) CORPORATION		09/16/2020	MORGAN STANLEY & CO	200,000.000	5,000,000	25.00	
744320-88-8	PRUDENTIAL FINANCIAL INC		08/18/2020	WELLS FARGO SECURITY	200,000.000	5,000,000	25.00	
759351-70-3	REINSURANCE GRP OF AMER		07/15/2020	VARIOUS	435,233.000	10,875,878	25.00	
11271L-10-2	BROOKFIELD FINANCE INC		10/08/2020	JP MORGAN SECURITIES	80,000.000	2,000,000	25.00	
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						36,269,128	XXX	
8999997. Total - Preferred Stocks - Part 3						85,118,388	XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						85,118,388	XXX	
38046W-10-5	GOHEALTH INC - CLASS A		07/15/2020	GOLDMAN SACHS & CO	10,000.000	208,746		
816307-30-0	SELECTQUOTE INC		05/21/2020	RBC CAPITAL MARKETS	50,500.000	1,320,500		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,529,246	XXX	
31338*-11-6	FED HOME LOAN BANK CHICAGO B-1		07/01/2020	FEDERAL HOME LOAN BANK	29.870	2,987		
31338*-12-4	FED HOME LOAN BANK CHICAGO B-2		12/01/2020	FEDERAL HOME LOAN BANK	770.579	77,058		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						80,045	XXX	
9799997. Total - Common Stocks - Part 3						1,609,291	XXX	
9799998. Total - Common Stocks - Part 5						971,591	XXX	
9799999. Total - Common Stocks						2,580,882	XXX	
9899999. Total - Preferred and Common Stocks						87,699,270	XXX	
9999999 - Totals						2,754,938,096	XXX	7,706,770

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
38373M-6N-5	GNR 2009-19 Z		12/01/2020	MBS PAYDOWN		20,076	20,076	20,830	20,117		(41)		(41)		20,076				588	03/16/2051
38373M-8M-5	GNR 2009-80 C		12/01/2020	MBS PAYDOWN		245,137	245,137	247,052	245,235		(98)		(98)		245,137				6,753	04/16/2050
38373M-P6-1	GNR 2007-77 E		12/01/2020	MBS PAYDOWN		34,281	34,281	38,134	34,540		(259)		(259)		34,281				1,171	03/16/2042
38376G-AD-2	GNR 2009-60 Z		12/01/2020	MBS PAYDOWN		114,019	114,019	105,497	113,850		169		169		114,019				3,059	06/16/2049
38376G-CV-0	GNR 2009-115 D		12/01/2020	MBS PAYDOWN		2,855,193	2,855,193	2,855,193	2,855,193						2,855,193				100,411	01/16/2050
38376G-ZD-5	GNR 2010-161 Z		07/09/2020	MBS PAYDOWN		14	14	13												12/16/2050
38376J-JV-7	GNR 2009-104 XZ		12/01/2020	MBS PAYDOWN		811,017	811,017	811,017	811,017						811,017				24,012	11/20/2039
38376K-AP-6	GNR 2009-93 UZ		12/01/2020	MBS PAYDOWN		1,368,770	1,368,770	1,356,310	1,367,462		1,308		1,308		1,368,770				40,461	10/20/2039
38381B-N6-7	GNR 2019-6 DZ		03/01/2020	MBS PAYDOWN		8,737,074	8,737,074	8,730,438	8,730,248		6,826		6,826		8,737,074				54,842	01/20/2049
38381R-LJ-6	GNR 2019-15 ZP		01/01/2020	MBS PAYDOWN		235,654	235,654	235,008	235,103		552		552		235,654				835	02/20/2049
38381T-NC-5	GNR 2019-29 Z		03/01/2020	MBS PAYDOWN		4,107,158	4,107,158	4,102,097	4,102,024		5,134		5,134		4,107,158				21,725	03/20/2049
912828-H5-2	US TREASURY N/B		01/31/2020	MATURITY		105,000	105,000	103,724	104,978		22		22		105,000				656	01/31/2020
0599999. Subtotal - Bonds - U.S. Governments						18,633,379	18,633,393	18,605,313	18,619,767		13,613		13,613		18,633,379				254,513	XXX
00830Y-AB-7	AFRICA FINANCE CORP	C	06/25/2020	VARIOUS		3,519,750	3,390,000	3,364,338	3,373,467		1,769		1,769		3,375,236		144,514	144,514	93,413	04/13/2024
12625G-AG-9	CNOOC FINANCE 2013 LTD	C	12/11/2020	NOMURA INTERNATIONAL PLC		1,340,750	1,340,000	1,303,914	1,303,959		716		716		1,304,674		36,076	36,076	53,433	09/30/2049
82939G-AM-0	SINOPEC GRP DEV 2018	C	12/11/2020	UBS SECURITIES		1,429,497	1,330,000	1,311,114	1,311,137		373		373		1,311,509		117,988	117,988	49,946	11/12/2049
1099999. Subtotal - Bonds - All Other Governments						6,289,997	6,060,000	5,979,366	5,988,563		2,858		2,858		5,991,419		298,578	298,578	196,792	XXX
249164-LJ-1	DENVER CITY & CNTY CO		11/03/2020	SECURITY CALLED at 100.000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				756,472	08/01/2030
262669-GE-8	DU PAGE CNTY IL SCH DIST #2 BE		03/20/2020	WELLS FARGO SECURITY		8,270,625	8,250,000	8,250,000	8,250,000						8,250,000		20,625	20,625	212,355	05/01/2043
514014-MB-2	LANCASTER CNTY NE SCH DIST #1		07/15/2020	SECURITY CALLED at 100.000		790,000	790,000	838,135	794,879		(4,879)		(4,879)		790,000				47,400	01/15/2028
64966H-MT-4	NEW YORK NY		03/20/2020	WELLS FARGO SECURITY		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				163,658	10/01/2034
796237-VZ-5	SAN ANTONIO TX		08/03/2020	SECURITY CALLED at 100.000		9,585,000	9,585,000	9,652,568	9,590,087		(5,087)		(5,087)		9,585,000				578,742	08/01/2040
941247-N2-0	WATERBURY CT		12/01/2020	SINKING FUND PMT		30,000	30,000	34,038	30,104		(104)		(104)		30,000				2,127	12/01/2038
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						34,675,625	34,655,000	34,774,741	34,665,070		(10,070)		(10,070)		34,655,000		20,625	20,625	1,760,754	XXX
040484-DY-0	ARIZONA BRD OF RGTS UNIV ARIZO		08/03/2020	SECURITY CALLED at 100.000		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				730,730	08/01/2044
11502R-AB-6	BROWARD CNTY FL HALF-CENT SALE		10/01/2020	SECURITY CALLED at 100.000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				62,060	10/01/2030
11502R-AC-4	BROWARD CNTY FL HALF-CENT SALE		10/01/2020	SECURITY CALLED at 100.000		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				1,966,800	10/01/2040
196632-LE-1	COLORADO SPRINGS CO UTILITIES		11/16/2020	SECURITY CALLED at 100.000		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				1,147,600	11/15/2050
199098-CG-7	COLUMBUS-FRANKLIN CNTY OH FINA		03/27/2020	SECURITY CALLED at 100.000		515,000	515,000	505,292	508,622		154		154		508,776		6,224	6,224	21,040	08/15/2027
25484*-AC-6	DISTRICT ENERGY ST. PAUL, INC.		10/01/2020	SINKING FUND PMT		301,655	301,655	301,655	301,655						301,655				14,148	10/01/2033
25484*-AE-2	DISTRICT COOLING ST. PAUL, INC.		10/01/2020	SINKING FUND PMT		274,890	274,890	274,886	274,890						274,890				12,892	10/01/2033
270618-CN-9	E BATON ROUGE PARISH LA SWR CO		02/03/2020	SECURITY CALLED at 100.000		30,285,000	30,285,000	30,394,020	30,286,198		(1,198)		(1,198)		30,285,000				931,965	02/01/2045
31283H-WB-7	FG G01542		12/01/2020	MBS PAYDOWN		3,564	3,564	3,591	3,566		(1)		(1)		3,564				104	03/01/2033
3128K6-GH-7	FG A45600		12/01/2020	MBS PAYDOWN		220,777	220,777	221,521	221,171		(394)		(394)		220,777				6,673	06/01/2035
31292G-H8-2	FG C00255		12/01/2020	MBS PAYDOWN		1,722	1,722	1,740	1,723						1,722				62	09/01/2023
31292G-J5-6	FG C00284		12/01/2020	MBS PAYDOWN		296	296	293	296						296				10	11/01/2023
31292G-J8-0	FG C00287		12/01/2020	MBS PAYDOWN		4,862	4,862	4,409	4,863		(1)		(1)		4,862				156	12/01/2023
31292G-K4-7	FG C00315		12/01/2020	MBS PAYDOWN		689	689	682	689		1		1		689				24	04/01/2024
31293R-P4-7	FG C27643		12/01/2020	MBS PAYDOWN		4,343	4,343	4,304	4,340		3		3		4,343				150	06/01/2029
31296M-2Q-1	FG A13483		12/01/2020	MBS PAYDOWN		30,170	30,170	30,399	30,190		(19)		(19)		30,170				578	09/01/2033
31296T-Q8-0	FG A18579		12/01/2020	MBS PAYDOWN		11,431	11,431	11,469	11,431		(1)		(1)		11,431				399	02/01/2034
31296U-JK-8	FG A19266		12/01/2020	MBS PAYDOWN		998	998	999	998						998				33	08/01/2034
31297Q-2U-2	FG A35287		12/01/2020	MBS PAYDOWN		5,610	5,610	5,629	5,611		(1)		(1)		5,610				266	06/01/2035
31356D-3W-4	FG D51713		12/01/2020	MBS PAYDOWN		1,172	1,172	1,158	1,170		2		2		1,172				60	04/01/2024
31356H-RU-3	FG D54999		12/01/2020	MBS PAYDOWN		2,962	2,962	2,986	2,963		(1)		(1)		2,962				105	05/01/2024
31356H-XZ-5	FG D55196		12/01/2020	MBS PAYDOWN		3,616	3,616	3,646	3,617		(1)		(1)		3,616				129	07/01/2024
31356J-2U-6	FG D56187		12/01/2020	MBS PAYDOWN		8,191	8,191	8,258	8,192		(1)		(1)		8,191				323	09/01/2024

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
313615-S4-9	FN 50939		12/01/2020	MBS PAYDOWN		1,273	1,273	1,256	1,271		2		2		1,273				45	10/01/2023
313615-TX-4	FN 50966		12/01/2020	MBS PAYDOWN		2,093	2,093	2,098	2,091		1		1		2,093				75	01/01/2024
31368H-H2-2	FN 190249		12/01/2020	MBS PAYDOWN		2,305	2,305	2,316	2,305						2,305				80	10/01/2023
31370Y-FZ-0	FN 245084		12/01/2020	MBS PAYDOWN		421	421	415	420						421				14	01/01/2024
31371C-P9-4	FN 248048		12/01/2020	MBS PAYDOWN		1,406	1,406	1,387	1,404		2		2		1,406				46	11/01/2023
31371E-WU-5	FN 250059		12/01/2020	MBS PAYDOWN		5,397	5,397	5,460	5,399		(2)		(2)		5,397				235	06/01/2024
31371F-BW-1	FN 250353		12/01/2020	MBS PAYDOWN		2,029	2,029	1,964	2,025		3		3		2,029				72	09/01/2025
31375D-PU-1	FN 331735		12/01/2020	MBS PAYDOWN		1,337	1,337	1,294	1,334		2		2		1,337				48	03/01/2026
31395C-QX-2	FHR 2825 PZ		12/01/2020	MBS PAYDOWN		54,397	54,397	59,005	54,777		(380)		(380)		54,397				1,680	07/15/2034
31396Q-L7-2	FNR 2009-65 JY		12/01/2020	MBS PAYDOWN		277,089	277,089	275,530	276,905		184		184		277,089				7,074	09/25/2039
31397J-TA-2	FHR 3342 PZ		12/01/2020	MBS PAYDOWN		283,532	283,532	283,495	283,527		4		4		283,532				8,424	06/15/2037
31397N-C5-2	FNR 2009-35 DB		12/01/2020	MBS PAYDOWN		83,579	83,579	81,500	83,447		132		132		83,579				3,649	05/25/2039
31397U-ZQ-5	FNR 2011-58 HL		12/01/2020	MBS PAYDOWN		354,903	354,903	366,118	356,261		(1,357)		(1,357)		354,903				7,189	07/25/2041
313987-TP-4	FG D46858		12/01/2020	MBS PAYDOWN		1,369	1,369	1,381	1,370						1,369				49	01/01/2024
313988-LY-1	FG D47543		12/15/2020	MBS PAYDOWN		2,524	2,524	2,545	2,525		(1)		(1)		2,524				148	01/01/2024
31398G-HQ-5	FNR 2009-98 WK		12/01/2020	MBS PAYDOWN		148,687	148,687	148,641	148,684		3		3		148,687				3,624	12/25/2039
31398K-VF-4	FHR 3600 BJ		12/01/2020	MBS PAYDOWN		82,236	82,236	79,358	82,041		196		196		82,236				1,437	11/15/2039
31398N-4W-1	FNR 2010-132 BC		12/01/2020	MBS PAYDOWN		231,216	231,216	235,141	231,497		(281)		(281)		231,216				4,944	11/25/2040
31398N-F9-0	FNR 2010-112 DZ		12/01/2020	MBS PAYDOWN		5,640,540	5,640,540	5,394,046	5,609,451		31,089		31,089		5,640,540				151,214	10/25/2040
31398N-H4-9	FNR 2010-112 LZ		12/01/2020	MBS PAYDOWN		2,750,065	2,750,065	2,631,776	2,734,867		15,198		15,198		2,750,065				73,725	10/25/2040
31398N-NE-0	FNR 2010-115 ZB		12/01/2020	MBS PAYDOWN		3,450,159	3,450,159	3,304,707	3,435,071		15,088		15,088		3,450,159				111,869	10/25/2040
31398N-SS-4	FNR 2010-109 GZ		12/01/2020	MBS PAYDOWN		1,665,145	1,665,145	1,594,478	1,647,436		17,709		17,709		1,665,145				37,032	10/25/2040
31398N-WU-4	FNR 2010-111 BZ		12/01/2020	MBS PAYDOWN		3,456,496	3,456,496	3,330,138	3,424,845		31,651		31,651		3,456,496				74,995	10/25/2040
31398P-CT-4	FNR 2010-38 ME		12/01/2020	MBS PAYDOWN		552,975	552,975	554,357	552,975						552,975				14,201	04/25/2040
31398S-XH-1	FNR 2010-141 AL		12/01/2020	MBS PAYDOWN		182,212	182,212	190,483	182,965		(753)		(753)		182,212				4,134	12/25/2040
31398W-VL-5	FHR 3654 Z		12/01/2020	MBS PAYDOWN		101,258	101,258	108,060	101,913		(655)		(655)		101,258				2,854	04/15/2040
432347-LS-9	HILLSBOROUGH CNTY FL UTILITY R		08/03/2020	SECURITY CALLED at 100.000		5,000,000	5,000,000	4,707,500	4,765,661		234,339		234,339		5,000,000				277,500	08/01/2037
438701-RH-9	HONOLULU CITY & CNTY HI WSTWTR		07/01/2020	SECURITY CALLED at 100.000		14,000,000	14,000,000	14,000,000	14,000,000						14,000,000				856,940	07/01/2040
45188R-L2-3	ILLINOIS ST DEV FIN AUTH		03/01/2020	SINKING FUND PMT		400,000	400,000	397,760	399,999		1		1		400,000				13,200	03/01/2022
523520-BY-9	LEE CNTY FL TOUR DEV TAX REVEN		03/20/2020	WELLS FARGO SECURITY		11,557,500	11,500,000	11,380,000	11,399,909		689		689		11,400,598		156,902	156,902	347,555	10/01/2040
584556-EB-6	MED CENTER MS EDUCTNL BLDG COR		11/02/2020	SECURITY CALLED at 100.000		200,000	200,000	228,536	202,239		(2,239)		(2,239)		200,000				12,582	06/01/2035
590545-N6-2	MESA AZ UTILITY SYS REVENUE		08/10/2020	SECURITY CALLED at 100.000		1,130,000	1,130,000	1,138,385							1,130,000				7,467	07/01/2034
59259Y-GG-8	MET TRANSPRTN AUTH NY REVENUE		11/15/2020	SECURITY CALLED at 100.000		300,000	300,000	351,699	307,873		(7,873)		(7,873)		300,000				21,402	11/15/2030
607120-EZ-1	MOBILE AL ARPT AUTH ARPT REVENUE		11/09/2020	SINKING FUND PMT		411,026	411,026	411,026	411,026						411,026				9,834	11/09/2032
663903-DM-1	NORTHEAST OH REGL SWR DIST		11/16/2020	SECURITY CALLED at 100.000		6,500,000	6,500,000	6,500,000	6,500,000						6,500,000				392,470	11/15/2040
664754-Q8-4	NTHRN AZ UNIV		06/01/2020	SECURITY CALLED at 100.000		750,000	750,000	843,038	757,334		(7,334)		(7,334)		750,000				25,076	06/01/2039
677659-P2-4	OHIO ST WTR DEV AUTH REVENUE		06/01/2020	SECURITY CALLED at 100.000		8,810,000	8,810,000	8,810,000	8,810,000						8,810,000				252,935	12/01/2030
686430-EX-3	ORLANDO FL CMNTY REDEV AGY TAX		09/01/2020	SECURITY CALLED at 100.000		9,650,000	9,650,000	9,771,980	9,661,558		(11,558)		(11,558)		9,650,000				751,156	09/01/2040
731167-EA-6	POLK CNTY FL UTILITY SYS REVEN		10/01/2020	SECURITY CALLED at 100.000		10,000,000	10,000,000	9,983,800	9,986,890		13,111		13,111		10,000,000				593,500	10/01/2040
85230B-CP-1	SAINT CHARLES MO COPS		08/21/2020	SECURITY CALLED at 100.000		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				455,208	02/01/2039
867686-NP-8	SUNRISE FL UTILITY SYS REVENUE		10/01/2020	SECURITY CALLED at 100.000		12,190,000	12,190,000	12,209,619	12,191,429		(1,429)		(1,429)		12,190,000				720,795	10/01/2035
914119-Y6-3	UNIV OF CINCINNATI OH RECPTS		06/01/2020	SECURITY CALLED at 100.000		16,285,000	16,285,000	16,285,000	16,285,000						16,285,000				527,960	06/01/2039
927749-FB-2	VIRGINIA BEACH VA WTR & SWR RE		11/23/2020	SECURITY CALLED at 100.000		7,000,000	7,000,000	6,952,960	6,964,674		35,326		35,326		7,000,000				456,633	10/01/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3199999. Subtotal - Bonds - U.S. Special Revenues						224,695,117	224,637,617	223,905,189	223,042,583		359,410		359,410		224,531,991		163,126	163,126	11,127,377	XXX
000750-AS-1	ABFC 2006-OPT1 A3C1		12/25/2020	MBS PAYDOWN		442,859	442,859	409,783	445,787		(2,928)		(2,928)		442,859				2,687	09/25/2036
00130H-BY-0	AES CORP/THE		12/10/2020	SECURITY CALLED at 110.218		6,061,990	5,500,000	5,630,000	5,599,533		(14,801)		(14,801)		5,584,733		(84,733)	(84,733)	921,381	09/01/2027
00206R-HA-3	AT&T INC		05/18/2020	RBC CAPITAL MARKETS		13,097,336	10,902,000	12,705,600	12,703,272		(14,729)		(14,729)		12,688,543		408,792	408,792	288,524	11/15/2046
00252F-CU-3	AMIT 2005-4 M2		12/25/2020	MBS PAYDOWN		954,352	954,352	681,168	932,166		22,185		22,185		954,352				9,090	10/25/2035
00287Y-CN-7	ABBVIE INC		05/14/2020	RETURN OF CAPITAL		8,500		8,500	8,500						8,500					03/15/2045
00287Y-CY-3	ABBVIE INC		05/14/2020	RETURN OF CAPITAL		5,000		5,000	5,000						5,000					03/15/2035
00287Y-CZ-0	ABBVIE INC		05/14/2020	RETURN OF CAPITAL		34,625		34,625	34,625						34,625					10/01/2042
00287Y-DA-4	ABBVIE INC		05/14/2020	RETURN OF CAPITAL		8,000		8,000	8,000						8,000					06/15/2044
004375-AN-1	ACCR 2003-2 A1		12/01/2020	MBS PAYDOWN		351,133	351,133	343,346	350,376		757		757		351,133				8,327	10/25/2033
004375-EJ-6	ACCR 2005-4 A2D		09/25/2020	MBS PAYDOWN		1,126,135	1,126,135	856,379	1,103,858		22,277		22,277		1,126,135				8,183	12/25/2035
00442V-AA-5	ACE 2006-ASP3 A1		12/25/2020	MBS PAYDOWN		996,212	996,212	784,517	966,760		29,451		29,451		996,212				7,203	06/25/2036
00443P-AD-1	ACE 2007-HE2 A2C		12/25/2020	MBS PAYDOWN		987,164	987,164	568,236	970,488		16,676		16,676		987,164				7,519	12/25/2036
007036-ND-4	ARMT 2005-7 7A21		12/25/2020	MBS PAYDOWN		562,586	562,590	421,155	554,206		8,380		8,380		562,586				11,929	10/25/2035
007634-AA-6	AEGON FUNDING CO LLC		12/15/2020	MATURITY		13,535,000	13,535,000	13,726,860	13,557,355		(22,355)		(22,355)		13,535,000				778,263	12/15/2020
00842#-AA-6	AGAWAM REALTY LLC (CVS)		01/01/2020	MATURITY		16,251	16,251	16,251	16,251						16,251				121	01/01/2020
008684-AA-0	AHMA 2006-6 A1A		12/25/2020	MBS PAYDOWN		440,402	633,497	447,803	434,745		5,657		5,657		440,402				3,632	12/25/2046
00868P-AA-3	AHOLD LEASE SERIES 2001-		01/02/2020	MBS PAYDOWN		1,215,876	1,215,876	1,384,330	1,213,122		2,754		2,754		1,215,876				52,404	01/02/2025
018522-A*-3	ALLETE INC		08/01/2020	MATURITY		10,000,000	10,000,000	9,756,600	9,985,299		14,701		14,701		10,000,000				528,000	08/01/2020
01877K-AB-9	ALLIANCE PIPELINE LP		01/09/2020	PRIOR YEAR INCOME															7,498	12/31/2019
02005A-GZ-5	AMOT 2018-3 A		07/15/2020	MBS PAYDOWN		13,925,000	13,925,000	13,944,023	13,925,000						13,925,000				107,761	07/15/2022
02148G-AD-5	CWALT 2007-0A8 2A1		12/25/2020	MBS PAYDOWN		1,208,588	1,274,866	1,010,182	1,199,033		9,555		9,555		1,208,588				7,317	06/25/2047
02150P-AA-6	CWALT 2007-0A6 A1A		12/25/2020	MBS PAYDOWN		249,729	249,729	220,386	249,381		348		348		249,729				1,412	06/25/2037
02376A-AA-7	AMER AIRLINE 17-2 AA PTT		10/15/2020	MBS PAYDOWN		77,665	77,665	72,870			189		189		77,665				1,301	10/15/2029
023771-R9-1	AMER AIRLINE 16-3 AA PTT		10/15/2020	MBS PAYDOWN		49,927	49,927	46,806			118		118		49,927				749	10/15/2028
02377B-AB-2	AMER AIRLN 15-2 AA PTT		09/22/2020	MBS PAYDOWN		76,988	76,988	72,754			208		208		76,988				1,386	09/22/2027
02377L-AA-2	AMER AIRLINE 19-1AA PTT		08/15/2020	MBS PAYDOWN		125,916	125,916	116,980			203		203		125,916				1,983	02/15/2032
02660T-ER-0	AHM 2005-2 5A1		12/01/2020	MBS PAYDOWN		223,284	223,284	224,510	220,797		2,488		2,488		223,284				4,100	09/25/2035
02660T-GN-7	AHM 2005-4 1A1		12/25/2020	MBS PAYDOWN		1,379,398	1,379,398	1,179,386	1,369,622		9,776		9,776		1,379,398				9,747	11/25/2045
026874-DF-1	AMERICAN INTL GROUP		06/26/2020	WELLS FARGO SECURITY		6,094,050	5,000,000	5,071,600	5,070,922		(754)		(754)		5,070,169		1,023,881	1,023,881	233,333	07/10/2045
026930-AA-5	AHMA 2007-2 A1		12/25/2020	MBS PAYDOWN		1,158,835	1,230,571	966,622	1,132,116		26,718		26,718		1,158,835				7,197	03/25/2047
026935-AJ-5	AHMA 2007-3 22A1		12/01/2020	MBS PAYDOWN		761,721	995,864	759,035	762,565		(844)		(844)		761,721				18,447	06/25/2037
03063N-AK-3	ACRE 2010-ARTA B		07/11/2020	MBS PAYDOWN		9,400,000	9,400,000	9,450,647	9,425,707		(25,707)		(25,707)		9,400,000				330,694	01/14/2029
03072S-QC-2	AMSI 2004-R3 M1		12/25/2020	MBS PAYDOWN		558,359	558,359	514,563	558,761		(402)		(402)		558,359				5,181	05/25/2034
03072S-WQ-4	AMSI 2004-R11 M1		12/25/2020	MBS PAYDOWN		1,275,368	1,275,368	1,192,070	1,283,624		(8,256)		(8,256)		1,275,368				13,645	11/25/2034
03072S-XD-2	AMSI 2004-R12 M1		12/25/2020	MBS PAYDOWN		955,933	955,933	923,670	954,887		1,046		1,046		955,933				9,162	01/25/2035
03072S-YT-6	AMSI 2005-R2 M3		01/25/2020	MBS PAYDOWN		1,693,833	1,693,833	1,586,910	1,681,168		12,666		12,666		1,693,833				3,872	04/25/2035
031921-AA-7	AMWINS GROUP INC		09/25/2020	RETURN OF CAPITAL		5,000		5,000	5,000						5,000					07/01/2026
037411-BA-2	APACHE CORP		06/09/2020	VARIOUS		4,553,377	5,660,000	5,515,068	5,530,186		1,153		1,153		5,531,338		(977,961)	(977,961)	175,586	04/15/2043
03766E-AB-3	AASET 2016-2 A		02/15/2020	MBS PAYDOWN		3,558,759	3,558,759	3,558,650	3,558,697		62		62		3,558,759				26,111	11/15/2041
03789X-AE-8	DIN 2019-1A A2II		12/05/2020	MBS PAYDOWN		32,500	32,500	32,500	32,500						32,500				1,535	06/07/2049
038779-AA-2	ARBYS 2015-1A A2		07/30/2020	VARIOUS		23,507,694	23,040,000	23,040,000	23,040,000						23,040,000				1,326,097	10/30/2045
040104-PT-2	ARSI 2005-W4 A2D		12/25/2020	MBS PAYDOWN		748,779	748,779	482,027	730,842		17,937		17,937		748,779				7,065	02/25/2036
040104-QP-9	ARSI 2005-W5 A2D		12/25/2020	MBS PAYDOWN		498,963	498,963	355,511	488,577		10,386		10,386		498,963				4,249	01/25/2036
043436-AU-8	ASBURY AUTOMOTIVE GROUP		03/30/2020	SECURITY CALLED at 100.000		414,000	414,000	419,693			(116)		(116)		419,577		(5,577)	(5,577)	2,122	03/01/2028
043436-AV-6	ASBURY AUTOMOTIVE GROUP		03/30/2020	SECURITY CALLED at 100.000		414,000	414,000	421,763			(91)		(91)		421,671		(7,671)	(7,671)	2,240	03/01/2030
04410R-AG-1	AHT1 2018-ASHF B		06/05/2020	JP MORGAN SECURITIES		3,432,863	3,720,000	3,713,825	3,714,875		(1,050)		(1,050)		3,713,825		(280,963)	(280,963)	44,036	04/15/2035
04410R-AL-0	AHT1 2018-ASHF D		06/05/2020	JP MORGAN SECURITIES		4,656,357	5,267,000	5,260,416	5,260,738		(322)		(322)		5,260,416		(604,059)	(604,059)	84,360	04/15/2035
04541G-RR-5	ABSHE 2005-HE4 M7		09/11/2020	AMHERST PIERPONT		4,673,055	4,817,583	4,064,835	4,188,200		(123,364)		(123,364)		4,064,835		608,220	608,220	94,310	05/25/2035
04541G-UP-5	ABSHE 2005-HE8 M2		12/25/2020	MBS PAYDOWN		1,685,007	1,685,007	1,501,762	1,687,115		(2,108)		(2,108)		1,685,007				16,672	11/25/2035
04542B-NL-2	ABFC 2005-HE2 M3		12/25/2020	MBS PAYDOWN		2,660,120	2,660,120	2,497,188	2,653,883		6,237		6,237		2,660,120				26,050	06/25/2035
04544N-AD-6	ABSHE 2006-HE6 A4		12/25/2020	MBS PAYDOWN		622,452	622,452	562,346	615,504		6,948		6,948		622,452				3,729	11/25/2036
04544P-AD-1	ABSHE 2006-HE5 A4		12/25/2020	MBS PAYDOWN		34,475	34,474	30,004	34,565		(91)		(91)		34,475				217	07/25/2036
04544Q-AD-9	ABSHE 2006-HE7 A4		12/25/2020	MBS PAYDOWN		862,855	862,855	572,720	848,562		14,293		14,293		862,855				5,046	11/25/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
04546K-AA-6	AASET 2018-2A A		06/05/2020	VARIOUS		3,987,855	4,509,581	4,509,439	4,509,518		3		3		4,509,521		(521,666)	(521,666)	94,616	11/18/2038
054900-AD-0	BCAP 2015-RR6 1A4		12/01/2020	VARIOUS		1,300,831	1,300,831	1,229,286	1,292,198		8,633		8,633		1,300,831				33,490	05/26/2037
05492C-AJ-6	BBCMS 2018-RRI C		12/15/2020	MBS PAYDOWN		912,899	912,899	907,194	912,191		708		708		912,899				15,905	02/15/2033
05492G-AG-3	BBCMS 2019-CLP B		12/15/2020	MBS PAYDOWN		360,052	360,052	356,569	358,881		1,170		1,170		360,052				4,188	12/15/2031
05492G-AJ-7	BBCMS 2019-CLP C		12/15/2020	MBS PAYDOWN		193,874	193,874	191,999	194,121		(247)		(247)		193,874				2,514	12/15/2031
05525D-AJ-5	BAMLL 2019-AHT C		06/11/2020	BARCLAYS CAPITAL		8,828,125	10,000,000	10,000,000	10,000,000						10,000,000		(1,171,875)	(1,171,875)	158,894	03/15/2034
05532V-BE-6	BCAP 2010-RR2 5A2		12/01/2020	MBS PAYDOWN		41,944	41,944	41,525	41,871		73		73		41,944				1,149	12/26/2036
05542G-AJ-7	BCAP 2013-RR2 2A1		04/25/2020	MBS PAYDOWN		187,567	187,567	168,810	186,903		664		664		187,567				686	11/26/2036
05544T-AC-2	BHI ARMY GUESTHOUSES LLC		12/31/2020	SINKING FUND PMT		35,888	35,888	38,547	36,017		(130)		(130)		35,888				2,745	12/31/2030
05547G-AG-8	BBCMS 2015-STP D		08/06/2020	MBS PAYDOWN		9,000,000	9,000,000	8,886,465	8,978,695		21,305		21,305		9,000,000				261,345	09/10/2028
05547G-AJ-2	BBCMS 2015-STP E		08/06/2020	MBS PAYDOWN		10,000,000	10,000,000	9,167,610	9,861,830		138,170		138,170		10,000,000				290,384	09/10/2028
05570G-AD-5	BNCMT 2007-4 A4		12/25/2020	MBS PAYDOWN		185,282	185,282	143,594	183,815		1,467		1,467		185,282				3,008	11/25/2037
056054-AG-4	BX 2019-XL D		07/15/2020	MBS PAYDOWN		13,609	13,609	12,656			163		163		13,609				89	10/15/2036
056054-AH-2	BX 2019-XL E		12/15/2020	MBS PAYDOWN		456,320	456,320	456,320	456,320						456,320				3,333	10/15/2036
056054-AJ-8	BX 2019-XL F		12/15/2020	MBS PAYDOWN		257,567	257,567	257,889	257,612		(45)		(45)		257,567				1,996	10/15/2036
056054-AK-5	BX 2019-XL G		12/15/2020	MBS PAYDOWN		213,963	213,963	214,298	214,009		(46)		(46)		213,963				1,801	10/15/2036
056059-AA-6	BX 2018-IND A		09/15/2020	MBS PAYDOWN		1,863,509	1,863,509	1,825,074			6,021		6,021		1,863,509				3,662	11/15/2035
05607A-AA-1	BX 2018-MCSF A		01/15/2020	MBS PAYDOWN		3,500,000	3,500,000	3,431,094	3,431,094		68,906		68,906		3,500,000				6,982	04/15/2035
05607Q-AN-8	BX 2020-BXLP C		07/15/2020	MBS PAYDOWN		2,743	2,743	2,743							2,743				23	12/15/2036
058931-BL-9	BAFC 2006-3 5A8		12/01/2020	MBS PAYDOWN		138,285	155,913	142,855	138,464		(179)		(179)		138,285				4,326	03/25/2036
05946X-U9-2	BAFC 2005-7 4A3		12/01/2020	MBS PAYDOWN		187,343	187,343	183,889	187,172		171		171		187,343				7,245	11/25/2035
05946X-WF-6	BAFC 2005-3 1A23		12/01/2020	MBS PAYDOWN		277,757	277,757	269,772	276,391		1,366		1,366		277,757				9,357	06/25/2035
05946X-ZZ-9	BAFC 2005-4 2A1		11/01/2020	MBS PAYDOWN		136,844	136,844	128,804	136,651		193		193		136,844				4,006	08/25/2035
05949Q-AY-1	BAFC 2006-2 2A17		12/01/2020	MBS PAYDOWN		5,868	6,713	6,578	5,823		46		46		5,868				245	03/25/2036
05949T-BD-0	BAFC 2006-1 2A1		12/01/2020	MBS PAYDOWN		339,850	354,280	334,224	339,874		(24)		(24)		339,850				10,682	01/25/2036
05950F-AE-5	BAFC 2006-4 A5		12/01/2020	MBS PAYDOWN		268,032	319,668	285,445	268,718		(686)		(686)		268,032				8,395	07/25/2036
05950M-AB-6	BAFC 2006-G 2A1		12/20/2020	MBS PAYDOWN		605,793	605,793	547,086	603,994		1,799		1,799		605,793				4,656	07/20/2036
05950M-AE-0	BAFC 2006-G 2A4		12/20/2020	MBS PAYDOWN		162,801	162,801	147,742	163,290		(488)		(488)		162,801				1,378	07/20/2036
05951V-AV-1	BAFC 2006-I 6A1		12/20/2020	MBS PAYDOWN		158,159	158,114	115,263	153,578		4,581		4,581		158,159				1,083	12/20/2046
05968K-AE-4	BAFC 2014-R2 2A1		12/26/2020	MBS PAYDOWN		1,146,680	1,146,680	1,032,012	1,143,160		3,520		3,520		1,146,680				7,830	05/26/2037
06051G-BU-2	BAFC 2004-2 3A1		12/01/2020	MBS PAYDOWN		164,060	164,060	162,804	163,987		73		73		164,060				4,778	09/20/2034
06051G-FQ-7	BANK OF AMERICA CORP		04/23/2020	JP MORGAN SECURITIES		6,873,011	5,584,000	5,499,590	5,505,219		510		510		5,505,729		1,367,281	1,367,281	137,041	04/21/2045
06540V-BC-8	BANK 2019-BN24 XA		12/17/2020	VARIOUS				17,816			(17,816)		(17,816)						1,036	11/15/2062
06650A-AA-5	BANK 2017-BNK8 A1		12/01/2020	MBS PAYDOWN		1,129,852	1,129,852	1,129,845	1,129,851		1		1		1,129,852				13,404	11/15/2050
06742L-AP-8	DROCK 2017-2 A		03/18/2020	BARCLAYS CAPITAL		9,393,125	9,500,000	9,524,004	9,500,000						9,500,000		(106,875)	(106,875)	48,894	05/15/2023
07324S-CB-6	BAYC 2005-3A A1		12/25/2020	MBS PAYDOWN		849,240	849,240	773,870	857,183		(7,943)		(7,943)		849,240				5,356	11/25/2035
07324Y-AB-5	BAYC 2006-2A A1		12/25/2020	MBS PAYDOWN		410,620	410,621	363,399	404,814		5,806		5,806		410,620				2,533	07/25/2036
07325Y-AA-6	BAYC 2007-3 A1		12/25/2020	MBS PAYDOWN		92,042	92,042	83,528	94,143		(2,101)		(2,101)		92,042				640	07/25/2037
07329#-AA-3	QUAD TECH LLC (BLUE CROSS BLUE SHIELD)		01/18/2020	SINKING FUND PMT		12,708,657	12,708,657	12,829,389	12,793,176		(84,519)		(84,519)		12,708,657				3,304,948	12/15/2035
073685-AD-1	BEACON ROOFING SUPPLY IN		12/21/2020	WELLS FARGO SECURITY		2,025,000	2,000,000	1,955,000	1,964,297		5,258		5,258		1,969,555		55,445	55,445	111,583	11/01/2025
07384Y-UU-8	BSABS 2006-1 M1		11/25/2020	MBS PAYDOWN		1,239,960	1,239,960	909,306	1,174,668		65,292		65,292		1,239,960				12,710	02/25/2036
073879-J7-4	BSABS 2005-HE8 M2		12/25/2020	MBS PAYDOWN		753,051	753,051	712,104	753,782		(731)		(731)		753,051				8,326	08/25/2035
073879-LN-6	BSABS 2004-AC6 A1		12/01/2020	MBS PAYDOWN		694,997	694,997	671,106	695,142		(145)		(145)		694,997				11,038	11/25/2034
07388V-AG-3	BSCMS 2007-T26 AM		12/01/2020	MBS PAYDOWN		34,099	34,099	33,076	34,117		(18)		(18)		34,099				1,092	01/12/2045
08162Y-AK-8	BMARK 2019-B14 XA		12/17/2020	INTEREST ONLY PAYMENT				13,650			(13,650)		(13,650)						949	12/15/2062
08877@-AA-9	S/C 225 VIRGINIA AVENUE, LLC (DC)		12/15/2020	SINKING FUND PMT		522,877	522,877	544,547	523,796		(919)		(919)		522,877				18,560	06/15/2032
08886*-AA-0	S/C 225 VIRGINIA AVENUE, LLC (DC)		12/15/2020	SINKING FUND PMT		111,574	111,574	111,135	111,513		61		61		111,574				2,422	06/15/2032
09179@-AA-2	NORTHSHORE I & II (OCHSNER CLINIC)		12/15/2020	SINKING FUND PMT		125,080	125,080	125,080	125,080						125,080				3,145	03/15/2033
099500-AA-8	BOOZ ALLEN HAMILTON INC		08/24/2020	SECURITY CALLED at 102.563		3,589,705	3,500,000	3,482,500	3,486,536		1,445		1,445		3,487,980		12,020	12,020	235,696	05/01/2025
099724-AM-8	BORGWARNER INC		10/13/2020	RETURN OF CAPITAL		2,000		2,000	2,000						2,000					10/01/2025
109641-AH-3	BRINKER INTL		06/17/2020	BARCLAYS CAPITAL		3,226,250	3,500,000	3,460,050	3,471,422		2,363		2,363		3,473,785		(247,535)	(247,535)	120,972	10/01/2024
12189P-AL-6	BURLINGTN NO SF 02-1 TR		01/15/2020	MBS PAYDOWN		125,760	125,760	125,760	125,760						125,760				3,737	01/15/2022
12189P-AM-4	BURLINGTN NO SF 02-2 TR		01/15/2020	MBS PAYDOWN		47,106	47,106	47,106	47,106						47,106				1,211	01/15/2021
12498#-AA-8	TERRA FUNDING-200 SOUTH, LLC		12/15/2020	SINKING FUND PMT		20,062	20,062	20,062	20,062						20,062				519	01/15/2044
12510H-AF-7	CAUTO 2020-1A A6		12/15/2020	MBS PAYDOWN		3,958	3,958	3,956			6		6		3,958				129	02/15/2050
12528M-AE-9	CGCC 2014-FL1 C		03/25/2020	BAY CREST PARTNERS LLC		143,000	1,300,000	1,269,125	1,299,338		(12,342)		(12,342)		1,286,996		(1,143,996)	(1,143,996)	12,377	06/15/2031
12533A-AG-3	CGGS 2018-WSS B		02/15/2020	MBS PAYDOWN		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				29,021	02/15/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12533A-AN-8	CGGS 2018-WSS E		02/15/2020	MBS PAYDOWN		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				125,511	02/15/2037
12540B-AA-8	CISTERRA SEHQ, LLC (SEMPRA ENERGY)		12/10/2020	SINKING FUND PMT		331,950	331,950	331,949	331,570		381		381		331,950				8,649	07/10/2040
12543S-AD-4	CWHL 2006-J3 A4		12/01/2020	MBS PAYDOWN		1,265,229	1,265,229	1,189,316	1,255,369		9,861		9,861		1,265,229				45,351	05/25/2036
12543P-AK-9	CWHL 2006-21 A10		12/01/2020	MBS PAYDOWN		113,963	114,871	96,808	113,747		216		216		113,963				3,809	02/25/2037
12543R-AM-1	CWHL 2007-3 A12		12/01/2020	MBS PAYDOWN		219,281	224,389	180,630	217,921		1,360		1,360		219,281				7,853	04/25/2037
12543T-AU-9	CWHL 2006-13 1A19		12/01/2020	MBS PAYDOWN		190,850	234,089	187,271	190,270		580		580		190,850				8,247	09/25/2036
12543W-AJ-7	CWHL 2006-18 2A7		12/01/2020	MBS PAYDOWN		131,986	131,550	111,160	132,063		(77)		(77)		131,986				5,406	12/25/2036
12543X-AF-3	CWHL 2006-19 1A6		12/01/2020	MBS PAYDOWN		176,795	186,716	158,825	176,351		444		444		176,795				6,466	01/25/2037
12544A-AS-4	CWHL 2006-20 1A17		12/01/2020	MBS PAYDOWN		135,128	148,882	118,454	134,331		797		797		135,128				4,826	02/25/2037
12554T-AL-5	CIM 2019-INV2 A11		12/25/2020	VARIOUS		1,723,091	1,723,091	1,708,014			3,588		3,588		1,723,091				6,684	05/25/2049
12563A-AN-5	CLIF 2014-1A A		10/18/2020	MBS PAYDOWN		684,790	684,790	643,569	661,294		23,497		23,497		684,790				16,967	06/18/2029
12563A-AQ-8	CLIF 2014-2A A		10/18/2020	MBS PAYDOWN		4,598,065	4,598,065	4,410,602	4,465,410		132,656		132,656		4,598,065				122,173	10/18/2029
12563L-AK-3	CLIF 2018-1A B		09/18/2020	MBS PAYDOWN		4,864,458	4,864,458	4,856,175	4,857,258		7,200		7,200		4,864,458				172,083	04/18/2043
12563L-AM-9	CLIF 2019-1A B		12/18/2020	MBS PAYDOWN		347,400	347,400	347,343	346,659		741		741		347,400				8,930	05/18/2044
12566T-AM-9	CMALT 2006-A7 1A12		12/01/2020	MBS PAYDOWN		196,037	219,078	159,542	194,801		1,236		1,236		196,037				7,153	12/25/2036
12566U-AJ-3	CMALT 2007-A2 1A9		12/01/2020	MBS PAYDOWN		681,138	752,937	639,055	684,710		(3,572)		(3,572)		681,138				24,731	02/25/2037
12566V-AN-2	CMALT 2007-A4 1A13		12/01/2020	MBS PAYDOWN		142,979	191,922	165,323	143,539		(559)		(559)		142,979				6,035	04/25/2037
12567A-AG-2	CMALT 2007-A3 1A7		12/01/2020	MBS PAYDOWN		315,208	343,236	298,937	316,984		(1,776)		(1,776)		315,208				11,668	03/25/2037
12590Y-AC-0	CPS 2016-B C		08/15/2020	MBS PAYDOWN		2,434,055	2,434,055	2,425,263	2,433,650		405		405		2,434,055				33,316	03/15/2022
12594B-AD-4	CNH 2016-A A3		01/15/2020	MBS PAYDOWN		132,902	132,902	132,345	132,883		19		19		132,902				164	04/15/2021
12594D-AD-0	CNH 2016-B A3		03/15/2020	MBS PAYDOWN		2,012,516	2,012,516	2,004,679	2,011,799		717		717		2,012,516				4,631	08/15/2021
12635Y-AD-5	CNH 2016-C A3		07/15/2020	MBS PAYDOWN		383,368	383,368	380,927	382,898		470		470		383,368				2,082	12/15/2021
12638P-CP-2	CSMC 2007-3 2A19		12/01/2020	MBS PAYDOWN		359,406	402,255	356,028	366,316		(6,910)		(6,910)		359,406				18,077	04/25/2037
126650-CZ-1	CVS HEALTH CORP		05/06/2020	JP MORGAN SECURITIES		11,387,768	9,250,000	10,936,615	10,931,833		(11,646)		(11,646)		10,920,187		467,580	467,580	289,358	03/25/2048
126670-GQ-5	CWL 2005-13 AF3		12/01/2020	MBS PAYDOWN		586,659	600,578	540,145	570,715		15,944		15,944		586,659				17,717	02/25/2033
126670-GT-9	CWL 2005-13 AF6		12/01/2020	MBS PAYDOWN		80,862	85,079	75,508	79,321		1,541		1,541		80,862				2,214	04/25/2036
126670-LQ-9	CWL 2005-14 M2		12/25/2020	MBS PAYDOWN		1,817,092	1,817,092	1,454,809	1,780,579		36,512		36,512		1,817,092				23,283	04/25/2036
126670-MJ-4	CWL 2005-15 M2		09/11/2020	AMHERST PIERPONT		3,665,000	4,000,000	2,805,000	2,998,181		(55,473)		(55,473)		2,942,707		722,293	722,293	37,971	04/25/2036
126673-GB-2	CWL 2004-9 MF1		12/01/2020	MBS PAYDOWN		149,065	149,065	144,966	148,360		706		706		149,065				7,376	12/25/2034
126673-NE-8	CWL 2004-12 AF6		12/01/2020	MBS PAYDOWN		6,223	6,223	5,908	6,019		204		204		6,223				141	03/25/2035
126673-QX-3	CWL 2004-13 AF6		12/01/2020	MBS PAYDOWN		19,047	19,047	18,055	18,465		581		581		19,047				344	04/25/2035
126673-SN-3	CWL 2004-13 AF5B		12/01/2020	MBS PAYDOWN		354,819	354,819	349,765	353,611		1,208		1,208		354,819				9,344	05/25/2035
126673-WD-0	CWL 2005-1 AF6		12/01/2020	MBS PAYDOWN		17,711	17,711	15,431	16,884		827		827		17,711				467	07/25/2035
126673-Y9-7	CWL 2005-7 AF6		12/01/2020	MBS PAYDOWN		30,284	30,285	26,650	27,886		2,398		2,398		30,284				670	10/25/2035
12667F-GD-1	CWALT 2004-7T1 A4		12/01/2020	MBS PAYDOWN		74,823	74,824	74,414	74,624		199		199		74,823				2,651	06/25/2034
12667F-RY-3	CWALT 2004-22CB 1A1		12/01/2020	MBS PAYDOWN		649,032	649,032	616,581			2,223		2,223		649,032				16,931	10/25/2034
12667F-VN-2	CWALT 2004-24CB 1A1		12/01/2020	MBS PAYDOWN		1,588,495	1,588,495	1,580,552			(1,923)		(1,923)		1,588,495				42,602	11/25/2034
12667G-PB-3	CWALT 2005-24 4A1		12/20/2020	MBS PAYDOWN		561,719	561,719	498,526	557,607		4,112		4,112		561,719				4,274	07/20/2035
12667G-RV-7	CWALT 2005-17 1A1		12/25/2020	MBS PAYDOWN		956,023	956,023	825,765	941,498		14,525		14,525		956,023				6,852	07/25/2035
12667G-TS-2	CWALT 2005-26CB A6		12/01/2020	MBS PAYDOWN		310,691	317,041	267,844	306,375		4,316		4,316		310,691				10,051	07/25/2035
12667G-Z3-0	CWALT 2005-38 A3		12/25/2020	MBS PAYDOWN		493,205	493,205	419,225	483,618		9,587		9,587		493,205				4,616	09/25/2035
12668A-2N-4	CWALT 2005-70CB A4		12/01/2020	MBS PAYDOWN		126,086	146,804	121,939	124,480		1,606		1,606		126,086				4,274	12/25/2035
12668A-EV-3	CWALT 2005-59 1A1		12/19/2020	MBS PAYDOWN		427,937	427,937	349,304	419,382		8,555		8,555		427,937				3,540	11/20/2035
12668A-MF-9	CWALT 2005-49CB A1		12/01/2020	MBS PAYDOWN		514,801	514,801	494,209	515,706		(905)		(905)		514,801				14,463	11/25/2035
12668A-TN-5	CWALT 2005-62 1A1		12/25/2020	MBS PAYDOWN		577,289	577,289	453,076	571,715		5,573		5,573		577,289				4,657	12/25/2035
126694-2H-0	CWHL 2006-10 1A11		12/01/2020	MBS PAYDOWN		135,652	152,646	120,209	135,638		13		13		135,652				4,500	05/25/2036
126694-3B-2	CWHL 2006-8 1A1		12/01/2020	MBS PAYDOWN		187,356	232,211	202,996	186,642		713		713		187,356				9,425	05/25/2036
126694-EK-0	CWHL 2005-18 A3		12/01/2020	MBS PAYDOWN		338,155	405,494	368,506	340,250		(2,095)		(2,095)		338,155				14,548	10/25/2035
126694-GU-6	CWHL 2005-23 A1		12/01/2020	MBS PAYDOWN		343,346	345,389	306,359	344,069		(724)		(724)		343,346				8,088	11/25/2035
126694-PH-5	CWHL 2005-28 A3		12/01/2020	MBS PAYDOWN		129,199	130,325	111,102	127,838		1,361		1,361		129,199				4,115	12/25/2035
12669G-BA-8	CWHL 2004-HYB6 A2		12/01/2020	MBS PAYDOWN		250,018	250,018	187,514	241,427		8,590		8,590		250,018				6,113	11/20/2034
12669G-Q5-3	CWHL 2005-15 A1		12/01/2020	MBS PAYDOWN		62,478	68,334	63,636	62,364		114		114		62,478				2,347	08/25/2035
12669G-Q9-5	CWHL 2005-15 A5		12/01/2020	MBS PAYDOWN		258,964	283,239	252,983	257,952		1,012		1,012		258,964				9,726	08/25/2035
12669G-R4-5	CWHL 2005-15 A8		12/01/2020	MBS PAYDOWN		435,880	476,738	414,762	433,634		2,246		2,246		435,880				16,371	08/25/2035
12672#-AA-6	CVS CAREMARK CORPORATION		12/10/2020	MBS PAYDOWN		423,578	423,578	423,578	423,578						423,578				10,870	09/10/2034
126802-DD-6	CABMT 2015-1A A2		03/15/2020	MBS PAYDOWN		5,000,000	5,000,000	5,019,727	5,000,000						5,000,000				28,209	03/15/2023
12803P-AB-4	CAJUN 2017-1A A2		11/20/2020	MBS PAYDOWN		600,000	600,000	612,767	602,044		(2,044)		(2,044)		600,000				24,375	08/20/2047
14041N-FD-8	COMET 2016-A2 A2		03/18/2020	JP MORGAN SECURITIES		16,759,609	17,000,000	17,193,711	17,049,560		(49,560)		(49,560)		17,000,000		(240,391)	(240,391)	102,299	02/15/2024

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
144531-FP-0	CARR 2006-OPT1 M2		09/11/2020	AMHERST PIERPONT		4,005,000	4,500,000	3,110,625	3,359,938		(129,986)		(129,986)		3,229,952		775,048	775,048	37,407	02/25/2036
14575H-AA-6	CAUTO 2016-1A A		11/18/2020	VARIOUS		9,563,981	9,440,912	9,437,446	9,440,028		739		739		9,440,768		123,213	123,213	390,902	02/15/2046
147528-E*-0	CASEYS GENL STORE SER B		03/30/2020	MATURITY		150,000	150,000	150,000	150,000						150,000				4,290	03/30/2020
14855J-AB-1	CLAST 2016-1 A		12/15/2020	MBS PAYDOWN		948,917	948,917	948,639	947,495		1,422		1,422		948,917				20,663	08/15/2041
14856C-AA-7	CLAST 2018-1 A		06/05/2020	VARIOUS		2,296,730	2,527,129	2,568,294	2,568,163		(4,903)		(4,903)		2,563,260		(266,530)	(266,530)	49,479	06/15/2043
15135B-AH-4	CENTENE CORP		03/06/2020	SECURITY CALLED at 103.063		8,245,000	8,000,000	8,380,000	8,150,888		(12,183)		(12,183)		8,138,705		(138,705)	(138,705)	518,584	02/15/2024
16125#-AA-0	CHARTER NEW FAIRFLD (STOP & SHOP)		12/01/2020	SINKING FUND PMT		511,067	511,067	511,067	511,067						511,067				19,938	09/01/2027
161571-HN-7	CHAIT 2018-A1 A1		03/18/2020	JP MORGAN SECURITIES		28,485,703	29,000,000	29,002,422	28,991,250						28,991,250		(505,547)	(505,547)	141,603	04/17/2023
16159W-AC-8	CHASE 2019-1 A3		12/01/2020	MBS PAYDOWN		12,800,624	12,800,624	12,962,632	12,846,775		(46,151)		(46,151)		12,800,624				270,689	03/25/2050
16162W-KT-5	CHASE 2005-S1 1A13		12/01/2020	MBS PAYDOWN		54,290	54,290	52,662	54,219		71		71		54,290				936	05/25/2035
16164A-AE-5	CHASE 2016-SH2 M4		12/01/2020	MBS PAYDOWN		480,020	480,020	446,821	473,755		6,265		6,265		480,020				10,147	12/25/2045
165183-BB-9	CFII 2017-4A A1		12/15/2020	MBS PAYDOWN		1,564,949	1,564,949	1,565,316	1,565,018		(68)		(68)		1,564,949				17,358	11/15/2029
165183-BF-0	CFII 2017-4A A2		12/15/2020	MBS PAYDOWN		2,608,249	2,608,249	2,610,185	2,608,249						2,608,249				17,578	11/15/2029
172973-W5-4	CMSI 2005-4 1A6		12/01/2020	MBS PAYDOWN		220,702	220,702	211,598	220,240		461		461		220,702				6,898	07/25/2035
172981-AD-4	CMLTI 2006-4 2A1A		12/01/2020	MBS PAYDOWN		222,210	271,761	239,102	218,947		3,263		3,263		222,210				8,085	12/25/2035
17305E-GF-6	CCCIT 2017-A7 A7		05/19/2020	BARCLAYS CAPITAL		17,955,703	18,000,000	18,010,781	18,000,000						18,000,000		(44,297)	(44,297)	137,641	08/08/2024
17305E-GG-4	CCCIT 2017-A8 A8		03/18/2020	BOFA SECURITIES INC		4,230,078	4,250,000	4,234,229	4,246,532		1,265		1,265		4,247,797		(17,719)	(17,719)	48,967	08/08/2022
17309K-AJ-6	CMALT 2006-A3 1A9		12/01/2020	MBS PAYDOWN		1,568,541	1,680,161	1,501,644	1,574,531		(5,989)		(5,989)		1,568,541				64,646	07/25/2036
17309Y-AD-9	CMLTI 2006-FX1 A4		12/01/2020	MBS PAYDOWN		106,928	106,928	80,931	105,738		1,189		1,189		106,928				2,536	10/25/2036
173103-AD-4	CMSI 2007-6 1A4		12/01/2020	MBS PAYDOWN		220,926	222,705	186,515	219,015		1,911		1,911		220,926				9,270	07/25/2037
17312E-AA-4	CMLTI 2007-AMC3 A1		12/25/2020	MBS PAYDOWN		1,093,887	1,093,887	862,288			12,496		12,496		1,093,887				3,121	03/25/2037
18538R-AG-8	CLEARWATER PAPER CORP		09/17/2020	SECURITY CALLED at 100.750		2,015,000	2,000,000	1,910,000	1,948,546		11,135		11,135		1,959,681		40,319	40,319	116,500	02/01/2023
189766-AC-0	CMALT 2007-A6 1A3		12/01/2020	MBS PAYDOWN		1,206,345	1,431,477	1,236,438	1,212,291		(5,946)		(5,946)		1,206,345				48,967	06/25/2037
19260M-AA-4	COIN 2017-1A A2		10/25/2020	MBS PAYDOWN		115,000	115,000	115,000	115,000						115,000				3,749	04/25/2047
194204-AA-1	CASL 2017-A A1		12/25/2020	MBS PAYDOWN		503,951	503,951	503,951	503,951						503,951				6,936	11/26/2046
19421U-AA-2	CASL 2019-A A1		12/25/2020	MBS PAYDOWN		414,839	414,839	412,833	414,752		87		87		414,839				5,388	12/28/2048
19423D-AA-8	CASL 2018-A A1		12/25/2020	MBS PAYDOWN		349,909	349,909	349,909	349,909						349,909				4,104	12/26/2047
19423D-AB-6	CASL 2018-A A2		12/25/2020	MBS PAYDOWN		524,863	524,863	524,629	523,569		1,295		1,295		524,863				11,681	12/26/2047
20173M-AG-5	GCCFC 2006-GG7 AM		06/01/2020	MBS PAYDOWN		2,373,170	2,373,170	2,362,150	2,367,509		5,660		5,660		2,373,170				67,327	07/10/2038
20267T-AB-8	CBSLT 2016-A A2		12/25/2020	MBS PAYDOWN		428,021	428,021	428,021	428,021						428,021				6,774	05/25/2040
20267T-AC-6	CBSLT 2016-A B		12/25/2020	MBS PAYDOWN		357,960	357,960	345,331	356,107		1,853		1,853		357,960				7,717	05/25/2040
20338H-AB-9	COMMSCOPE TECH LLC		12/29/2020	VARIOUS		4,957,500	5,000,000	4,975,000	4,977,361		1,663		1,663		4,979,024		(21,524)	(21,524)	319,444	03/15/2027
20368X-AA-9	COMMUNITY FINANCIAL CORP		02/18/2020	SINKING FUND PMT		6,500,000	6,500,000	6,500,000	6,500,000						6,500,000				203,125	02/15/2025
20449E-BT-2	BBVA USA		04/01/2020	MATURITY		6,500,000	6,500,000	6,557,640	6,501,382		(1,382)		(1,382)		6,500,000				178,750	04/01/2020
20605P-AJ-0	CONCHO RESOURCES INC		06/19/2020	VARIOUS		12,347,745	10,500,000	10,887,420	10,873,257		(3,240)		(3,240)		10,870,017		1,477,728	1,477,728	364,406	10/01/2047
21036P-AZ-1	CONSTELLATION BRANDS INC		06/29/2020	RBC CAPITAL MARKETS		5,682,950	5,000,000	4,651,500	4,662,296		3,032		3,032		4,665,327		1,017,623	1,017,623	179,944	02/15/2048
22282E-AF-9	COVANTA HOLDING CORP		09/10/2020	SECURITY CALLED at 101.958		5,607,690	5,500,000	5,578,750	5,524,871		(7,611)		(7,611)		5,517,260		(17,260)	(17,260)	438,893	03/01/2024
225458-XJ-2	CSFB 2005-6 1A4		12/01/2020	MBS PAYDOWN		71,451	71,451	72,233	72,561		(1,109)		(1,109)		71,451				3,261	07/25/2035
225470-VP-5	CSMC 2006-1 4A13		12/01/2020	MBS PAYDOWN		207,527	207,798	189,225	206,927		600		600		207,527				5,409	02/25/2036
229648-AA-4	EBR MEDICAL FACILITIES (OCHSNER CLINIC)		12/15/2020	SINKING FUND PMT		263,305	263,305	263,305	263,305						263,305				7,315	08/15/2034
22968#-AA-8	WARREN ST. JOE AVE PROP LLC (CVS-EVANSV)		12/20/2020	SINKING FUND PMT		132,489	132,489	132,489	132,489						132,489				3,288	01/20/2040
229688-AA-0	TR CTF - HOLIDAY CVS LLC		12/20/2020	VARIOUS		144,370	144,370	144,370	144,370						144,370				3,543	01/20/2040
23242W-AR-0	CWALT 2006-J4 2A9		12/01/2020	MBS PAYDOWN		300,963	321,554	224,485	297,466		3,497		3,497		300,963				11,944	07/25/2036
232434-AE-0	CWALT 2006-OC8 2A3		04/25/2020	MBS PAYDOWN			20,626	12,227	(108)		108		108						113	11/25/2036
23243A-AB-2	CWALT 2006-OA12 A1B		12/20/2020	MBS PAYDOWN		547,845	619,831	450,152	530,413		17,432		17,432		547,845				3,821	09/20/2046
23244G-AD-4	CWALT 2006-OA18 A1		12/25/2020	VARIOUS		1,931,993	1,931,995	1,671,175	1,931,982		11		11		1,931,993				11,148	12/25/2046
233046-AF-8	DNKN 2017-1A A2II		11/20/2020	MBS PAYDOWN		176,513	176,513	175,911	176,421		91		91		176,513				4,742	11/20/2047
233046-AL-5	DNKN 2019-1A A23		11/20/2020	MBS PAYDOWN		112,500	112,500	112,500	112,500						112,500				3,264	05/20/2049
23311R-AD-8	DCP MIDSTREAM OPERATING		03/15/2020	MATURITY		1,000,000	1,000,000	998,920	999,972		28		28		1,000,000				26,750	03/15/2020
23312V-AA-4	DBJPM 2016-C3 A1		12/01/2020	MBS PAYDOWN		508,420	508,420	503,058	507,140		1,280		1,280		508,420				4,190	08/10/2049
23340K-AA-4	DRB 2015-A A1		08/25/2020	MBS PAYDOWN		312,042	312,042	307,703	312,042						312,042				4,652	02/27/2034
23341K-AA-3	DRB 2015-D A1		12/25/2020	MBS PAYDOWN		557,279	557,279	545,103	560,390		(3,112)		(3,112)		557,279				6,989	01/25/2040
23918K-AR-9	DAVITA INC		08/21/2020	SECURITY CALLED at 102.500		3,075,000	3,000,000	2,931,600	2,946,700		5,602		5,602		2,952,303		47,697	47,697	195,833	05/01/2025
24704A-AC-0	DEFT 2018-1 A2B		04/22/2020	MBS PAYDOWN		1,996,062	1,996,062	1,999,103	1,996,062						1,996,062				7,422	10/22/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
25150M-AC-0	DBALT 2007-RMP1 A2		12/25/2020	MBS PAYDOWN		838,450	838,450	682,253	827,103		11,346		11,346		838,450				9,179	12/25/2036
25150Q-AA-5	DBALT 2006-OA1 A1		12/25/2020	MBS PAYDOWN		1,310,161	1,310,161	1,061,231	1,279,839		30,322		30,322		1,310,161				8,615	02/25/2047
25150V-AL-0	DBALT 2007-AR3 2A4		12/25/2020	MBS PAYDOWN		306,294	497,734	299,382	294,185		12,109		12,109		306,294				4,858	06/25/2037
25150W-AA-2	DBALT 2007-OA3 A1		12/25/2020	MBS PAYDOWN		221,804	221,804	190,474	218,603		3,201		3,201		221,804				1,307	07/25/2047
25151A-AB-7	DBALT 2006-AR3 A2		12/25/2020	MBS PAYDOWN		1,371,171	1,369,489	1,059,545	1,342,167		29,004		29,004		1,371,171				8,652	08/25/2036
25151A-AG-6	DBALT 2006-AR3 A6		12/25/2020	MBS PAYDOWN		467,287	468,750	332,226	457,345		9,942		9,942		467,287				3,758	08/25/2036
25151K-AA-7	DBALT 2007-3 1A1		12/01/2020	MBS PAYDOWN		1,223,020	1,211,426	1,017,598	1,207,597		15,423		15,423		1,223,020				19,334	10/25/2047
25151K-AC-3	DBALT 2007-3 2A1		12/25/2020	MBS PAYDOWN		504,527	516,191	420,050	498,562		5,966		5,966		504,527				4,733	10/25/2047
25151R-AF-1	DBALT 2007-AR1 A4		12/25/2020	MBS PAYDOWN		741,045	757,491	610,800	719,311		21,734		21,734		741,045				4,445	01/25/2047
25151X-AC-5	DBALT 2007-OA4 2A1		12/25/2020	MBS PAYDOWN		1,765,088	1,765,088	1,608,436	1,739,604		25,484		25,484		1,765,088				11,502	08/25/2047
251563-DL-3	DMSI 2004-2 A5		12/01/2020	MBS PAYDOWN		530,810	530,810	530,810							530,810				11,125	01/25/2034
25277L-AA-4	DIAMOND SPORTS GR/DIAMON		08/27/2020	CITIGROUP GLOBAL		1,937,500	2,500,000	2,536,238	2,533,675		(4,382)		(4,382)		2,529,293		(591,793)	(591,793)	145,200	08/15/2026
254683-BW-4	DCENT 2017-A1 A1		05/19/2020	MUFG SECURITY AMERICAS		5,000,000	5,000,000	5,041,797	5,005,409		(5,409)		(5,409)		5,000,000				38,549	07/15/2024
254683-CF-0	DCENT 2018-A3 A3		05/19/2020	MUFG SECURITY AMERICAS		14,980,664	15,000,000	15,012,695	15,000,000						15,000,000		(19,336)	(19,336)	98,640	12/15/2023
25755T-AE-0	DPABS 2015-1A A2II		10/25/2020	MBS PAYDOWN		74,000	74,000	73,088	73,740		260		260		74,000				2,069	10/25/2045
25755T-AF-7	DPABS 2017-1A A2I		10/25/2020	MBS PAYDOWN		35,000	35,000	34,985	34,957		43		43		35,000				620	07/25/2047
25755T-AH-3	DPABS 2017-1A A23		10/25/2020	MBS PAYDOWN		150,000	150,000	150,000	150,000						150,000				3,861	07/25/2047
25755T-AK-6	DPABS 2018-1A A2II		10/25/2020	MBS PAYDOWN		50,000	50,000	49,998	49,859		141		141		50,000				1,353	07/25/2048
260543-CV-3	DOW CHEMICAL CO/THE		06/02/2020	MARKETAXESS CORP		2,345,120	2,000,000	2,272,140	2,271,737		(2,121)		(2,121)		2,269,616		75,504	75,504	53,067	05/15/2049
26208L-AA-6	HONK 2015-1A A2		12/14/2020	VARIOUS		8,680,216	8,640,000	8,640,000	8,640,000						8,640,000				556,013	07/20/2045
26208L-AB-4	HONK 2016-1A A2		12/09/2020	VARIOUS		2,432,160	2,418,750	2,409,586	2,416,312		2,129		2,129		2,418,441		309	309	182,977	07/20/2046
26208L-AC-2	HONK 2018-1A A2		10/20/2020	MBS PAYDOWN		50,000	50,000	50,000	50,000						50,000				1,481	04/20/2048
26208L-AD-0	HONK 2019-1A A2		10/20/2020	MBS PAYDOWN		50,000	50,000	50,000	50,000						50,000				1,450	04/20/2049
26223U-AC-3	DRUGB 2014-1 A1		01/15/2020	MBS PAYDOWN		227,549	227,549	227,549	227,549						227,549				2,820	07/15/2023
26224H-AC-1	DRUGC 2017-1A A1		10/15/2020	MBS PAYDOWN		1,342,417	1,342,417	1,342,417	1,342,417						1,342,417				32,350	04/15/2027
26834#-AA-1	EDF SEEKONK II LLC (HOME DEPOT)		12/01/2020	SINKING FUND PMT		410,864	410,864	410,864	410,864						410,864				15,745	01/01/2034
27034J-AA-9	EARN 2016-B A1		12/25/2020	MBS PAYDOWN		258,518	258,518	258,518	258,518						258,518				4,219	02/26/2035
27965#-AG-7	EDENS & AVANT INVESTMENTS LP		09/01/2020	MATURITY		13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				721,500	09/01/2020
29273A-AA-4	ENERGIZER HOLDINGS INC		07/01/2020	TENDERED		1,546,875	1,500,000	1,518,750	1,516,067		(2,154)		(2,154)		1,513,913		(13,913)	(13,913)	91,792	06/15/2025
29336U-AG-2	ENLINK MIDSTREAM PARTNER		06/04/2020	BARCLAYS CAPITAL		2,915,035	6,283,000	6,343,947	6,342,129		(412)		(412)		6,341,717		(3,426,682)	(3,426,682)	139,720	06/01/2047
29348Q-AB-8	ENABLE OKLAHOMA INTRASTR		03/15/2020	MATURITY		6,460,000	6,460,000	6,802,186	6,469,239		(9,239)		(9,239)		6,460,000				201,875	03/15/2020
30247D-AD-3	FFML 2006-FF13 A2C		12/25/2020	MBS PAYDOWN		823,731	823,731	583,562	809,249		14,482		14,482		823,731				5,165	10/25/2036
000000-00-0	FLCON 2017-1 A		12/15/2020	MBS PAYDOWN		2,153,879	2,153,879	2,153,873	2,150,549		3,329		3,329		2,153,879				25,386	02/15/2042
30711X-C3-6	CAS 2018-C02 2M2		12/25/2020	MBS PAYDOWN		3,367,557	3,367,557	3,392,287	3,373,804		(6,247)		(6,247)		3,367,557				50,949	08/25/2030
30711X-DS-0	CAS 2016-C06 1M2		12/25/2020	MBS PAYDOWN		1,023,018	1,023,018	1,079,764	1,031,853		(8,835)		(8,835)		1,023,018				33,510	04/25/2029
30711X-EP-5	CAS 2017-C01 1M2		12/25/2020	MBS PAYDOWN		2,024,864	2,024,864	2,080,003	2,042,170		(17,306)		(17,306)		2,024,864				53,826	07/25/2029
30711X-J7-0	CAS 2018-C03 1M2		12/25/2020	MBS PAYDOWN		2,084,381	2,084,381	2,093,749	2,087,026		(2,645)		(2,645)		2,084,381				41,252	10/25/2030
30711X-JX-3	CAS 2017-C03 1M2		12/25/2020	VARIOUS		3,685,440	3,679,395	3,928,853	3,873,710		(59,405)		(59,405)		3,814,305		(128,865)	(128,865)	117,309	10/25/2029
30711X-LT-9	CAS 2017-C04 2M2		12/25/2020	VARIOUS		6,387,527	6,667,996	6,916,043	4,055,619		(36,648)		(36,648)		6,814,967		(427,441)	(427,441)	116,840	11/25/2029
30711X-NX-8	CAS 2017-C05 1M2		12/25/2020	MBS PAYDOWN		1,740,529	1,740,529	1,785,130	1,746,699		(6,170)		(6,170)		1,740,529				28,607	01/25/2030
30711X-QX-5	CAS 2017-C06 1M2		11/05/2020	VARIOUS		8,237,356	8,280,000	8,552,334	8,492,871		(75,129)		(75,129)		8,417,742		(180,386)	(180,386)	220,849	02/25/2030
30711X-Y2-4	CAS 2018-C05 1M2		12/25/2020	VARIOUS		4,054,473	4,095,584	4,165,149	2,856,185		(15,883)		(15,883)		4,120,785		(66,312)	(66,312)	95,416	01/25/2031
30711X-YX-6	CAS 2018-C01 1M2		12/25/2020	MBS PAYDOWN		2,439,192	2,439,192	2,477,347	2,447,172		(7,980)		(7,980)		2,439,192				50,371	07/25/2030
3137G0-PU-7	STACR 2017-HQA2 M2		12/25/2020	MBS PAYDOWN		889,740	889,740	913,275	892,919		(3,179)		(3,179)		889,740				18,255	12/25/2029
32027N-A3-5	FFML 2006-FF2 A5		12/25/2020	MBS PAYDOWN		1,977,371	1,977,371	1,555,635	1,950,296		27,075		27,075		1,977,371				17,085	02/25/2036
32027N-RU-7	FFML 2005-FF5 M2		01/25/2020	MBS PAYDOWN		34,838	34,838	25,479	34,691		147		147		34,838				78	05/25/2035
32028P-AE-5	FFML 2006-FF11 2A3		12/25/2020	MBS PAYDOWN		439,600	439,600	319,259	430,420		9,180		9,180		439,600				3,304	08/25/2036
32051H-AF-0	FHAMS 2006-FA3 A6		12/01/2020	MBS PAYDOWN		113,320	126,143	95,238	112,963		357		357		113,320				4,527	07/25/2036
32056C-AH-2	FHASI 2007-4 1A8		12/01/2020	MBS PAYDOWN		648,377	664,674	595,922	652,213		(3,836)		(3,836)		648,377				22,324	08/25/2037
340711-AT-7	FLORIDA GAS TRANSMISSION		07/15/2020	MATURITY		1,000,000	1,000,000	998,260	999,880		120		120		1,000,000				54,500	07/15/2020
34417M-AB-3	FOCUS 2017-1A A2II		10/30/2020	MBS PAYDOWN		160,000	160,000	160,000	160,000						160,000				5,093	04/30/2047
34417Q-AA-6	FOCUS 2018-1 A2		10/30/2020	MBS PAYDOWN		90,000	90,000	90,000	90,000						90,000				2,916	10/30/2048
34513F-AA-3	FORA 2019-1 A		09/15/2020	MBS PAYDOWN		5,500,000	5,500,000	5,499,964	5,499,972		28		28		5,500,000				121,863	10/15/2024
35137L-AK-1	FOX CORP		05/14/2020	JANE ST EXECUTION		1,251,300	1,000,000	1,274,790	1,274,523		(1,976)		(1,976)		1,272,548		(21,248)	(21,248)	45,382	01/25/2049
35563T-AB-7	STACR 2018-DNA2 M2		01/24/2020	BARCLAYS CAPITAL		5,590,020	5,500,000	5,518,301	5,517,964		(422)		(422)		5,517,542		72,478	72,478	19,854	12/25/2030
35563W-AH-7	STACR 2018-DNA3 M2		01/24/2020	MORGAN STANLEY & CO		760,049	750,000	750,000	750,000						750,000		10,049	10,049	2,676	09/25/2048
361886-AX-2	GFORT 2017-2 A2		07/15/2020	MBS PAYDOWN		9,235,000	9,235,000	9,250,512	9,235,000						9,235,000				77,449	07/15/2022
361886-BF-0	GFORT 2018-1 A		03/15/2020	MBS PAYDOWN		8,337,000	8,337,000	8,340,908	8,337,000						8,337,000				41,976	03/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
361886-BQ-6	GFORT 2018-3 A		09/15/2020	MBS PAYDOWN		5,600,000	5,600,000	5,601,313	5,600,000						5,600,000				48,050	09/15/2022
361926-AA-8	TR CTF-GKN DRIVELINE NORTH AMERICA		12/15/2020	SINKING FUND PMT		977,549	977,549	987,324	978,046		(497)		(497)		977,549				24,209	03/15/2030
362257-AC-1	GSAA 2006-17 A3A		12/25/2020	MBS PAYDOWN		420,781	420,781	246,592	416,476		4,305		4,305		420,781				4,162	11/25/2036
3622EC-AC-0	GSAA 2007-5 2A2A		12/25/2020	MBS PAYDOWN		497,361	497,361	305,255	485,566		11,795		11,795		497,361				3,626	04/25/2047
3622EC-AF-3	GSAA 2007-5 2A3A		12/25/2020	MBS PAYDOWN		596,831	596,831	370,035	583,059		13,772		13,772		596,831				4,666	04/25/2047
3622MG-AD-0	GSAMP 2007-NC1 A2C		12/25/2020	MBS PAYDOWN		818,206	818,206	441,831	805,110		13,095		13,095		818,206				5,065	12/25/2046
362334-GT-5	GSAA 2006-5 2A3		12/25/2020	MBS PAYDOWN		538,240	538,240	365,330	528,276		9,964		9,964		538,240				5,371	03/25/2036
362334-MH-4	GSAA 2006-6 AF6		12/01/2020	MBS PAYDOWN		213,613	213,613	128,435	212,369		1,244		1,244		213,613				2,051	03/25/2036
362341-KD-0	GSAMP 2005-HE4 M2		12/25/2020	MBS PAYDOWN		1,750,330	1,750,330	1,683,295	480,785		20,920		20,920		1,750,330				11,267	07/25/2045
362341-QF-9	GSAA 2005-11 3A1		01/25/2020	MBS PAYDOWN		15,644	15,644	13,955	15,604		41		41		15,644				32	10/25/2035
362341-Z2-8	GSAA 2006-1 A1		12/25/2020	MBS PAYDOWN		706,304	706,304	379,197	694,412		11,891		11,891		706,304				5,392	01/25/2036
362439-AD-3	GSAMP 2006-HE4 A2C		12/25/2020	MBS PAYDOWN		1,136,301	1,136,301	1,063,151	1,127,618		8,682		8,682		1,136,301				7,402	06/25/2036
36245A-AD-8	GSAMP 2006-HE6 A4		12/25/2020	MBS PAYDOWN		625,368	625,368	467,462	615,668		9,700		9,700		625,368				3,996	08/25/2036
36245R-AB-5	GSAA 2007-6 1A2		12/25/2020	MBS PAYDOWN		1,744,878	1,744,878	1,243,225	1,701,154		43,723		43,723		1,744,878				10,718	05/25/2047
36245R-AF-6	GSAA 2007-6 A4		12/25/2020	MBS PAYDOWN		741,731	741,731	589,676	727,788		13,943		13,943		741,731				4,838	05/25/2047
36245T-AE-5	GSAMP 2006-FM3 A2D		12/25/2020	MBS PAYDOWN		1,202,629	1,202,630	643,407	1,187,088		15,542		15,542		1,202,629				10,435	11/25/2036
36248F-AG-7	GSMS 2011-GC3 A4		12/01/2020	VARIOUS		5,585,924	5,585,924	5,711,171	5,683,966		(98,043)		(98,043)		5,585,924				190,115	03/10/2044
36249B-AD-2	GSAA 2007-7 A4		12/25/2020	MBS PAYDOWN		695,955	695,955	629,471	688,609		7,346		7,346		695,955				4,842	07/25/2037
36253B-AS-2	GSMS 2014-GC22 A3		08/01/2020	MBS PAYDOWN		626,208	626,208	634,745	629,287		(3,079)		(3,079)		626,208				14,678	06/10/2047
36259V-AY-9	GSMBS 2020-PJ4 B3		12/01/2020	MBS PAYDOWN		28,218	28,218	28,120							28,218				159	01/25/2051
36262D-AS-7	GSMBS 2020-PJ2 B2		12/01/2020	MBS PAYDOWN		44,112	44,112	45,366			(17)		(17)		44,112				263	07/25/2050
36804P-AF-3	GATX 2005-1 PASS-THRU TR		07/02/2020	MBS PAYDOWN		300,059	300,059	300,059	300,059						300,059				9,169	01/02/2025
37331N-AB-7	GEORGIA-PACIFIC LLC		11/01/2020	MATURITY		11,000,000	11,000,000	11,500,610	11,055,548		(55,548)		(55,548)		11,000,000				594,000	11/01/2020
374593-A*-2	GIANTS STADIUM LLC		04/01/2020	MBS PAYDOWN		230,417	230,417	230,417	230,417						230,417				8,180	04/01/2040
37940X-AC-6	GLOBAL PAYMENTS INC		05/14/2020	BOFA SECURITIES INC		10,487,900	10,000,000	10,583,180	10,582,431		(3,933)		(3,933)		10,578,497		(90,597)	(90,597)	315,861	08/15/2049
382550-BF-7	GOODYEAR TIRE & RUBBER		02/13/2020	VARIOUS		1,545,758	1,500,000	1,477,500	1,481,885		300		300		1,482,185		63,572	63,572	15,833	05/31/2026
38406H-AE-2	GRCE 2014-GRCE B		03/13/2020	DEUTSCHE BANK		8,053,750	8,000,000	8,125,313	8,105,939		(16,289)		(16,289)		8,089,650		(35,900)	(35,900)	82,916	06/10/2028
39539L-AH-4	GPMF 2007-AR2 2A1		12/25/2020	MBS PAYDOWN		1,295,391	1,287,479	1,037,226	1,258,861		36,529		36,529		1,295,391				8,794	05/25/2037
40430H-EQ-7	HASC 2006-NC1 1A		12/25/2020	MBS PAYDOWN		960,655	960,655	917,425	956,978		3,677		3,677		960,655				8,235	11/25/2035
40439H-AC-3	HINTT 2020-A C		12/09/2020	MBS PAYDOWN		147,052	147,052	147,033			108		108		147,052				695	10/09/2039
41138P-AB-9	HAPPY BANCSHARES INC		08/03/2020	SECURITY CALLED at 100.000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				293,750	08/01/2025
41165A-AB-8	HVMLT 2007-5 A1A		12/19/2020	MBS PAYDOWN		1,145,190	1,145,190	1,028,736	1,132,313		12,877		12,877		1,145,190				7,270	09/19/2037
41165B-AC-4	HVMLT 2007-6 2A1A		12/19/2020	MBS PAYDOWN		980,325	980,325	858,397	971,874		8,450		8,450		980,325				5,564	08/19/2037
411707-AD-4	HNGRY 2018-1A A2II		12/20/2020	MBS PAYDOWN		200,000	200,000	200,000	200,000						200,000				6,199	06/20/2048
416515-AZ-7	HARTFORD FINL SVCS GRP		03/30/2020	MATURITY		2,000,000	2,000,000	1,995,100	1,999,846		154		154		2,000,000				55,000	03/30/2020
42249#-AA-7	HEALTHPARTNERS INC		05/15/2020	SINKING FUND PMT		367,297	367,297	367,297	367,297						367,297				8,466	05/15/2030
43285H-AB-4	HGVT 2020-AA B		12/25/2020	MBS PAYDOWN		451,427	451,427	451,419			1,091		1,091		451,427				5,537	02/25/2039
437084-ND-4	HEAT 2005-6 M2		06/26/2020	MBS PAYDOWN		151,798	151,798	144,825	151,327		471		471		151,798				823	12/25/2035
437084-NZ-5	HEAT 2005-7 M1		12/25/2020	MBS PAYDOWN		980,826	980,826	909,716	980,421		405		405		980,826				8,100	01/25/2036
437084-PZ-3	HEAT 2005-8 M1		12/25/2020	MBS PAYDOWN		2,179,035	2,179,035	2,027,865	2,178,050		986		986		2,179,035				16,141	02/25/2036
437208-AA-5	300 ENTERPRISE WAY, LLC (HOME DEPOT)		12/15/2020	SINKING FUND PMT		1,359,947	1,359,947	1,359,947	1,359,947						1,359,947				42,548	03/15/2025
43730T-AC-7	HPA 2017-1 B		01/07/2020	JP MORGAN SECURITIES		3,004,800	3,000,000	3,000,000	3,000,000						3,000,000		4,800	4,800	5,917	07/17/2034
43730T-AE-3	HPA 2017-1 C		01/07/2020	JP MORGAN SECURITIES		2,005,200	2,000,000	2,000,000	2,000,000						2,000,000		5,200	5,200	4,201	07/17/2034
43730W-AE-6	HPA 2018-1 C		01/07/2020	JP MORGAN SECURITIES		4,992,969	5,000,000	5,000,000	5,000,000						5,000,000		(7,031)	(7,031)	9,543	07/17/2037
43814U-AD-1	HAROT 2018-1 A4		03/17/2020	BNP PARIBAS		7,365,781	7,375,000	7,458,545	7,436,292		(9,164)		(9,164)		7,427,127		(61,346)	(61,346)	54,497	05/15/2024
440405-AE-8	HORZN 2018-1 A		03/25/2020	VARIOUS		5,662,801	7,280,851	7,280,695	7,280,745		6		6		7,280,751		(1,617,950)	(1,617,950)	87,451	12/15/2038
44422P-AJ-1	HBCT 2015-HBFL BFL		06/11/2020	JP MORGAN SECURITIES		1,561,875	2,000,000	2,000,000	2,000,000						2,000,000		(438,125)	(438,125)	39,044	08/05/2034
44974A-AL-1	IMTT 2017-APTS DFL		02/15/2020	MBS PAYDOWN		481,259	481,259	481,259	481,259						481,259				1,363	06/15/2034
45071K-BM-5	IXIS 2005-HE2 M4		12/25/2020	MBS PAYDOWN		380,431	380,431	357,129	374,329		6,101		6,101		380,431				3,997	09/25/2035
45254N-PU-5	IMM 2005-5 A1		12/25/2020	MBS PAYDOWN		849,884	849,884	822,794	846,162		3,722		3,722		849,884				7,219	08/25/2035
45254T-SM-7	IMSA 2005-2 A1		12/25/2020	MBS PAYDOWN		1,459,146	1,749,598	1,179,405	1,443,878		15,267		15,267		1,459,146				23,941	03/25/2036
45257B-AD-2	IMSA 2006-4 A2C		12/25/2020	MBS PAYDOWN		2,655,559	2,705,120	1,775,235	2,605,804		49,754		49,754		2,655,559				17,450	01/25/2037
45257V-AB-2	IMSA 2007-3 A1B		12/25/2020	MBS PAYDOWN		888,790	1,096,237	768,736	870,679		18,111		18,111		888,790				8,650	09/25/2037
45660N-F7-5	RAST 2004-A3 A7		12/01/2020	MBS PAYDOWN		117,277	117,277	113,538	117,111		166		166		117,277				3,951	06/25/2034
45661E-AF-1	INDX 2006-AR2 2A1		12/25/2020	MBS PAYDOWN		1,212,402	1,212,402	962,723	1,196,409		15,993		15,993		1,212,402				8,606	02/25/2046
456652-AG-1	IMJA 2007-A1 A7		11/01/2020	MBS PAYDOWN		142,092	254,364	208,398	143,550		(1,457)		(1,457)		142,092				8,927	08/25/2037
45667W-AA-6	INDX 2006-FLX1 A1		12/25/2020	MBS PAYDOWN		1,777,496	1,777,496	1,575,306	1,753,448		24,048		24,048		1,777,496				12,407	11/25/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
456866-AL-6	TRANE TECHNOLOGIES CO LL		06/01/2020	SINKING FUND PMT		446,000	446,000	486,066	446,143		(143)		(143)		446,000				16,056	06/01/2025
46289R-AA-3	IRON MOUNTAIN US HLDNGS		08/21/2020	SECURITY CALLED at 106.341		2,152,340	2,024,000	2,034,120	2,031,519		(985)		(985)		2,030,534		(6,534)	(6,534)	206,910	06/01/2026
46591A-BG-9	JPMDB 2018-C8 C		11/24/2020	CITIGROUP GLOBAL		6,912,598	6,500,000	6,553,553	6,545,240		(3,615)		(3,615)		6,541,626		370,972	370,972	310,811	06/15/2051
46591K-AC-7	JPMMT 2019-8 A3		12/01/2020	MBS PAYDOWN		6,995,218	6,995,217	7,085,937	7,029,019		(33,801)		(33,801)		6,995,218				131,078	03/25/2050
46591N-BW-6	JPMMT 2020-LTV1 B3A		12/01/2020	MBS PAYDOWN		62,980	62,981	62,429			15		15		62,980				709	06/25/2050
46591T-BT-0	JPMMT 2020-2 B2A		12/01/2020	MBS PAYDOWN		63,873	63,873	65,609			(17)		(17)		63,873				349	07/25/2050
465968-AA-3	JPMCC 2017-JP7 A1		12/01/2020	MBS PAYDOWN		1,222,962	1,222,962	1,218,949	1,222,235		727		727		1,222,962				13,411	09/15/2050
46616V-AA-8	HENDR 2012-1A A		12/15/2020	MBS PAYDOWN		502,730	502,730	502,617	501,955		775		775		502,730				9,997	02/16/2065
46617A-AB-1	HENDR 2012-3A B		12/15/2020	MBS PAYDOWN		126,924	126,924	126,922	126,636		288		288		126,924				4,401	09/15/2067
46617F-AC-8	HENDR 2013-1A B		12/15/2020	MBS PAYDOWN		1,254,244	1,254,244	1,253,253	1,251,925		2,319		2,319		1,254,244				33,529	04/15/2069
466247-VD-2	JPMMT 2005-S2 2A11		12/01/2020	MBS PAYDOWN		8,454	8,540	8,124	8,522		(68)		(68)		8,454				258	09/25/2035
466247-VH-3	JPMMT 2005-S2 2A15		12/01/2020	MBS PAYDOWN		174,487	181,817	167,498	174,242		245		245		174,487				7,128	09/25/2035
46625H-LL-2	JPMORGAN CHASE & CO.		04/23/2020	JP MORGAN SECURITIES		8,905,890	7,000,000	7,796,160	7,784,475		(5,618)		(5,618)		7,778,857		1,127,033	1,127,033	140,525	06/01/2045
46627M-AV-9	JPALT 2005-S1 2A10		12/01/2020	MBS PAYDOWN		285,198	311,325	263,069	284,627		571		571		285,198				8,663	12/25/2035
46642M-AL-2	JPMCC 2014-DSTY D		05/12/2020	MORGAN STANLEY & CO		1,204,000	12,040,000	8,177,699	8,177,699		(6,151)		(6,151)		8,171,548		(6,967,548)	(6,967,548)	193,409	06/10/2027
46643T-AZ-5	JPMBB 2014-C26 A2		01/31/2020	MBS PAYDOWN		132,321	132,321	134,704	132,321						132,321				1,172	01/15/2048
46649K-AC-9	JPMMT 2018-5 A3		12/01/2020	MBS PAYDOWN		12,277,072	12,277,072	12,493,839	12,344,805		(67,733)		(67,733)		12,277,072				255,629	10/25/2048
46650H-AE-8	JPMMT 2019-1 A5		12/01/2020	MBS PAYDOWN		417,876	417,876	407,029	413,761		4,115		4,115		417,876				16,395	05/25/2049
46650H-AK-4	JPMMT 2019-1 A10		12/01/2020	MBS PAYDOWN		4,146,401	4,146,401	4,080,290	4,124,549		21,852		21,852		4,146,401				124,231	05/25/2049
46650J-AE-4	JPMMT 2018-6 1A5		12/01/2020	MBS PAYDOWN		7,815,751	7,815,751	7,554,118	7,662,680		153,071		153,071		7,815,751				239,930	12/25/2048
46650M-AQ-0	JPMMT 2018-8 A15		08/01/2020	MBS PAYDOWN		8,281,393	8,281,393	8,339,622	8,339,622		(58,229)		(58,229)		8,281,393				120,128	01/25/2049
46650P-AR-1	JPMMT 2019-LTV1 A15		12/01/2020	MBS PAYDOWN		2,196,618	2,196,618	2,183,919	2,191,892		4,726		4,726		2,196,618				42,091	06/25/2049
46650Q-BA-5	JPMMT 2019-3 B2		12/01/2020	MBS PAYDOWN		59,258	59,258	59,814			(116)		(116)		59,258				903	09/25/2049
46651B-AC-4	JPMMT 2019-6 A3		12/01/2020	MBS PAYDOWN		7,319,835	7,319,835	7,439,926	7,367,053		(47,218)		(47,218)		7,319,835				121,019	12/25/2049
46651G-AC-3	JPMMT 2019-7 A3		12/01/2020	VARIOUS		2,508,755	2,508,755	2,551,875	2,524,144		(15,388)		(15,388)		2,508,755				42,143	02/25/2050
46651Y-AC-4	JPMMT 2019-9 A3		12/01/2020	MBS PAYDOWN		3,469,944	3,469,944	3,518,740	3,478,547		(8,603)		(8,603)		3,469,944				76,691	05/25/2050
46652F-CA-6	JPMMT 2020-4 B3		12/01/2020	MBS PAYDOWN		51,445	51,445	50,535			18		18		51,445				545	11/25/2050
47760Q-AB-9	JIMMY 2017-1A A2II		10/30/2020	MBS PAYDOWN		170,000	170,000	170,000	170,000						170,000				5,149	07/30/2047
48238T-AA-7	KAR AUCTION SERVICES INC		12/21/2020	JANE ST EXECUTION		1,022,220	1,000,000	1,025,000	1,024,534		(6,654)		(6,654)		1,017,881		4,339	4,339	54,382	06/01/2025
48253Q-AG-0	KIND 2020-AIP B		11/15/2020	MBS PAYDOWN		357,943	357,943	317,674			3,878		3,878		357,943				2,746	03/15/2037
48283P-AF-8	KABB 2019-1 B		04/02/2020	VARIOUS		460,404	8,526,000	460,366	8,525,954		9	8,065,559	(8,065,550)		460,404				86,773	03/15/2024
489170-AE-0	KENNAMETAL INC		02/10/2020	VARIOUS		14,128,044	13,026,000	12,921,070	12,934,397		969		969		12,935,365		1,192,678	1,192,678	92,630	06/15/2028
501044-DK-4	KROGER CO		04/07/2020	GOLDMAN SACHS & CO		1,123,900	1,000,000	1,099,290	1,099,201		(528)		(528)		1,098,674		25,226	25,226	34,100	01/15/2048
502175-B*-2	LTC PROPERTIES INC SERIES 2012 A		07/19/2020	SINKING FUND PMT		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				100,600	07/19/2024
50543L-AA-0	LAFL 2016-1A A1		06/15/2020	VARIOUS		6,859,571	8,177,083	8,018,427	8,073,674		12,096		12,096		8,085,771		(1,226,200)	(1,226,200)	172,690	01/15/2042
52472E-AA-7	LEGACYTEXAS FIN GRP		10/29/2020	VARIOUS		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				412,500	12/01/2025
525221-EE-3	LXS 2005-8 2A4A		12/01/2020	MBS PAYDOWN		170,142	171,043	138,331	157,940		12,203		12,203		170,142				4,453	12/25/2035
525221-EM-5	LXS 2005-7N 1A1A		12/25/2020	MBS PAYDOWN		331,113	331,113	294,691	332,150		(1,037)		(1,037)		331,113				2,557	12/25/2035
525221-GM-3	LXS 2005-9N 1A1		12/25/2020	VARIOUS		1,237,249	1,237,249	1,067,064	1,167,320		13,467		13,467		1,237,249				9,306	02/25/2036
525226-AG-1	LXS 2006-12N A31A		12/25/2020	VARIOUS		1,167,006	1,156,179	845,218	1,121,767		45,239		45,239		1,167,006				7,757	08/25/2046
525229-AE-0	LXS 2006-10N 1A3A		12/25/2020	MBS PAYDOWN		849,504	833,792	647,231	829,658		19,846		19,846		849,504				5,290	07/25/2046
52522R-AD-2	LXS 2006-GP1 A3A		12/25/2020	MBS PAYDOWN		1,400,102	1,393,215	1,231,254	1,365,165		34,937		34,937		1,400,102				9,308	05/25/2046
52523M-AB-6	LXS 2006-15 A2		05/25/2020	MBS PAYDOWN		81,045	80,439	62,340	59,488		21,557		21,557		81,045				366	10/25/2036
52524H-AB-6	LXS 2007-4N 1A2A		11/25/2020	MBS PAYDOWN		1,820,895	1,794,582	1,449,820	1,521,028		299,866		299,866		1,820,895				9,884	03/25/2047
52524V-AG-4	LXS 2007-15N 2A1		12/25/2020	MBS PAYDOWN		607,804	607,804	521,192	601,893		5,911		5,911		607,804				4,252	08/25/2037
52548#-AA-4	LEJEUNE/E 9TH (JCP/CVS)		12/01/2020	SINKING FUND PMT		56,582	56,582	55,286	56,488		94		94		56,582				2,046	05/01/2022
538034-AK-5	LIVE NATION ENTERTAINMEN		09/28/2020	GOLDMAN SACHS & CO		2,887,500	3,000,000	2,981,875	2,987,759		1,477		1,477		2,989,236		(101,736)	(101,736)	133,656	11/01/2024
54246#-AA-5	LONG BEACH JUDICIAL PARTNERS LLC		12/31/2020	SINKING FUND PMT		334,555	334,555	334,555	334,555						334,555				23,311	12/31/2047
542514-DB-7	LBMLT 2002-5 M1		12/25/2020	MBS PAYDOWN		472,548	472,548	444,133	478,948		(6,400)		(6,400)		472,548				5,250	11/25/2032
542514-KU-7	LBMLT 2005-2 M4		10/25/2020	MBS PAYDOWN		193,066	193,066	183,835	193,066						193,066				1,811	04/25/2035
55028B-AG-2	LUM 2006-7 2A1		12/25/2020	MBS PAYDOWN		388,038	388,039	352,145			1,561		1,561		388,038				390	12/25/2036
552948-AA-5	MCH WHALLY, LLC (WALGREENS)		12/10/2020	SINKING FUND PMT		243,763	243,763	243,763	243,763						243,763				8,008	12/10/2033
55660C-AA-6	MAD 2013-650M A		03/18/2020	WELLS FARGO SECURITY		7,460,126	7,461,000	7,539,490	7,518,038		(18,357)		(18,357)		7,499,681		(39,555)	(39,555)	86,814	10/12/2032
57169*-AL-1	MARS INC SER 2008-D		10/06/2020	MATURITY		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				525,600	10/06/2020
573284-AU-0	MARTIN MARIETTA MATERIAL		06/25/2020	JEFFERIES LLC		8,256,900	7,500,000	7,914,525	7,913,898		(4,214)		(4,214)		7,909,684		347,216	347,216	171,771	12/15/2047
576433-RU-2	MARM 2004-9 M2		12/25/2020	MBS PAYDOWN		869,476	869,476	831,436	874,905		(5,430)		(5,430)		869,476				11,207	11/25/2034
576434-TE-4	MALT 2004-7 3A1		12/01/2020	MBS PAYDOWN		185,568	185,569	185,163	184,504		1,064		1,064		185,568				6,471	08/25/2034

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
576434-UG-7	MALT 2004-9 A5		12/01/2020	MBS PAYDOWN		359,343	359,343	331,943	356,193		3,149		3,149		359,343				11,252	08/25/2034
57643A-AA-8	MASD 2006-2 A		12/25/2020	MBS PAYDOWN		637,142	637,142	604,887	637,514		(372)		(372)		637,142				4,497	02/25/2036
57643L-LC-8	MABS 2005-AB1 A4		12/01/2020	MBS PAYDOWN		279,781	279,781	275,497	279,883		(102)		(102)		279,781				5,642	11/25/2035
57643L-NX-0	MABS 2006-AB1 A4		12/01/2020	MBS PAYDOWN		261,468	261,468	237,282	256,807		4,661		4,661		261,468				5,018	02/25/2036
58768U-AK-9	MBMOT 2018-BA A		09/16/2020	BARCLAYS CAPITAL		10,010,938	10,000,000	9,971,875	9,971,875						9,971,875		39,063	39,063	87,599	05/15/2023
59001K-AD-2	MERITOR INC		11/20/2020	SECURITY CALLED at 102.083		2,505,117	2,454,000	2,465,760	2,458,309		(1,880)		(1,880)		2,456,429		(2,429)	(2,429)	256,043	02/15/2024
59020U-BL-8	MLMI 2004-WMC2 M2		12/25/2020	MBS PAYDOWN		116,951	116,951	112,273	117,503		(551)		(551)		116,951				1,166	12/25/2034
59020U-VR-3	MLMI 2005-A3 A2		12/25/2020	MBS PAYDOWN		114,588	114,588	102,843	113,589		1,000		1,000		114,588				922	04/25/2035
59020U-Z6-5	MLMI 2005-A10 A		12/25/2020	MBS PAYDOWN		407,169	407,169	368,650	401,610		5,559		5,559		407,169				2,802	02/25/2036
590238-AA-9	MLMI 2007-HE3 A1		12/25/2020	MBS PAYDOWN		411,622	411,622	221,118	405,543		6,079		6,079		411,622				3,682	04/25/2047
59560W-AE-7	MDST 2010-1 B		12/01/2020	MBS PAYDOWN		206,532	206,532	214,570	207,299		(768)		(768)		206,532				8,356	12/15/2045
598281-AA-1	MIDWEST BANKCENTRE MO		09/30/2020	SECURITY CALLED at 100.000		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				411,354	09/30/2025
61691A-BQ-5	MSC 2015-UBS8 C		06/09/2020	BREAN CAPITAL LLC		2,567,257	3,231,000	3,145,730	3,173,318		(27,581)		(27,581)		3,145,738		(578,481)	(578,481)	79,420	12/15/2048
61691K-AL-5	MSC 2017-ASHF D		03/31/2020	BAY CREST PARTNERS LLC		2,531,250	5,000,000	5,003,125	5,003,125		(3,125)		(3,125)		5,000,000		(2,468,750)	(2,468,750)	56,461	11/15/2034
61691T-AQ-5	MSC 2019-AGLN F		08/15/2020	MBS PAYDOWN		3,000,000	3,000,000	3,026,250	3,026,149		(26,149)		(26,149)		3,000,000				72,319	03/15/2034
61691U-BF-5	MSC 2019-L3 XA		12/17/2020	INTEREST ONLY PAYMENT				6,504			(6,504)		(6,504)						396	11/15/2052
61744C-GD-2	MSAC 2004-HE7 M1		12/25/2020	MBS PAYDOWN		81,788	81,788	80,765			68		68		81,788				173	08/25/2034
61744C-HA-7	MSAC 2004-HE8 M1		12/25/2020	MBS PAYDOWN		20,428	20,428	20,166			20		20		20,428				43	09/25/2034
61744C-TL-0	MSAC 2005-HE4 M2		12/26/2020	MBS PAYDOWN		360,276	360,276	335,660	361,998		(1,722)		(1,722)		360,276				3,159	07/25/2035
617458-AG-9	MSC 2011-C1 A4		10/01/2020	MBS PAYDOWN		2,717,905	2,717,905	2,768,972	2,755,197		(37,292)		(37,292)		2,717,905				60,536	09/15/2047
61746B-EG-7	MORGAN STANLEY		05/14/2020	MORGAN STANLEY & CO		8,435,490	7,000,000	7,264,880	7,261,600		(2,027)		(2,027)		7,259,573		1,175,917	1,175,917	251,806	01/22/2047
61746W-A7-5	MSDWC 2003-NC2 M1		12/25/2020	MBS PAYDOWN		258,059	258,059	246,123	261,478		(3,420)		(3,420)		258,059				3,329	02/25/2033
61746W-YU-8	MSDWC 2003-NC1 M1		12/25/2020	MBS PAYDOWN		437,898	437,898	422,982	442,591		(4,693)		(4,693)		437,898				6,320	11/25/2032
61748H-KA-8	MSM 2005-4 3A1		12/01/2020	MBS PAYDOWN		434,429	434,430	384,470	425,342		9,087		9,087		434,429				13,653	08/25/2035
61765L-AY-6	MSBAM 2015-C24 C		03/25/2020	BAY CREST PARTNERS LLC		6,593,750	12,500,000	11,886,418	12,111,696		13,854		13,854		12,125,551		(5,531,801)	(5,531,801)	176,607	05/15/2048
61767Y-BE-9	MSC 2018-H3 C		11/24/2020	BOFA SECURITIES INC		7,656,523	7,000,000	7,063,329	7,054,156		(4,227)		(4,227)		7,049,929		606,595	606,595	342,211	07/15/2051
62910G-AA-1	NFAS 2019-1 A		09/15/2020	VARIOUS		8,000,000	8,000,000	7,999,884	7,999,889		111		111		8,000,000				187,658	08/15/2024
63615#-AD-3	THE NATL FOOTBALL LEAGUE		10/15/2020	VARIOUS		518,668	518,668	518,668	518,668						518,668				21,884	03/31/2024
63938P-BD-0	NAVMT 2018-1 A		09/25/2020	MBS PAYDOWN		7,000,000	7,000,000	7,010,391	7,000,000						7,000,000				76,228	09/25/2023
63941K-AC-9	NAVSL 2020-CA A2B		11/05/2020	GOLDMAN SACHS & CO		2,035,000	2,000,000	2,000,000							2,000,000		35,000	35,000	25,056	11/15/2068
64352V-LY-5	NCHET 2005-A A4		12/01/2020	MBS PAYDOWN		2,324,994	2,324,994	2,247,979	2,310,227		14,767		14,767		2,324,994				56,944	08/25/2035
64352V-NJ-6	NCHET 2005-B A2D		12/25/2020	MBS PAYDOWN		960,805	960,805	901,955	957,951		2,854		2,854		960,805				10,687	10/25/2035
64828F-CQ-3	NRZT 2018-4A A1S		12/25/2020	MBS PAYDOWN		413,256	413,256	404,216			1,066		1,066		413,256				1,281	01/25/2048
64828G-BQ-2	NRZT 2019-6A B3C		12/22/2020	VARIOUS		10,117,038	9,513,246	9,881,884			(5,736)		(5,736)		9,876,141		240,896	240,896	52,420	09/25/2059
64828M-BK-2	NRZT 2017-3A B3		12/01/2020	MBS PAYDOWN		357,954	357,954	375,525			(820)		(820)		357,954				5,573	04/25/2057
64828N-AA-3	NRZT 2017-5A A1		12/25/2020	MBS PAYDOWN		421,323	421,323	420,664			498		498		421,323				2,457	06/25/2057
64829C-AM-0	NRZT 2015-1A B4		12/01/2020	MBS PAYDOWN		76,681	76,681	78,583			(100)		(100)		76,681				1,202	05/28/2052
64829X-BJ-0	NRZT 2018-5A B3		12/01/2020	MBS PAYDOWN		586,550	586,550	599,014			(517)		(517)		586,550				9,775	12/25/2057
65341X-AA-6	NEXSTAR BROADCASTING INC		09/25/2020	SECURITY CALLED at 102.813		3,315,719	3,225,000	3,165,781	3,180,146		6,395		6,395		3,186,541		38,459	38,459	299,336	08/01/2024
65474V-AN-1	NMOTR 2017-B A		04/15/2020	MBS PAYDOWN		13,220,000	13,220,000	13,261,359	13,220,000						13,220,000				83,406	04/18/2022
65474V-AP-6	NMOTR 2017-C A		10/15/2020	MBS PAYDOWN		18,155,000	18,155,000	18,158,782	18,144,336		10,664		10,664		18,155,000				162,923	10/17/2022
655044-AN-5	NOBLE ENERGY INC		06/09/2020	BARCLAYS CAPITAL		1,815,560	2,000,000	2,043,660	2,042,174		(343)		(343)		2,041,832		(226,272)	(226,272)	81,400	08/15/2047
65535V-PD-4	NAA 2005-AP3 A3		12/01/2020	MBS PAYDOWN		341,161	341,161	226,446	338,521		2,640		2,640		341,161				5,540	08/25/2035
65536H-AG-3	NHELI 2005-FM1 M2		12/25/2020	MBS PAYDOWN		377,031	377,031	356,530	377,494		(462)		(462)		377,031				3,408	05/25/2035
65537K-AB-6	NHELI 2007-1 2A1A		12/25/2020	MBS PAYDOWN		1,866,859	1,786,739	1,302,035	1,824,000		42,858		42,858		1,866,859				11,705	02/25/2037
65540G-BD-5	NMRR 2014-4R 3A10		12/25/2020	MBS PAYDOWN		2,015,979	2,015,979	1,491,824	1,986,273		29,706		29,706		2,015,979				12,313	09/26/2036
655664-AR-1	NORDSTROM INC		03/03/2020	US BANCORP INVESTMENTS		5,900,020	6,000,000	5,871,450	5,877,541		106		106		5,877,646		22,374	22,374	150,694	01/15/2044
666807-BM-3	NORTHROP GRUMMAN CORPORATION		04/06/2020	CITIGROUP GLOBAL		5,075,450	5,000,000	5,059,500	5,054,091		(2,812)		(2,812)		5,051,280		24,170	24,170	107,026	01/15/2025
666807-BP-6	NORTHROP GRUMMAN CORP		04/22/2020	VARIOUS		26,935,125	22,500,000	22,070,700	22,084,655		2,525		2,525		22,087,180		4,847,945	4,847,945	467,088	10/15/2047
669884-AA-6	NHEL 2006-1 A1A		12/25/2020	MBS PAYDOWN		940,734	940,734	896,638	945,565		(4,831)		(4,831)		940,734				6,363	05/25/2036
67059T-AB-1	NUSTAR LOGISTICS LP		09/01/2020	VARIOUS		5,079,000	5,274,000	5,003,708	5,246,624		22,476		22,476		5,269,100		(190,100)	(190,100)	223,152	09/01/2020
67113A-AP-5	OBX 2019-EXP3 1A8		12/01/2020	MBS PAYDOWN		3,337,399	3,337,399	3,370,257	3,347,333		(9,934)		(9,934)		3,337,399				58,747	10/25/2059
67113K-AL-2	OBX 2019-EXP2 2A2		12/25/2020	MBS PAYDOWN		1,870,457	1,870,457	1,870,457	1,870,457						1,870,457				20,519	06/25/2059
67448W-BE-7	OBX 2020-EXP3 2A2		12/25/2020	MBS PAYDOWN		388,471	388,471	388,471							388,471				870	01/25/2060
674599-CY-9	OCCIDENTAL PETROLEUM COR		06/04/2020	CITIGROUP GLOBAL		1,867,500	3,000,000	2,956,170	2,956,472		319		319		2,956,791		(1,089,291)	(1,089,291)	110,000	08/15/2049

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
68267L-AA-6	OMFIT 2017-1A A1		12/14/2020	MBS PAYDOWN		3,698,455	3,698,455	3,659,159			23,865		23,865		3,698,455				31,933	09/14/2032
68275C-AC-2	FB 2005-1 A3		12/08/2020	MBS PAYDOWN		140,742	140,742	138,616	140,533		209		209		140,742				6,511	08/10/2035
68383N-CA-9	OPMAC 2005-4 1APT		12/25/2020	MBS PAYDOWN		615,377	615,377	556,596	614,214		1,163		1,163		615,377				5,501	11/25/2035
68389F-EG-5	OOMLT 2003-6 M1		11/25/2020	MBS PAYDOWN		153,209	153,210	152,444	152,956		253		253		153,209				1,808	11/25/2033
68389F-JH-8	OOMLT 2005-4 M1		12/25/2020	MBS PAYDOWN		694,931	694,931	655,841	692,708		2,222		2,222		694,931				6,035	11/25/2035
69337B-AH-7	PHHAM 2007-1 21A		12/01/2020	MBS PAYDOWN		166,544	232,296	175,360	166,259		285		285		166,544				6,636	02/25/2037
69370C-AA-8	PTC INC		05/15/2020	SECURITY CALLED at 103.000		4,120,000	4,000,000	4,090,000	4,039,098		(5,787)		(5,787)		4,033,311		(33,311)	(33,311)	240,000	05/15/2024
000000-00-0	PSMC 2019-2 A1		12/01/2020	MBS PAYDOWN		2,268,398	2,268,398	2,313,766	2,280,151		(11,753)		(11,753)		2,268,398				48,350	10/25/2049
694476-AC-6	PACIFIC LIFECORP		02/10/2020	MATURITY		590,000	590,000	640,581	590,763		(763)		(763)		590,000				17,700	02/10/2020
695156-AV-1	PACKAGING CORP OF AMERIC		04/23/2020	JP MORGAN SECURITIES		8,224,720	7,000,000	7,338,170	7,337,701		(1,877)		(1,877)		7,335,824		888,896	888,896	122,850	12/15/2049
70069F-BS-5	PPSI 2004-WHQ1 M2		12/25/2020	MBS PAYDOWN		668,876	668,876	629,611	675,998		(7,121)		(7,121)		668,876				7,254	09/25/2034
701094-AL-8	PARKER-HANNIFIN CORP		04/07/2020	WELLS FARGO SECURITY		2,080,640	2,000,000	1,978,715	1,979,065		114		114		1,979,180		101,461	101,461	49,656	03/01/2047
70109H-AN-5	PARKER-HANNIFIN CORPORATION		04/07/2020	WELLS FARGO SECURITY		2,159,080	2,000,000	2,141,760	2,139,339		(928)		(928)		2,138,411		20,669	20,669	34,117	11/21/2044
70137#-AA-3	PARKLEY-GLEN (ALBERTSONS)		12/01/2020	SINKING FUND PMT		85,701	85,701	90,854	86,290		(589)		(589)		85,701				3,208	09/01/2022
72650R-BH-4	PLAINS ALL AMER PIPELINE		06/08/2020	GOLDMAN SACHS & CO		2,942,450	3,000,000	3,007,800	3,007,680		(73)		(73)		3,007,607		(65,157)	(65,157)	120,458	02/15/2045
72703P-AC-7	PLNT 2019-1A A2		12/05/2020	MBS PAYDOWN		20,000	20,000	20,590			(23)		(23)		20,000				487	12/05/2049
73020*-AC-7	PNG COMPANIES LLC PVT		02/26/2020	MATURITY		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				248,850	02/26/2020
73316N-AB-1	POPLR 2007-A A2		12/25/2020	MBS PAYDOWN		427,354	427,354	367,524	424,249		3,105		3,105		427,354				2,755	06/25/2047
73316P-CK-4	POPLR 2005-2 M1		12/01/2020	MBS PAYDOWN		1,437,574	1,437,574	1,422,605	1,435,907		1,667		1,667		1,437,574				47,124	04/25/2035
73316P-DS-6	POPLR 2005-3 M1		12/01/2020	MBS PAYDOWN		2,049,371	2,049,371	2,009,123	2,045,784		3,587		3,587		2,049,371				65,465	07/25/2035
73316P-GV-6	POPLR 2005-5 MV1		12/25/2020	MBS PAYDOWN		194,895	194,895	180,034	194,511		385		385		194,895				1,429	11/25/2035
73316P-HP-8	POPLR 2005-D A5		12/01/2020	MBS PAYDOWN		1,041,976	1,041,976	984,993	1,038,090		3,886		3,886		1,041,976				20,266	01/25/2036
73557*-AB-0	PORT WASHINGTON GEN STATION LLC		12/15/2020	SINKING FUND PMT		354,279	354,279	354,279	354,279						354,279				11,619	06/15/2033
74162F-AB-1	PRIME 2007-1 A2		12/01/2020	MBS PAYDOWN		3,429,124	4,335,369	3,345,582	3,451,972		(22,848)		(22,848)		3,429,124				180,547	03/25/2037
74166Y-AA-8	PROSE 2019-1A A2		10/30/2020	MBS PAYDOWN		80,000	80,000	80,000	80,000						80,000				2,238	07/30/2049
74331M-AD-8	PROG 2018-SFR3 D		01/07/2020	MORGAN STANLEY & CO		5,209,805	5,075,000	5,074,944	5,072,637		(51)		(51)		5,072,586		137,219	137,219	23,715	10/17/2035
747328-AA-6	QUAD GRAPHICS INC SER A		03/19/2020	VARIOUS		318,182	318,182	318,182	318,182						318,182				11,733	01/30/2026
747328-AD-0	QUAD GRAPHICS INC SER D		03/19/2020	TENDERED		318,182	318,182	318,182	318,182						318,182				8,298	04/14/2026
74922N-AB-5	RALI 2006-QA10 A2		12/25/2020	MBS PAYDOWN		711,585	807,202	603,384	696,004		15,581		15,581		711,585				4,958	12/25/2036
74922W-AA-7	RALI 2007-QH3 A1		12/25/2020	MBS PAYDOWN		593,776	593,776	521,595	584,668		9,108		9,108		593,776				3,777	04/25/2037
749238-AC-5	RAMP 2006-EFC2 A3		10/25/2020	MBS PAYDOWN		754,072	754,072	687,384	748,216		5,856		5,856		754,072				4,180	12/25/2036
749239-AF-6	RAMP 2006-RZ5 M1		10/25/2020	MBS PAYDOWN			53,180	42,355			303		303						118	08/25/2046
74923L-AB-8	RALI 2007-Q04 A1A		12/25/2020	MBS PAYDOWN		1,013,213	1,013,213	914,741	1,003,291		9,922		9,922		1,013,213				6,274	05/25/2047
74923P-AB-9	RAMP 2007-RZ1 A2		12/25/2020	MBS PAYDOWN		514,297	514,297	472,510	505,058		9,239		9,239		514,297				2,780	02/25/2037
74924P-AF-9	RASC 2004-KS1 AI6		02/01/2020	MBS PAYDOWN		35,832	35,832	34,578	35,334		498		498		35,832				247	02/25/2034
74924Y-AC-7	RASC 2007-KS3 AI3		12/25/2020	MBS PAYDOWN		1,500,776	1,500,776	1,355,887	1,497,570		3,205		3,205		1,500,776				10,084	04/25/2037
749357-AA-7	RCKT 2019-1 A1		12/01/2020	MBS PAYDOWN		4,480,607	4,480,607	4,549,916	4,505,344		(24,737)		(24,737)		4,480,607				79,607	09/25/2049
74955D-AA-9	RGS AEGCO FUNDING CORP		02/25/2020	GOLDMAN SACHS & CO		48,011	45,187	49,285	67,407		(2,560)		(2,560)		64,847		(16,836)	(16,836)	985	12/07/2022
74955E-AA-7	RGS I&M FUNDING CORP		02/27/2020	VARIOUS		172,022	161,903	199,635	244,001		(11,541)		(11,541)		232,460		(60,438)	(60,438)	3,529	12/07/2022
74957E-AF-4	RFMSI 2006-S5 A6		12/01/2020	MBS PAYDOWN		114,493	135,050	107,365	113,049		1,444		1,444		114,493				3,973	06/25/2036
74957E-AM-9	RFMSI 2006-S5 A12		12/01/2020	MBS PAYDOWN		193,911	228,728	182,981	191,349		2,562		2,562		193,911				6,729	06/25/2036
74968F-AA-9	RAPID 2018-1 A		06/09/2020	VARIOUS		9,694,298	10,000,000	9,999,944	9,999,966		23		23		9,999,989		(305,691)	(305,691)	256,804	12/15/2023
74978F-AA-7	RAAC 2007-SP3 A1		12/25/2020	MBS PAYDOWN		243,357	243,357	238,201	243,635		(278)		(278)		243,357				2,984	09/25/2047
75114H-AA-5	RALI 2006-Q05 1A1		12/25/2020	MBS PAYDOWN		979,071	979,071	861,583	971,394		7,678		7,678		979,071				5,982	05/25/2046
75114H-AD-9	RALI 2006-Q05 2A1		12/25/2020	MBS PAYDOWN		523,756	523,904	401,114	510,660		13,096		13,096		523,756				3,979	05/25/2046
75114R-AD-7	RALI 2006-QA3 A1		12/25/2020	MBS PAYDOWN		269,706	265,205	234,872	260,358		9,348		9,348		269,706				1,707	04/25/2036
751153-AA-5	RALI 2006-Q010 A1		12/25/2020	MBS PAYDOWN		910,062	910,062	701,459	883,090		26,972		26,972		910,062				5,323	01/25/2037
75115Y-AA-7	RALI 2007-Q01 A1		12/25/2020	MBS PAYDOWN		1,284,753	1,284,752	1,130,119	1,276,078		8,674		8,674		1,284,753				6,770	02/25/2047
75157D-AC-8	RAMP 2007-RS2 A3		09/25/2020	MBS PAYDOWN			86,332	56,121	(1,955)		1,955		1,955						769	05/25/2037
75513E-BU-4	RAYTHEON TECHNOLOGIES CORP		06/10/2020	RETURN OF CAPITAL		250		250	250						250					04/15/2038
756109-AL-8	REALTY INCOME CORP		01/10/2020	SECURITY CALLED at 103.778		5,967,235	5,750,000	5,715,730	5,745,661		100		100		5,745,761		4,239	4,239	377,955	01/15/2021
75970N-BE-6	RAMC 2005-3 AF4		12/01/2020	MBS PAYDOWN		782,035	782,035	697,722	773,314		8,721		8,721		782,035				20,209	11/25/2035
759891-AA-2	RENRE NA HDG/RENAISSANCE		03/15/2020	MATURITY		23,000,000	23,000,000	22,981,200	22,999,493		507		507		23,000,000				661,250	03/15/2020
75995Q-EM-6	RAMC 2004-4 AF5		12/01/2020	MBS PAYDOWN		469,792	469,792	457,346	469,354		438		438		469,792				11,604	02/25/2035
76110W-N6-9	RASC 2005-KS2 M1		12/25/2020	MBS PAYDOWN		236,119	236,119	219,959			4,244		4,244		236,119				1,080	03/25/2035
761118-UG-1	RALI 2006-QS2 1A1		12/01/2020	MBS PAYDOWN		232,194	303,916	211,221	230,083		2,112		2,112		232,194				10,118	02/25/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
76111X-RB-1	RFMSI 2004-S9 1A23		12/01/2020	MBS PAYDOWN		308,777	308,743	282,886	307,186		1,591		1,591		308,777				11,877	12/25/2034
76112B-2S-8	RAMP 2006-RS2 A3B		12/25/2020	MBS PAYDOWN		741,433	741,433	686,752	738,798		2,635		2,635		741,433				6,516	03/25/2036
76112B-A3-4	RAMP 2005-RZ3 M2		08/25/2020	MBS PAYDOWN		1,615,921	1,615,921	1,479,716	1,604,941		10,980		10,980		1,615,921				11,477	09/25/2035
76112B-K3-3	RAMP 2005-EFC6 M2		12/27/2020	MBS PAYDOWN		469,812	469,812	418,133	468,650		1,163		1,163		469,812				3,856	11/25/2035
76112B-SQ-4	RAAC 2005-SP1 2A3		12/01/2020	MBS PAYDOWN		544,957	544,957	493,186	541,437		3,520		3,520		544,957				20,884	09/25/2034
76114D-AE-4	RAST 2006-A1S A5		12/01/2020	MBS PAYDOWN		188,431	174,564	123,927	190,095		(1,664)		(1,664)		188,431				4,280	01/25/2037
77846E-AJ-4	RPT 2017-ROSS D		12/15/2020	MBS PAYDOWN		1,762,035	1,762,035	1,762,035	1,762,035						1,762,035				38,090	06/15/2033
78443C-BH-6	SLMA 2004-A A3		12/15/2020	MBS PAYDOWN		583,845	583,845	546,260	592,446		(8,601)		(8,601)		583,845				5,273	06/15/2033
78469P-AA-2	SOFI 2016-A A1		12/25/2020	MBS PAYDOWN		102,746	102,746	101,824	103,100		(353)		(353)		102,746				1,309	08/25/2036
78470R-AA-5	SOFI 2016-E A1		12/25/2020	MBS PAYDOWN		620,260	620,260	626,051	622,975		(2,715)		(2,715)		620,260				5,502	07/25/2039
80386W-AA-3	SASOL FINANCING USA LLC		11/03/2020	HSBC GROUP		211,750	220,000	237,006	236,801		(3,192)		(3,192)		233,609		(21,859)	(21,859)	14,289	03/27/2024
80557B-AC-8	SAST 2007-3 2A2		12/25/2020	MBS PAYDOWN		1,056,797	1,056,797	978,859	1,046,171		10,627		10,627		1,056,797				7,243	09/25/2047
81375W-JT-4	SABR 2006-FR1 A2C		12/25/2020	MBS PAYDOWN		1,096,515	1,096,515	1,027,297	1,093,564		2,951		2,951		1,096,515				8,428	11/25/2035
81743A-AA-7	SEMT 2019-5 A1		12/01/2020	MBS PAYDOWN		3,874,122	3,874,122	3,941,920	3,884,151		(10,029)		(10,029)		3,874,122				85,146	12/25/2049
81744L-AA-2	SEMT 2007-2 1A1		12/20/2020	MBS PAYDOWN		156,386	156,386	138,402	153,162		3,224		3,224		156,386				1,021	06/20/2036
81744M-AA-0	SEMT 2007-3 1A1		12/20/2020	MBS PAYDOWN		167,989	167,989	150,350	164,840		3,149		3,149		167,989				1,078	07/20/2036
81745J-AA-6	SEMT 2013-11 A1		12/01/2020	MBS PAYDOWN		143,237	143,237	136,321	141,623		1,614		1,614		143,237				3,258	09/25/2043
81747A-AN-5	SEMT 2019-1 A7		12/01/2020	MBS PAYDOWN		370,197	370,197	363,860	367,889		2,308		2,308		370,197				13,784	02/25/2049
81747A-BN-4	SEMT 2019-1 A19		12/01/2020	MBS PAYDOWN		1,867,688	1,867,688	1,857,474	1,863,327		4,361		4,361		1,867,688				39,402	02/25/2049
81747G-AA-0	SEMT 2018-5 A1		12/01/2020	MBS PAYDOWN		10,525,901	10,525,901	10,716,683	10,612,994		(87,093)		(87,093)		10,525,901				213,277	05/25/2048
81748B-AB-8	SEMT 2019-3 A2		12/01/2020	MBS PAYDOWN		11,863,063	11,863,063	12,050,277	11,936,559		(73,496)		(73,496)		11,863,063				221,980	09/25/2049
81748J-AA-3	SEMT 2019-4 A1		12/01/2020	MBS PAYDOWN		1,526,250	1,526,250	1,558,205	1,537,399		(11,149)		(11,149)		1,526,250				34,954	11/25/2049
81748R-CE-5	SEMT 2020-4 B3		12/01/2020	MBS PAYDOWN		6,651	6,651	6,453			1		1		6,651				25	11/25/2050
81748R-CF-2	SEMT 2020-4 B4		12/01/2020	MBS PAYDOWN		3,070	3,070	2,649			1		1		3,070				12	11/25/2050
817743-AA-5	SPRO 2019-1A A2		10/25/2020	MBS PAYDOWN		52,438	52,438	52,719	50,022		(14)		(14)		52,438				1,390	10/25/2049
826525-AC-1	SRFC 2020-2A C		12/20/2020	MBS PAYDOWN		1,247,580	1,247,580	1,247,425			2,045		2,045		1,247,580				9,635	07/20/2037
82652N-AA-6	SRFC 2019-3A A		12/20/2020	MBS PAYDOWN		1,032,915	1,032,915	960,611			11,042		11,042		1,032,915				8,649	08/20/2036
829259-AR-1	SINCLAIR TELEVISION GROUP INC.		11/19/2020	SECURITY CALLED at 101.875		3,056,250	3,000,000	3,040,000	3,032,641		(11,206)		(11,206)		3,021,434		(21,434)	(21,434)	282,656	08/01/2024
82967N-AU-2	SIRIUS XM RADIO INC		07/09/2020	SECURITY CALLED at 102.688		1,026,880	1,000,000	995,000	996,635		291		291		996,926		3,074	3,074	66,297	04/15/2025
83001A-AC-6	SIX FLAGS ENTERTAINMENT		03/18/2020	VARIOUS		4,027,500	5,000,000	5,055,000	5,040,796		(1,467)		(1,467)		5,039,329		(1,011,829)	(1,011,829)	117,944	04/15/2027
83402Q-AC-6	SOLP 2016-2 B		12/25/2020	MBS PAYDOWN		1,527,088	1,527,088	1,526,551	1,522,657		4,431		4,431		1,527,088				63,433	10/27/2025
83405A-AB-0	SOLP 2017-1 B		12/25/2020	MBS PAYDOWN		1,093,191	1,093,191	1,092,980	1,089,914		3,277		3,277		1,093,191				49,660	01/26/2026
83405T-AA-1	SOLP 2019-3 A		12/25/2020	MBS PAYDOWN		3,269,598	3,269,598	3,224,641			23,107		23,107		3,269,598				38,111	05/25/2028
83406C-AA-7	SOLP 2019-2 A		12/25/2020	MBS PAYDOWN		1,698,327	1,698,327	1,578,382			58,872		58,872		1,698,327				20,607	04/25/2028
83546D-AD-0	SONIC 2016-1A A2		01/28/2020	VARIOUS		5,101,982	5,101,982	5,101,982	5,101,982						5,101,982				60,821	05/20/2046
83546D-AJ-7	SONIC 2020-1A A2II		12/20/2020	MBS PAYDOWN		116,667	116,667	116,667							116,667				2,712	01/20/2050
83611Y-AD-4	SVHE 2006-OPT4 2A3		12/25/2020	MBS PAYDOWN		1,541,754	1,541,754	1,402,996	1,520,975		20,779		20,779		1,541,754				9,171	06/25/2036
83612J-AC-8	SVHE 2006-EQ1 A3		12/25/2020	MBS PAYDOWN		1,867,127	1,867,127	1,491,720	1,789,334		77,793		77,793		1,867,127				11,574	10/25/2036
83612Q-AC-2	SVHE 2007-NS1 A3		12/25/2020	MBS PAYDOWN		1,725,601	1,725,601	1,215,470	1,657,434		68,167		68,167		1,725,601				11,023	01/25/2037
84075#-AA-8	S WILLOW EDF (AHOLD/STOP & SHOP)		12/01/2020	SINKING FUND PMT		428,316	428,316	428,401	428,320		(4)		(4)		428,316				17,599	01/01/2027
84683#-AB-0	SPARTAN PETR CO (BP/AMOCO)		12/01/2020	SINKING FUND PMT		128,073	128,073	128,073	128,073						128,073				5,085	12/01/2021
85022W-AN-4	SCFT 2019-AA C		09/25/2020	MBS PAYDOWN		8,788,200	8,730,000	8,729,335	8,729,366		58,834		58,834		8,788,200				331,304	05/27/2036
85205T-AK-6	SPIRIT AEROSYSTEMS INC		01/10/2020	VARIOUS		10,251,110	10,000,000	10,107,200	10,094,412		(279)		(279)		10,094,133		156,977	156,977	33,861	06/15/2028
85234#-AB-1	STADIUM FUNDING TRUST		04/01/2020	VARIOUS		178,635	178,635	178,635	178,635						178,635				3,324	04/01/2039
86207#-AA-4	STONEHENGE CAP		12/01/2020	SINKING FUND PMT		87,219	87,219	87,219	87,219						87,219				4,077	03/01/2023
86212X-AC-4	STR 2019-1 A3		12/20/2020	MBS PAYDOWN		5,625	5,625	5,529			11		11		5,625				54	11/20/2049
86212X-AD-2	STR 2019-1 A4		12/20/2020	MBS PAYDOWN		90,000	90,000	89,965	89,790		210		210		90,000				2,189	11/20/2049
86213A-AB-5	STR 2013-3A A2		12/20/2020	MBS PAYDOWN		34,975	34,975	36,801	35,105		(129)		(129)		34,975				995	11/20/2043
863579-WU-8	SARM 2005-16XS A3		12/25/2020	MBS PAYDOWN		286,751	286,751	263,811	283,745		3,006		3,006		286,751				2,632	08/25/2035
86358E-E6-9	SAIL 2006-2 A3		12/25/2020	MBS PAYDOWN		272,186	272,186	242,586	270,085		2,102		2,102		272,186				3,433	04/25/2036
86358E-EK-8	SAIL 2003-BC11 A3		12/25/2020	MBS PAYDOWN		203,007	203,007	201,231			193		193		203,007				444	10/25/2033
86358E-RB-4	SAIL 2005-2 M2		12/25/2020	MBS PAYDOWN		168,372	168,372	159,269	169,436		(1,064)		(1,064)		168,372				1,431	03/25/2035
86358E-SM-9	SAIL 2005-4 M3		12/25/2020	MBS PAYDOWN		852,723	852,723	789,301	852,030		693		693		852,723				7,983	05/25/2035
86359A-2G-7	SAIL 2003-BC10 A4		12/25/2020	MBS PAYDOWN		733,620	733,620	705,192	737,879		(4,259)		(4,259)		733,620				6,948	10/25/2033
86359B-G5-4	SASC 2004-18H A5		12/01/2020	MBS PAYDOWN		426,290	426,290	363,412	420,547		5,743		5,743		426,290				12,285	10/25/2034
86359B-U2-5	SASC 2004-23XS 1A4		01/01/2020	MBS PAYDOWN		34	34	33	34						34					01/25/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
86359D-UJ-4	LBSBC 2005-2A M3		12/25/2020	MBS PAYDOWN		1,902,864	1,902,864	1,808,910	1,888,093		14,771		14,771		1,902,864				20,060	09/25/2030
86359D-UL-9	LXS 2005-5N 1A1		12/25/2020	VARIOUS		2,607,315	2,607,315	2,345,095	2,252,652		38,039		38,039		2,607,315				14,692	11/25/2035
86772F-AA-9	SUNRN 2019-2 A		10/30/2020	MBS PAYDOWN		2,442	2,442	2,441	2,435		7		7		2,442				57	02/01/2055
86787G-AE-2	TRUIST BANK		04/01/2020	MATURITY		7,825,000	7,825,000	7,636,875	7,819,063		5,937		5,937		7,825,000				211,275	04/01/2020
86790#-AA-7	SUPER BATH ROUTE 1 LCC (SHAWS)		12/01/2020	SINKING FUND PMT		529,360	529,360	529,360	529,360						529,360				20,652	07/01/2028
86801F-A@-5	SUNSTONE HOTEL PARTNERSHIP LLC		12/22/2020	RETURN OF CAPITAL		16,000		16,000	16,000						16,000					01/10/2028
87244B-AA-6	TGIF 2017-1A A2		10/30/2020	MBS PAYDOWN		260,000	260,000	265,210	260,286		(286)		(286)		260,000				10,078	04/30/2047
87264A-AJ-4	T-MOBILE USA INC		07/06/2020	VARIOUS		9,288,293	9,000,000	9,168,668	9,052,147		80,725		80,725		9,132,871		(39,609)	(39,609)	762,155	01/15/2024
87342R-AC-8	BELL 2016-1A A23		11/25/2020	MBS PAYDOWN		175,000	175,000	175,000	175,000						175,000				5,436	05/25/2046
87342R-AE-4	BELL 2018-1A A2II		11/25/2020	MBS PAYDOWN		137,000	137,000	139,556	137,152		(152)		(152)		137,000				4,230	11/25/2048
87407P-AR-1	TAL 2014-3A A		09/20/2020	MBS PAYDOWN		4,425,000	4,425,000	4,170,330	4,270,213		154,787		154,787		4,425,000				101,166	11/21/2039
87818#-AA-3	1701 SUNRISE ASSOCIATES LLC (TD BANK)		12/15/2020	SINKING FUND PMT		108,560	108,560	108,560	108,560						108,560				3,507	09/15/2035
88156T-AB-9	TMTS 2006-9HGA A2		12/25/2020	MBS PAYDOWN		649,895	649,895	603,996	643,055		6,840		6,840		649,895				5,432	10/25/2037
88156Y-AA-0	TMTS 2006-11 A1		12/25/2020	MBS PAYDOWN		683,734	683,734	656,812	686,398		(2,665)		(2,665)		683,734				4,336	10/25/2037
88372#-AA-9	THF MARION CNTY ANCHOR DEV (WALMART)		03/01/2020	SINKING FUND PMT		1,419,855	1,419,855	1,419,855	1,419,855						1,419,855				80,655	07/01/2022
885220-FE-8	TMST 2004-2 A1		12/25/2020	MBS PAYDOWN		665,751	665,751	622,477			1,381		1,381		665,751				1,905	06/25/2044
88632A-AN-8	TBMLT 2018-3 A13		12/01/2020	MBS PAYDOWN		366,432	366,432	354,764	363,750		2,682		2,682		366,432				14,657	11/25/2048
89238K-AD-4	TAOT 2017-D A3		03/18/2020	VARIOUS		3,952,412	3,967,319	3,966,953	3,967,246		28		28		3,967,274		(14,862)	(14,862)	18,351	01/18/2022
89566E-A@-7	TRI-STATE GEN & TRAN ASSOC		04/08/2020	SINKING FUND PMT		1,600,000	1,600,000	1,600,000	1,600,000						1,600,000				50,480	04/08/2021
89656C-AA-1	TRL 2010-1A A		12/16/2020	MBS PAYDOWN		752,405	752,405	792,436	757,703		(5,298)		(5,298)		752,405				25,626	10/16/2040
89679H-AL-9	TCF 2018-1A B		09/20/2020	MBS PAYDOWN		4,125,000	4,125,000	4,123,404	4,125,154		(154)		(154)		4,125,000				141,906	03/20/2043
90278P-BB-5	UBSCM 2019-C18 XA		12/17/2020	INTEREST ONLY PAYMENT				51,655			(51,655)		(51,655)						3,406	12/15/2052
90291J-BB-2	UBSCM 2018-C9 C		11/24/2020	CITIGROUP GLOBAL		3,064,336	3,000,000	3,144,141	3,133,592		(9,980)		(9,980)		3,123,612		(59,276)	(59,276)	147,696	03/15/2051
907818-EG-9	UNION PACIFIC CORPORATION		04/06/2020	US BANCORP INVESTMENTS		5,458,000	5,000,000	5,405,070	5,404,886		(825)		(825)		5,404,061		53,939	53,939	86,892	11/15/2065
907818-FC-7	UNION PACIFIC CORP		04/22/2020	US BANCORP INVESTMENTS		11,693,170	9,500,000	9,577,235	9,576,687		(436)		(436)		9,576,251		2,116,919	2,116,919	264,390	03/01/2049
909318-AA-5	UNITED AIR 2018-1 AA PTT		09/01/2020	SINKING FUND PMT		25,278	25,278	23,572							25,278				442	03/01/2030
910637-Q#-7	UNITED ILLUMINATING CO		12/01/2020	MATURITY		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				231,350	12/01/2020
911365-BD-5	UNITED RENTALS NORTH AM		08/28/2020	SECURITY CALLED at 102.750		1,027,500	1,000,000	1,007,500	1,004,377		(754)		(754)		1,003,623		(3,623)	(3,623)	89,069	07/15/2025
92204#-AC-1	VANGUARD EQUIT(AHOLD/GIANT LANDOVER)		12/01/2020	SINKING FUND PMT		638,701	638,701	638,701	638,701						638,701				26,244	08/01/2024
92204#-AA-7	VANGUARD LGHTHS(AHOLD/GIANT LANDOVER)		12/01/2020	SINKING FUND PMT		332,248	332,248	332,248	332,248						332,248				13,192	02/01/2029
92348X-AB-1	VZOT 2018-A A1B		12/20/2020	MBS PAYDOWN		1,056,483	1,056,483	1,055,534	1,055,882		601		601		1,056,483				9,298	04/20/2023
92349F-AB-9	VZOT 2018-1A A1B		12/20/2020	MBS PAYDOWN		13,220,832	13,220,832	13,220,115	13,218,160		2,672		2,672		13,220,832				99,772	09/20/2022
92537D-AA-8	VERUS 2019-1 A1		12/01/2020	MBS PAYDOWN		4,907,274	4,907,274	4,726,318			34,136		34,136		4,907,274				77,207	02/25/2059
92537G-AE-3	VERUS 2019-2 A3		12/01/2020	MBS PAYDOWN		182,680	182,680	181,139			3		3		182,680				525	05/25/2059
92537G-AJ-2	VERUS 2019-2 B1		12/03/2020	NOMURA SECURITIES		1,713,547	1,700,000	1,699,975	1,698,603		(1,823)		(1,823)		1,696,779		16,768	16,768	76,686	05/25/2059
92537K-AJ-3	VERUS 2019-4 A1B		12/01/2020	MBS PAYDOWN		4,215,713	4,215,713	3,994,388			36,014		36,014		4,215,713				58,499	11/25/2059
92887M-AA-4	VMOT 2017-A A		11/15/2020	MBS PAYDOWN		21,570,000	21,570,000	21,627,745	21,576,188		(6,188)		(6,188)		21,570,000				238,787	11/15/2022
92922F-2N-7	WAMU 2005-AR11 A1C3		12/25/2020	MBS PAYDOWN		650,066	650,066	649,456	649,440		626		626		650,066				6,651	08/25/2045
92922F-4V-7	WAMU 2005-AR13 A1C3		12/25/2020	MBS PAYDOWN		1,546,938	1,546,938	1,541,137	1,544,912		2,027		2,027		1,546,938				16,217	10/25/2045
92922F-L4-8	WAMU 2005-AR6 2AB3		12/25/2020	MBS PAYDOWN		1,229,635	1,229,635	1,118,968	1,233,546		(3,911)		(3,911)		1,229,635				10,392	04/25/2045
92938J-AF-9	WFRBS 2013-UBS1 ASB		12/01/2020	MBS PAYDOWN		2,879,985	2,879,985	3,004,859	2,896,243		(16,258)		(16,258)		2,879,985				56,728	03/15/2046
92966*-AG-4	WABASH VALLEY PWR ASSOC		10/30/2020	SINKING FUND PMT		269,773	269,773	269,773	269,773						269,773				10,431	01/31/2028
93146*-AA-8	PORT DOCK AND STONE CORP (WALGREENS)		12/15/2020	SINKING FUND PMT		151,329	151,329	152,842	151,373		(45)		(45)		151,329				4,055	11/15/2037
93363X-AA-1	WMHE 2007-HE4 1A		12/25/2020	MBS PAYDOWN		1,491,244	1,491,244	976,765	1,466,641		24,604		24,604		1,491,244				9,241	07/25/2047
93364E-AA-2	WMHE 2007-HE3 1A		12/25/2020	MBS PAYDOWN		1,158,448	1,158,448	868,836	1,133,875		24,573		24,573		1,158,448				7,299	05/25/2037
93934F-DF-6	WMALT 2005-8 3CB1		12/01/2020	MBS PAYDOWN		706,395	842,635	626,183	708,694		(2,299)		(2,299)		706,395				27,493	10/25/2035
93934F-HC-9	WMALT 2005-AR1 A1A		12/25/2020	MBS PAYDOWN		563,489	563,489	458,891	552,443		11,046		11,046		563,489				3,716	12/25/2035
93934J-AD-6	WMABS 2006-HE2 A4		12/25/2020	MBS PAYDOWN		344,514	344,514	238,145	337,286		7,228		7,228		344,514				2,915	05/25/2036
93934X-AA-1	WMABS 2006-HE5 1A		12/25/2020	MBS PAYDOWN		1,243,928	1,243,928	895,628	1,224,247		19,682		19,682		1,243,928				7,424	10/25/2036
93935H-AH-0	WMALT 2006-7 A5		12/01/2020	MBS PAYDOWN		195,905	195,905	111,666	195,699		206		206		195,905				2,271	09/25/2036
93935Y-AD-2	WMALT 2006-AR10 A3A		12/25/2020	MBS PAYDOWN		812,543	812,543	631,752	793,749		18,793		18,793		812,543				5,644	12/25/2036
94107J-AA-1	WASTE PRO USA INC		02/21/2020	VARIOUS		2,982,500	3,000,000	3,059,375	3,042,461		(1,390)		(1,390)		3,041,071		(58,571)	(58,571)	87,083	02/15/2026
94973V-BB-2	ANTHEM INC		05/14/2020	CREDIT SUISSE		5,979,050	5,000,000	5,615,000	5,613,880		(6,333)		(6,333)		5,607,547		371,503	371,503	195,688	01/15/2043
94978#-DY-0	WELLS FARGO BK EQUIP SER A-5J TDCC 06-A		01/03/2020	VARIOUS		97,142	105,180	105,180	105,180		(8,038)		(8,038)		97,142				8,602	06/29/2030
94978#-EA-1	WELLS FARGO BK EQUIP SER A-5 TDCC 06-A		12/28/2020	VARIOUS		235,415	235,415	235,415	235,415						235,415				6,198	01/27/2029
949797-AA-2	WFMBS 2007-15 A1		12/01/2020	MBS PAYDOWN		328,958	368,205	353,860	330,239		(1,281)		(1,281)		328,958				11,545	11/25/2037
9497EB-AB-5	WFHET 2006-3 A2		12/25/2020	MBS PAYDOWN		962,302	962,302	867,275	928,206		34,096		34,096		962,302				5,669	01/25/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
949831-AA-9	WFMBS 2019-3 A1		12/01/2020	VARIOUS		3,914,110	3,914,110	3,993,616	3,948,955		(34,844)		(34,844)		3,914,110				78,965	07/25/2049
94985F-AA-6	WFALT 2007-PA2 1A1		12/01/2020	MBS PAYDOWN		257,491	295,033	237,776	253,703		3,788		3,788		257,491				8,118	06/25/2037
95000J-BB-3	WFCM 2016-LC25 C		01/21/2020	WELLS FARGO SECURITY		5,816,035	5,500,000	5,775,215	5,772,890		2,325		2,325		5,775,215		40,820	40,820	35,776	12/15/2059
95001A-BH-8	WFCM 2017-C41 B		12/21/2020	CREDIT SUISSE		5,386,719	5,000,000	5,050,977	5,042,582		(5,458)		(5,458)		5,037,123		349,596	349,596	222,197	11/15/2050
95001A-BJ-4	WFCM 2017-C41 C		11/24/2020	VARIOUS		13,436,298	13,314,000	13,816,433	13,816,861		(26,614)		(26,614)		13,790,247		(353,949)	(353,949)	255,638	11/15/2050
95001F-BD-6	WFCM 2017-RC1 C		11/24/2020	BARCLAYS CAPITAL		9,647,695	9,500,000	9,765,332	9,741,716		(26,298)		(26,298)		9,715,419		(67,723)	(67,723)	431,299	01/15/2060
95001T-AE-5	WFMBS 2019-1 A5		12/01/2020	MBS PAYDOWN		226,952	226,952	222,186	225,878		1,073		1,073		226,952				9,078	11/25/2048
95001T-AJ-4	WFMBS 2019-1 A9		12/01/2020	VARIOUS		2,505,796	2,505,796	2,473,101	2,499,904		5,892		5,892		2,505,796				91,258	11/25/2048
95001W-BF-4	WFCM 2019-C49 B		11/24/2020	JP MORGAN SECURITIES		5,862,891	5,000,000	5,149,810	5,139,039		(12,305)		(12,305)		5,126,734		736,156	736,156	224,774	03/15/2052
95001W-BG-2	WFCM 2019-C49 C		11/24/2020	CITIGROUP GLOBAL		5,197,852	5,000,000	5,446,680	5,445,756		(33,893)		(33,893)		5,411,864		(214,012)	(214,012)	240,597	03/15/2052
95002B-AF-0	WFCM 2019-C53 XA		12/17/2020	INTEREST ONLY PAYMENT				11,009			(11,009)		(11,009)						719	10/15/2052
95002F-AA-2	WFMBS 2019-4 A1		12/01/2020	VARIOUS		6,213,153	6,213,153	6,323,824	6,239,923		(26,771)		(26,771)		6,213,153				139,324	09/25/2049
95002T-BK-9	WFMBS 2020-3 B3		12/01/2020	MBS PAYDOWN		21,805	21,805	21,263			9		9		21,805				179	06/25/2050
95003B-BK-7	WFMBS 2020-5 B3		12/01/2020	MBS PAYDOWN		7,394	7,394	6,747			1		1		7,394				27	09/25/2050
95058X-AC-2	WEN 2015-1A A23		12/15/2020	MBS PAYDOWN		170,000	170,000	169,747	169,946		54		54		170,000				4,778	06/15/2045
95058X-AH-1	WEN 2019-1A A2II		12/15/2020	MBS PAYDOWN		450,000	450,000	450,000	450,000						450,000				12,240	06/15/2049
958254-AJ-3	WESTERN MIDSTREAM OPERAT		03/24/2020	MORGAN STANLEY & CO		1,560,000	3,000,000	2,987,780	2,988,119		43		43		2,988,163		(1,428,163)	(1,428,163)	90,542	03/01/2048
962166-BW-3	WEYERHAEUSER CO		10/26/2020	SECURITY CALLED at 111.367		15,591,380	14,000,000	13,985,720	13,993,896		1,481		1,481		13,995,377		4,623	4,623	2,402,554	09/15/2023
96928*-EZ-6	FAIRWAYS EQUITIES (VHA INC)		12/15/2020	SINKING FUND PMT		328,019	328,019	328,019	328,019						328,019				9,141	09/15/2033
970648-AK-7	WILLIS NORTH AMERICA INC		05/14/2020	VARIOUS		5,455,768	5,250,000	5,229,903	5,230,001		310		310		5,230,310		225,457	225,457	121,847	09/15/2049
974153-AA-6	WSTOP 2018-1 A2		10/30/2020	VARIOUS		6,451,250	6,451,250	6,451,250	6,451,250						6,451,250				456,044	12/05/2048
97651L-CE-9	WIN 2015-4 B4		12/01/2020	MBS PAYDOWN		557,250	557,250	550,633			1,082		1,082		557,250				8,134	06/20/2045
98212B-AJ-2	WPX ENERGY INC		06/19/2020	MARKETAXESS CORP		952,850	1,000,000	1,037,500	1,037,292		(2,643)		(2,643)		1,034,649		(81,799)	(81,799)	39,229	10/15/2027
008474-A@-7	AGNICO-EAGLE MINES LTD.		04/07/2020	MATURITY		6,250,000	6,250,000	6,250,000	6,250,000						6,250,000				208,438	04/07/2020
136385-AG-6	CANADIAN NATL RESOURCES		06/08/2020	JEFFERIES LLC		2,497,066	2,200,000	2,271,874	2,255,738		(1,060)		(1,060)		2,254,678		242,388	242,388	110,468	02/01/2035
683715-AA-4	OPEN TEXT CORP		03/05/2020	SECURITY CALLED at 101.406		2,104,175	2,075,000	2,053,000	2,064,285		580		580		2,064,865		10,135	10,135	103,745	01/15/2023
92849T-AJ-7	VITERRA INC		08/01/2020	MATURITY		17,500,000	17,500,000	17,383,325	17,491,122		8,878		8,878		17,500,000				1,041,250	08/01/2020
00900L-AG-9	AIMCO 2015-AA AR	C	10/15/2020	MBS PAYDOWN		216,082	216,082	216,082	216,082						216,082				4,241	01/15/2028
04363U-AB-2	PACIFIC NATIONAL FINANCE	C	09/23/2020	MATURITY		11,301,000	11,301,000	10,925,462	11,263,800		37,200		37,200		11,301,000				522,671	09/23/2020
04943A-AE-9	ATCLO 2017-8A B	C	11/10/2020	DEUTSCHE BANK		6,910,400	7,000,000	7,000,000	7,000,000						7,000,000		(89,600)	(89,600)	237,038	01/16/2030
04943A-AG-4	ATCLO 2017-8A C	C	11/10/2020	DEUTSCHE BANK		1,141,513	1,175,000	1,175,000	1,175,000						1,175,000		(33,488)	(33,488)	48,790	01/16/2030
055451-AX-6	BHP BILLITON FIN USA LTD	C	11/27/2020	TENDERED		18,238,950	15,000,000	16,450,000	16,221,112		(167,794)		(167,794)		16,053,319		2,185,631	2,185,631	1,119,375	10/19/2075
05968L-AG-7	BANCOLOMBIA SA	C	01/29/2020	SECURITY CALLED at 105.237		4,198,944	3,990,000	4,329,150	4,081,398		(13,790)		(13,790)		4,067,609		(77,609)	(77,609)	267,635	06/03/2021
06738E-AV-7	BARCLAYS PLC	C	04/30/2020	CITIGROUP GLOBAL		18,072,450	15,000,000	17,676,150	17,673,577		(19,307)		(19,307)		17,654,271		418,179	418,179	606,375	01/10/2047
06760E-AA-4	BABSN 2013-1A AR	C	11/19/2020	VARIOUS		4,983,954	5,000,000	5,000,000	5,000,000						5,000,000		(16,046)	(16,046)	108,484	01/20/2028
09626Y-AU-4	BLUEM 2013-2A CR	C	11/24/2020	DEUTSCHE BANK		2,415,250	2,500,000	2,500,000	2,500,000						2,500,000		(84,750)	(84,750)	87,438	10/22/2030
12623U-AB-1	CNOOC FINANCE 2012 LTD	C	12/31/2020	BNP PARIBAS		4,258,375	3,400,000	3,834,003	3,807,526		(11,140)		(11,140)		3,796,386		461,989	461,989	194,885	05/02/2042
13875E-AQ-7	CANYC 2014-2A BR	C	11/10/2020	CREDIT SUISSE		3,478,300	3,500,000	3,482,500	3,483,664		(1,164)		(1,164)		3,482,500		(4,200)	(4,200)	113,294	04/15/2029
13876C-AQ-0	CANYC 2015-1A BR	C	11/10/2020	BOFA SECURITIES INC		2,985,900	3,000,000	2,985,000	2,985,000						2,985,000		900	900	98,755	04/15/2029
14310M-AW-7	CGMS 2014-1A A1R2	C	10/17/2020	VARIOUS		9,093	9,093	9,093	9,093						9,093				154	04/17/2031
14889E-AL-0	CRMN 2013-1A AR	C	10/27/2020	MBS PAYDOWN		1,027,965	1,027,965	1,027,965	1,027,965						1,027,965				18,345	01/27/2028
14918J-AS-9	CATLK 2013-1A BR	C	11/24/2020	JP MORGAN SECURITIES		1,150,200	1,200,000	1,188,000	1,188,156		(156)		(156)		1,188,000		(37,800)	(37,800)	47,928	10/15/2029
15238X-AB-5	CNTL AMR BOTTLING CORP	C	07/27/2020	RETURN OF CAPITAL		16,100		16,100	16,100						16,100					01/31/2027
191229-AB-9	COCA-COLA ICECEK AS	C	10/01/2020	BARCLAYS CAPITAL		1,367,738	1,340,000	1,341,300	1,340,903		(141)		(141)		1,340,762		26,976	26,976	58,991	09/19/2024
225433-AF-8	CREDIT SUISSE GROUP AG	C	04/23/2020	CREDIT SUISSE		3,811,830	3,000,000	3,782,520	3,781,324		(6,308)		(6,308)		3,775,016		36,814	36,814	65,813	05/15/2045
227170-AG-2	CRNN 2014-2A A	C	10/18/2020	MBS PAYDOWN		3,392,268	3,392,268	3,211,314	3,292,324		99,944		99,944		3,392,268				83,589	11/18/2029
268270-AA-3	ENGIE ENERGIA CHILE SA	C	02/28/2020	SECURITY CALLED at 103.362		888,913	860,000	931,810	870,061		(1,510)		(1,510)		868,551		(8,551)	(8,551)	58,879	01/15/2021
26827E-AC-9	ECAF 2015-1A A2	C	06/05/2020	VARIOUS		7,111,772	8,201,999	8,201,999	8,201,999						8,201,999		(1,090,227)	(1,090,227)	177,011	06/15/2040
29081Y-AC-0	EMBRAER OVERSEAS LTD	C	01/15/2020	MATURITY		10,085,000	10,085,000	10,129,225	10,085,232		(232)		(232)		10,085,000				173,231	01/15/2020
37952U-AE-3	SEACO 2014-1A A2	C	12/17/2020	MBS PAYDOWN		1,000,000	1,000,000	937,344	991,870		8,130		8,130		1,000,000				16,738	07/17/2029
38218E-AB-3	GOODG 2019-2A B	C	12/15/2020	MBS PAYDOWN		11,997	11,997	11,995	11,980		17		17		11,997				271	10/15/2054
40538B-AN-2	HLA 2014-2A A2R	C	10/28/2020	MBS PAYDOWN		1,254,937	1,254,937	1,254,937	1,254,937						1,254,937				37,804	04/28/2025
44928X-AQ-7	ICG 2014-1A BR	C	11/24/2020	NOMURA SECURITIES		1,463,250	1,500,000	1,500,000	1,500,000						1,500,000		(36,750)	(36,750)	55,312	01/20/2030
44929F-BE-1	ICG 2014-3A B1RR	C	11/24/2020	RBC CAPITAL MARKETS		1,931,000	2,000,000	1,948,000	1,948,366		(366)		(366)		1,948,000		(17,000)	(17,000)	66,838	04/25/2031

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
53947M-AB-2	LLOYDS BANK PLC	C	01/13/2020	MATURITY		21,000,000	21,000,000	20,449,720	20,997,531		2,469		2,469		21,000,000				609,000	01/13/2020
55283L-AA-3	MAPSL 2019-1A A	C	12/15/2020	MBS PAYDOWN		626,039	626,039	630,524	625,736		304		304		626,039				15,830	03/15/2044
55953R-AQ-4	MAGNE 2015-16A C1R	C	11/19/2020	GOLDMAN SACHS & CO		6,125,774	6,225,000	6,187,650	6,188,453		(803)		(803)		6,187,650		(61,877)	(61,877)	195,895	01/18/2028
55953R-AS-0	MAGNE 2015-16A C2R	C	11/19/2020	GOLDMAN SACHS & CO		738,045	750,000	745,500	745,597		(97)		(97)		745,500		(7,455)	(7,455)	23,602	01/18/2028
592838-AA-4	MEXICO GENERADORA DE ENE	C	12/06/2020	SINKING FUND PMT		111,497	111,497	118,681	81,249		(364)		(364)		111,497				4,599	12/06/2032
780153-AW-2	ROYAL CARIBBEAN CRUISES LTD.	C	05/14/2020	CITIGROUP GLOBAL		1,530,000	3,000,000	2,430,000			9,886		9,886		2,439,886		(909,886)	(909,886)	74,925	03/15/2028
81180W-AR-2	SEAGATE HDD CAYMAN	C	06/18/2020	VARIOUS		502,142	497,000	502,546	502,378		418		418		502,796		(654)	(654)	12,114	06/01/2027
81180W-AZ-4	SEAGATE HDD CAYMAN	C	06/23/2020	DIRECT ISSUE		552	552	507							507		45	45		06/01/2029
833636-AD-5	SOC QUIMICA Y MINERA DE	C	04/21/2020	MATURITY		1,000,000	1,000,000	980,000	999,208		792		792		1,000,000				27,500	04/21/2020
83545*-AB-4	SONIC HEALTHCARE INVESTMENTS GP	C	01/12/2020	MATURITY		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				316,901	01/12/2020
85572R-AA-7	STARR 2018-1 A	C	12/15/2020	MBS PAYDOWN		331,520	331,520	332,135	331,243		276		276		331,520				5,273	05/15/2043
85572V-AC-4	STARR 2019-2 C	C	05/11/2020	VARIOUS		873,672	2,687,360	2,687,289	2,686,882		(4,895)		(4,895)		2,681,987		(1,808,315)	(1,808,315)	64,598	11/15/2044
87164K-AC-8	SYNGENTA FINANCE NV	C	12/03/2020	VARIOUS		8,259,721	7,800,000	7,794,281	7,813,903		(2,278)		(2,278)		7,811,626		448,095	448,095	450,703	04/24/2028
87240N-AE-6	TCW 2017-1A C	C	03/02/2020	SECURITY CALLED at 100.000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				15,235	07/29/2029
87241E-AG-0	TCW 2019-1A B	C	02/18/2020	DIRECT ISSUE		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				46,430	02/15/2029
88315L-AD-0	TMCL 2019-1A B	C	12/20/2020	MBS PAYDOWN		560,000	560,000	559,781	557,757		2,243		2,243		560,000				14,985	04/20/2044
88315L-AF-5	TMCL 2020-1A B	C	12/20/2020	MBS PAYDOWN		139,663	139,663	139,619			359		359		139,663				1,450	08/21/2045
88606W-AA-0	TBOLT 2017-A A	C	12/15/2020	MBS PAYDOWN		876,450	876,450	876,412	875,095		1,354		1,354		876,450				11,441	05/17/2032
89675*-AN-7	TRITON CONTAINER INTERNATIONAL LIMITED	C	04/30/2020	MATURITY		428,571	428,571	428,357	428,559		12		12		428,571				13,007	04/30/2020
89675*-AP-2	TRITON CONTAINER INTERNATIONAL LIMITED	C	04/30/2020	SINKING FUND PMT		600,000	600,000	599,700	596,910		3,090		3,090		600,000				19,800	04/30/2022
89675*-AQ-0	TRITON CONTAINER INTERNATIONAL LIMITED	C	04/30/2020	MATURITY		142,857	142,857	142,714	142,848		9		9		142,857				4,371	04/30/2020
89675*-AR-8	TRITON CONTAINER INTERNATIONAL LIMITED	C	04/30/2020	SINKING FUND PMT		600,000	600,000	599,700	596,886		3,114		3,114		600,000				19,950	04/30/2022
902382-A@-9	TYMAN PLC	C	07/29/2020	RETURN OF CAPITAL		1,850		1,850	1,850						1,850					11/19/2024
90351D-AE-7	UBS GROUP AG	C	04/03/2020	VARIOUS		10,290,980	10,500,000	10,611,825	10,555,327		(22,497)		(22,497)		10,532,829		(241,849)	(241,849)	174,877	04/14/2021
92328G-AU-0	VENTR 2013-14A BR	C	02/28/2020	MBS PAYDOWN		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				27,935	08/28/2029
92331D-AJ-7	VENTR 2017-28AA C1	C	11/10/2020	MIZUHO SECURITIES USA		2,103,562	2,174,000	2,174,000	2,174,000						2,174,000		(70,438)	(70,438)	85,253	10/20/2029
92917N-AC-2	VOYA 2019-1A B	C	03/03/2020	SECURITY CALLED at 100.000		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				49,581	04/15/2029
98954N-AA-7	ZIGGO BV	C	02/04/2020	SECURITY CALLED at 103.000		516,030	501,000	501,000	501,000						501,000				31,027	01/15/2027
D2736#-AN-9	FRITZ DRAXLMAIER GMBH	C	09/09/2020	RETURN OF CAPITAL		21,000		21,000	21,000						21,000					04/02/2024
F9731#-AF-4	VICAT S.A.	C	12/01/2020	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				119,200	12/01/2020
G03698-AK-2	ANGLIAN WATER SERVICES LIMITED SER B	C	09/22/2020	RETURN OF CAPITAL		6,400		6,400	6,400						6,400					12/05/2021
G03698-AQ-9	ANGLIAN WATER SERVICES FINANCING CLS B	C	09/22/2020	RETURN OF CAPITAL		2,800		2,800	2,800						2,800					10/01/2022
G3424#-AF-8	G4S PLC	C	07/15/2020	MATURITY		5,000,000	5,000,000	4,997,500	4,999,839		161		161		5,000,000				344,000	07/15/2020
G8967#-AN-3	TRITON CONTAINER INTERNATIONAL LIMITED	C	10/30/2020	SINKING FUND PMT		2,000,000	2,000,000	1,999,000	1,992,294		7,706		7,706		2,000,000				97,800	10/31/2024
K3752#-AE-8	COPENHAGEN AIRPORTS A/S	C	06/29/2020	MATURITY		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				150,000	06/29/2020
N42816-BG-9	KONINKLIJKE VOPAK NV	C	06/19/2020	MATURITY		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				159,600	06/19/2020
N6777#-AG-4	AEA INTERNATIONAL HOLDINGS PTE LTD	C	09/30/2020	SINKING FUND PMT		1,333,333	1,333,333	1,333,333	1,333,333						1,333,333				21,250	03/30/2024
P00173-AA-5	ABENGOA TRANSMISION SUR	C	10/30/2020	VARIOUS		17,992	17,992	20,085	18,040		(48)		(48)		17,992				957	04/30/2043
P7077@-AF-1	NASSAU AIRPORT DEVELOPMENT CO	C	12/31/2020	VARIOUS		400,000	400,000	400,000	400,000						400,000				17,500	11/30/2033
P8718A-AC-0	SOC QUIMICA Y MINERA DE	C	04/21/2020	MATURITY		3,730,000	3,730,000	3,776,625	3,733,446		(3,446)		(3,446)		3,730,000				102,575	04/21/2020
P93077-AC-2	TRANSPRTDRA DE GAS INTL	C	05/13/2020	JEFFERIES AND CO		1,135,350	1,080,000	1,097,820	1,096,490		(550)		(550)		1,095,940		39,410	39,410	32,301	11/01/2028
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,741,233,967	1,754,319,477	1,726,889,820	1,701,628,079		1,241,380	8,065,559	(6,824,179)		1,749,624,194		(12,839,330)	(12,839,330)	51,877,775	XXX
29278N-AA-1	ENERGY TRANSFER OPERATNG		06/09/2020	MORGAN STANLEY & CO		403,700	500,000	501,875	501,228		(161)		(161)		501,067		(97,367)	(97,367)	25,694	01/01/9999
55261F-AH-7	M&T BANK CORPORATION		08/17/2020	BOFA SECURITIES INC		7,210,000	7,000,000	6,945,000	6,946,440		489		489		6,946,928		263,072	263,072	287,000	12/29/2049
4899999. Subtotal - Bonds - Hybrid Securities						7,613,700	7,500,000	7,446,875	7,447,668		328		328		7,447,995		165,705	165,705	312,694	XXX
00216H-AB-8	ATI HOLDINGS ACQUISITION		12/31/2020	SINKING FUND PMT		7,792	7,792	6,701			124		124		7,792				103	05/10/2023
01860Y-AJ-1	ALLIANCE HEALTHCARE SERVICES INC		12/31/2020	SINKING FUND PMT		27,543	27,543	25,064			189		189		27,543				118	10/24/2023
03835E-AE-4	APPLOVIN CORP		12/31/2020	SINKING FUND PMT		7,500	7,500	7,125			50		50		7,500				114	08/15/2025
04270Y-AB-6	ARRAY TECHNOLOGIES		12/30/2020	SINKING FUND PMT		31,915	31,915	31,476			161		161		31,915				130	10/14/2027
04649V-AV-2	ASURION LLC		12/23/2020	SINKING FUND PMT		332,495	332,495	333,326			(764)		(764)		332,495				7,778	11/03/2023
05988H-AB-3	BMC SOFTWARE (BOXER PARENT)		12/31/2020	SINKING FUND PMT		7,576	7,576	7,481			29		29		7,576				138	10/02/2025
09238F-AK-7	BLACKHAWK NETWORKS (BHN MERGER)		12/31/2020	SINKING FUND PMT		15,228	15,228	15,247			(14)		(14)		15,228				223	06/15/2025
24736C-BM-5	DELTA AIR LINES		12/31/2020	SINKING FUND PMT		5,000	5,000	4,994			24		24		5,000				12	04/29/2023
256604-BF-5	DOLE FOOD CO INC		12/31/2020	SINKING FUND PMT		40,000	40,000	40,100			(40)		(40)		40,000				590	04/06/2024

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
29102T-AB-8	PRESS GANEY (AZALEA)		12/31/2020	SINKING FUND PMT		10,025	10,025	10,063			(23)		(23)		10,025				147	07/24/2026
40435T-AH-0	HELPSYSTEMS (HS PURCHASER)		12/31/2020	SINKING FUND PMT		8,769	8,769	8,677			38		38		8,769				100	11/19/2026
41254H-AG-4	HARGRAY COMMUNICATIONS GROUP INC		12/31/2020	SINKING FUND PMT		11,538	11,538	11,538							11,538				168	05/16/2024
45567Y-AL-9	INTERNET BRANDS (MH SUB I LLC)		12/31/2020	SINKING FUND PMT		5,000	5,000	4,850			33		33		5,000				96	09/13/2024
552662-AU-2	MCC IOWA LLC		03/18/2020	VARIOUS		3,743,825	3,743,825	3,735,050	3,746,750		(2,925)		(2,925)		3,743,825				28,449	01/15/2025
57906P-AG-4	MCAFEE		12/31/2020	SINKING FUND PMT		162,069	162,069	163,082			(782)		(782)		162,069				4,710	09/30/2024
59835Y-AJ-1	DUPAGE MEDICAL GROUP (MIDWEST PHYSICIAN)		12/31/2020	SINKING FUND PMT		7,653	7,653	7,643			22		22		7,653				121	08/15/2024
60662W-AM-4	MITCHELL INTERNATIONAL INC		12/31/2020	SINKING FUND PMT		7,634	7,634	7,557			24		24		7,634				132	11/29/2024
69338C-AH-4	PG&E		12/31/2020	SINKING FUND PMT		5,000	5,000	4,938			28		28		5,000				79	06/23/2025
69519U-AC-6	PACKERS HOLDINGS LLC		12/31/2020	SINKING FUND PMT		5,102	5,102	5,108							5,102				62	12/04/2024
70476X-AC-9	PETVET CARE (PEARL INTERMEDIATE)		12/31/2020	SINKING FUND PMT		10,176	10,176	10,075			29		29		10,176				152	02/14/2025
70757D-AT-6	PENN NATIONAL GAMING INC		01/08/2020	PRIOR YEAR INCOME															1,604	10/19/2023
72819Q-AN-2	PLZ AEROSCIENCE (PLAZE INC)		12/31/2020	SINKING FUND PMT		2,500	2,500	2,463			13		13		2,500				43	08/03/2026
000000-00-0	PORTILLO'S HOLDINGS LLC		12/31/2020	SINKING FUND PMT		5,421	5,421	5,366			26		26		5,421				234	09/06/2024
74966U-AP-5	RPI FINANCE TRUST		02/11/2020	SINKING FUND PMT		4,290,385	4,290,385	4,290,385	4,290,385						4,290,385				18,816	03/27/2023
81527C-AL-1	SEDGWICK HOLDINGS INC		12/31/2020	SINKING FUND PMT		7,576	7,576	7,576							7,576				131	12/31/2025
81527C-AN-7	SEDGWICK HOLDINGS, INC		12/31/2020	SINKING FUND PMT		5,000	5,000	4,888			19		19		5,000				44	09/03/2026
87403U-AB-9	ANVIL INTERNATIONAL		12/31/2020	SINKING FUND PMT		7,538	7,538	6,106			97		97		7,538				143	05/28/2026
89334G-AX-2	TRANS UNION LLC		12/31/2020	SINKING FUND PMT		74,810	74,810	74,810	74,810						74,810				1,723	11/16/2026
92345M-AQ-5	VERINT SYSTEMS INC		11/02/2020	VARIOUS		28,638	25,000	28,619	28,619		19		19		28,638				479	06/28/2024
93369P-AF-1	CALIBER COLLISION (WAND NEWCO)		12/31/2020	VARIOUS		7,500	7,500	7,538			(33)		(33)		7,500				130	02/05/2026
96244U-AD-9	WHATABURGER (WHATABRANDS)		12/16/2020	VARIOUS		67,782	67,782	67,952			(152)		(152)		67,782				1,405	07/31/2026
000000-00-0	CORSAIR COMPONENTS		12/31/2020	SINKING FUND PMT		366,740	366,740	363,946			1,633		1,633		366,740				9,806	08/28/2024
C4953E-AD-7	KDC (KNOWLTON DEV CORP)		10/30/2020	SINKING FUND PMT		7,576	7,576	7,595			(12)		(12)		7,576				96	12/22/2025
39843P-AG-8	GRIFOLS WORLDWIDE OPERATIONS USA INC	C	12/31/2020	SINKING FUND PMT		12,500	12,500	12,438	12,478		22		22		12,500				227	11/15/2027
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						9,335,806	9,332,168	9,319,777	8,153,042		(2,165)		(2,165)		9,335,806				78,303	XXX
8399997. Total - Bonds - Part 4						2,042,477,591	2,055,137,655	2,026,921,081	1,999,544,772		1,605,354	8,065,559	(6,460,205)		2,050,219,784		(12,191,296)	(12,191,296)	65,608,208	XXX
8399998. Total - Bonds - Part 5						180,084,640	169,082,700	181,006,614			(32,691)		(32,691)		180,973,920		(912,721)	(912,721)	2,160,634	XXX
8399999. Total - Bonds						2,222,562,231	2,224,220,355	2,207,927,695	1,999,544,772		1,572,663	8,065,559	(6,492,896)		2,231,193,704		(13,104,017)	(13,104,017)	67,768,842	XXX
29364D-75-3	ENTERGY ARKANSAS LLC		10/14/2020	SECURITY CALLED at 25.000	80,000.000	2,000,000	25.00	1,800,000	1,800,000		200,000		200,000		2,000,000				82,597	
29364D-76-1	ENTERGY ARKANSAS LLC		10/14/2020	SECURITY CALLED at 25.000	150,000.000	3,750,000	25.00	3,537,000	3,537,000		213,000		213,000		3,750,000				159,760	
29365T-10-4	ENTERGY TEXAS INC		11/02/2020	SECURITY CALLED at 25.000	120,000.000	3,000,000	25.00	2,996,000	2,996,000		4,000		4,000		3,000,000				155,156	
744320-70-6	PRUDENTIAL FINANCIAL INC		08/24/2020	VARIOUS	200,000.000	5,000,000	25.00	5,000,000	5,000,000						5,000,000				220,083	
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						13,750,000	XXX	13,333,000	13,333,000		417,000		417,000		13,750,000				617,596	XXX
8999997. Total - Preferred Stocks - Part 4						13,750,000	XXX	13,333,000	13,333,000		417,000		417,000		13,750,000				617,596	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						13,750,000	XXX	13,333,000	13,333,000		417,000		417,000		13,750,000				617,596	XXX
04010L-10-3	ARES CAPITAL CORP		04/15/2020	SUSQUEHANNA FINANCIAL	160,193.000	1,932,686		2,546,780	2,987,599	(440,819)			(440,819)		2,546,780		(614,095)	(614,095)	64,077	
38147U-10-7	GOLDMAN SACHS BDC INC		12/28/2020	SUSQUEHANNA FINANCIAL	256,497.000	4,312,783		5,066,569	5,458,256	(391,687)			(391,687)		5,066,569		(753,786)	(753,786)	371,695	
38173M-10-2	GOLUB CAPITAL BDC INC		04/15/2020	SUSQUEHANNA FINANCIAL	100,000.000	1,150,115		1,844,070	1,845,500	(1,430)			(1,430)		1,844,070		(693,955)	(693,955)	33,000	
83012A-10-9	SIXTH STREET SPECIALTY LENDING INC		12/15/2020	SUSQUEHANNA FINANCIAL	127,795.000	2,313,957		2,372,655	2,743,759	(371,104)			(371,104)		2,372,655		(58,698)	(58,698)	232,873	
83413U-10-0	SOLAR CAPITAL LTP		12/15/2020	SUSQUEHANNA FINANCIAL	107,790.000	1,897,741		2,246,128	2,222,630	23,498			23,498		2,246,128		(348,387)	(348,387)	176,776	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						11,607,282	XXX	14,076,202	15,257,744	(1,181,542)			(1,181,542)		14,076,202		(2,468,921)	(2,468,921)	878,421	XXX
31338*-11-6	FED HOME LOAN BANK CHICAGO B-1		12/01/2020	FEDERAL HOME LOAN BANK	770.574	77,057		77,057	77,057						77,057				2,113	
31338*-12-4	FED HOME LOAN BANK CHICAGO B-2		07/01/2020	FEDERAL HOME LOAN BANK	29.870	2,987		2,987	2,987						2,987				21	
000000-00-0	AIT BIOSCIENCE LLC - UNITS		07/23/2020	DIRECT ISSUE	279.720	236,561											236,561	236,561		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						316,605	XXX	80,044	80,044						80,044		236,561	236,561	2,134	XXX
45202#-10-7	ILLINOIS GENERAL INVESTMENT CORP		04/08/2020	RETURN OF CAPITAL	0.000	34,001,089		34,001,089	34,001,089						34,001,089					
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						34,001,089	XXX	34,001,089	34,001,089						34,001,089					XXX
9799997. Total - Common Stocks - Part 4						45,924,976	XXX	48,157,335	49,338,877	(1,181,542)			(1,181,542)		48,157,335		(2,232,360)	(2,232,360)	880,555	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
9799998. Total - Common Stocks - Part 5						932,817	XXX	971,591							971,591		(38,774)	(38,774)		XXX
9799999. Total - Common Stocks						46,857,793	XXX	49,128,926	49,338,877	(1,181,542)			(1,181,542)		49,128,926		(2,271,134)	(2,271,134)	880,555	XXX
9899999. Total - Preferred and Common Stocks						60,607,793	XXX	62,461,926	62,671,877	(1,181,542)	417,000		(764,542)		62,878,926		(2,271,134)	(2,271,134)	1,498,151	XXX
9999999 - Totals						2,283,170,024	XXX	2,270,389,621	2,062,216,649	(1,181,542)	1,989,663	8,065,559	(7,257,438)		2,294,072,630		(15,375,151)	(15,375,151)	69,266,993	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
418097-AK-7	KINGDOM OF JORDAN	C	06/30/2020	HSBC SECURITIES INC	07/01/2020	GOLDMAN SACHS & CO	1,000,000	1,000,000	998,750	1,000,000							(1,250)	(1,250)		
418097-AL-5	KINGDOM OF JORDAN	C	06/30/2020	HSBC SECURITIES INC	07/01/2020	GOLDMAN SACHS & CO	1,000,000	1,000,000	993,750	1,000,000							(6,250)	(6,250)		
1099999. Subtotal - Bonds - All Other Governments							2,000,000	2,000,000	1,992,500	2,000,000							(7,500)	(7,500)		
043436-AU-8	ASBURY AUTOMOTIVE GROUP		02/05/2020	BOFA SECURITIES INC	03/30/2020	SECURITY CALLED at 100.0	100,000	100,000	100,000	100,000									513	
043436-AV-6	ASBURY AUTOMOTIVE GROUP		02/05/2020	BOFA SECURITIES INC	03/30/2020	SECURITY CALLED at 100.0	100,000	100,000	100,000	100,000									541	
07335C-AT-1	BBCMS 2019-C4 D		03/10/2020	BARCLAYS CAPITAL	06/09/2020	MORGAN STANLEY & CO	2,500,000	2,270,605	1,833,887	2,274,883		4,277		4,277			(440,996)	(440,996)	22,569	2,483
17328C-AV-4	CGCMT 2019-C7 D		03/05/2020	VARIOUS	06/09/2020	MORGAN STANLEY & CO	9,000,000	8,242,656	6,907,148	8,257,456		14,800		14,800			(1,350,308)	(1,350,308)	68,750	4,354
24381R-AE-9	DRMT 2020-1 B1		02/13/2020	CREDIT SUISSE	12/22/2020	CITIGROUP GLOBAL	6,600,000	6,599,980	6,620,625	6,595,425		(4,555)		(4,555)			25,200	25,200	216,970	12,763
26078J-AF-7	DUPONT DE NEMOURS INC		02/03/2020	JP MORGAN SECURITIES	06/02/2020	RBC CAPITAL MARKETS	3,000,000	3,778,680	3,945,690	3,773,811		(4,869)		(4,869)			171,879	171,879	89,865	36,127
29273A-AA-4	ENERGIZER HOLDINGS INC		04/13/2020	BOFA SECURITIES INC	07/01/2020	TENDERED	750,000	763,125	773,438	762,361		(764)		(764)			(12,361)	(12,361)	45,896	13,750
337738-AV-0	FISERV INC		03/17/2020	VARIOUS	04/07/2020	MORGAN STANLEY & CO	4,820,000	5,085,148	5,210,998	5,084,927		(221)		(221)			126,072	126,072	57,733	45,951
36261P-AA-0	GSMS 2019-GSA1 D		03/05/2020	BARCLAYS CAPITAL	06/09/2020	BARCLAYS CAPITAL	5,000,000	4,563,867	4,572,406			8,538		8,538			(1,069,281)	(1,069,281)	38,889	3,111
46653J-CA-7	JPMMT 2020-5 B3		07/21/2020	JP MORGAN SECURITIES	12/22/2020	VARIOUS	8,249,000	8,390,457	8,482,853	8,384,790		(5,667)		(5,667)			98,063	98,063	145,080	24,825
501044-DF-5	KROGER CO		03/13/2020	BOFA SECURITIES INC	05/14/2020	US BANCORP INVESTMENTS	1,000,000	1,016,810	1,044,500	1,016,769		(41)		(41)			27,731	27,731	22,927	16,361
501044-DG-3	KROGER CO		03/16/2020	US BANCORP INVESTMENTS	04/07/2020	BOFA SECURITIES INC	5,000,000	5,222,450	5,423,700	5,222,211		(239)		(239)			201,489	201,489	42,028	29,049
573284-AU-0	MARTIN MARIETTA MATERIAL		05/28/2020	JEFFERIES LLC	06/25/2020	JEFFERIES LLC	3,000,000	3,072,090	3,302,760	3,072,022		(68)		(68)			230,738	230,738	68,708	58,792
617446-8K-8	MORGAN STANLEY		01/30/2020	MORGAN STANLEY & CO	02/03/2020	JP MORGAN SECURITIES	3,000,000	3,006,660	3,006,120	3,006,653		(7)		(7)			(533)	(533)	2,637	2,232
64829C-AL-2	NRZT 2015-1A B3		05/07/2020	BMO CAPITAL MARKETS	12/30/2020	VARIOUS	4,586,218	4,754,619	4,948,403	4,725,295		(29,323)		(29,323)			223,108	223,108	155,403	6,822
64829E-AK-0	NRZT 2015-2A B4		09/02/2020	BMO CAPITAL MARKETS	12/22/2020	VARIOUS	2,217,025	2,390,924	2,396,578	2,378,361		(12,562)		(12,562)			18,216	18,216	38,121	1,019
713448-EV-6	PEPSICO INC		03/17/2020	BOFA SECURITIES INC	03/23/2020	VARIOUS	11,000,000	10,826,090	11,062,020	10,826,120		30		30			235,900	235,900	7,104	
743315-AX-1	PROGRESSIVE CORP		03/17/2020	CREDIT SUISSE	03/24/2020	VARIOUS	14,000,000	13,880,720	14,112,800	13,880,720							232,080	232,080		
76110W-N7-7	RASC 2005-KS2 M2		03/04/2020	MIZUHO SECURITIES USA	09/11/2020	AMHERST PIERPONT	5,005,744	4,861,829	4,730,429	4,866,106		4,277		4,277			(135,678)	(135,678)	44,367	3,680
832696-AP-3	JM SMUCKER CO		03/12/2020	JEFFERIES LLC	05/06/2020	BOFA SECURITIES INC	4,000,000	4,263,880	4,464,680	4,262,974		(906)		(906)			201,706	201,706	25,764	486
832696-AT-5	JM SMUCKER CO		03/04/2020	VARIOUS	04/30/2020	BOFA SECURITIES INC	13,000,000	12,958,130	13,277,030	12,958,271		141		141			318,759	318,759	70,507	
85172N-AC-6	SLFT 2016-AA C		05/28/2020	CITIGROUP GLOBAL	06/12/2020	CITIGROUP GLOBAL	5,600,000	5,624,500	5,600,000	5,623,842		(658)		(658)			(23,842)	(23,842)	19,824	11,748
85209F-AE-6	SHMLT 2020-SH1 B1		02/12/2020	NOMURA SECURITIES	12/22/2020	WELLS FARGO SECURITY	1,031,000	1,030,979	1,036,799	1,027,209		(3,770)		(3,770)			9,590	9,590	38,689	5,261
855244-AH-2	STARBUCKS CORP		03/13/2020	GOLDMAN SACHS & CO	05/14/2020	MARKETAXESS CORP	1,000,000	1,060,770	1,056,640	1,060,557		(213)		(213)			(3,917)	(3,917)	18,275	10,989
855244-AM-1	STARBUCKS CORP		03/13/2020	VARIOUS	05/06/2020	WELLS FARGO SECURITY	10,701,000	10,618,791	10,477,242	10,619,343		552		552			(142,101)	(142,101)	175,006	118,157
871829-BJ-5	SYSCO CORPORATION		03/12/2020	BOFA SECURITIES INC	06/29/2020	CITIGROUP GLOBAL	6,000,000	5,498,580	5,667,300	5,501,361		2,781		2,781			165,939	165,939	75,900	18,150
89178B-AD-6	TPMT 2019-4 M2		10/23/2020	ROBERT W BAIRD	12/22/2020	CITIGROUP GLOBAL	10,000,000	10,525,000	10,745,313	10,519,908		(5,092)		(5,092)			225,404	225,404	86,458	27,083
90353T-AF-7	UBER TECHNOLOGIES INC		05/13/2020	MORGAN STANLEY & CO	05/22/2020	MORGAN STANLEY & CO	500,000	500,000	505,000	500,000							5,000	5,000	1,250	
95001P-AG-8	WFCM 2018-BXI B		09/25/2020	DEUTSCHE BANK	11/15/2020	MBS PAYDOWN	3,012,908	3,010,084	3,012,908	3,012,908		2,825		2,825					5,647	1,299
98212B-AL-7	WPX ENERGY INC		01/09/2020	VARIOUS	03/06/2020	BARCLAYS CAPITAL	1,000,000	1,008,438	920,000	1,008,298		(139)		(139)			(88,298)	(88,298)	7,500	281
01749P-AS-7	ALLEG 2015-1A B1R	C	03/05/2020	ROBERT W BAIRD	11/19/2020	WELLS FARGO SECURITY	2,500,000	2,492,188	2,490,200	2,492,188							(1,988)	(1,988)	47,784	9,607
111021-AN-1	BRITISH TELECOMMUNICATIO	C	02/12/2020	RBC CAPITAL MARKETS	05/18/2020	RBC CAPITAL MARKETS	8,000,000	8,634,100	8,448,880	8,631,181		(2,919)		(2,919)			(182,301)	(182,301)	181,333	87,125
87938W-AU-7	TELEFONICA EMISIONES SAU	C	01/17/2020	VARIOUS	06/02/2020	BARCLAYS CAPITAL	4,414,000	5,277,114	5,356,963	5,270,782		(6,331)		(6,331)			86,180	86,180	170,020	85,649
92916M-AB-7	VOYA 2017-1A A2	C	03/02/2020	ROBERT W BAIRD	11/10/2020	RBC CAPITAL MARKETS	2,000,000	1,980,000	1,977,000	1,980,000							(3,000)	(3,000)	43,503	8,972
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							161,686,895	163,409,264	162,541,029	163,369,138		(40,123)		(40,123)			(851,550)	(851,550)	2,035,561	646,126
464288-51-3	ISHARES IBOXX HIGH YIELD CORPO		12/09/2020	SUSQUEHANNA FINANCIAL	12/21/2020	SUSQUEHANNA FINANCIAL	117,700.000	10,206,303	10,165,254	10,206,303							(41,049)	(41,049)	42,272	
8099999. Subtotal - Bonds - SVO Identified Funds								10,206,303	10,165,254	10,206,303							(41,049)	(41,049)	42,272	
75025K-AB-4	RCN GRANDE (RADIATE HOLDCO)		03/09/2020	BARCLAYS CAPITAL	09/30/2020	SINKING FUND PMT	1,000,000	998,750	1,000,000	1,000,000		1,250		1,250					21,483	
75040D-AB-1	RADIO SYSTEMS CORP		03/10/2020	FIFTH THIRD BANK	07/01/2020	SINKING FUND PMT	1,000,000	1,000,000	1,000,000	1,000,000									12,223	
91809E-AB-7	UTZ QUALITY FOODS, LLC (UM)		03/25/2020	BOFA SECURITIES INC	06/30/2020	VARIOUS	1,000,000	1,005,000	990,051	1,002,673		(2,327)		(2,327)			(12,622)	(12,622)	11,789	
91914T-AB-6	VALET LIVING (VALET WASTE)		03/03/2020	ANTARES CAPITAL	09/03/2020	VARIOUS	199,847	198,348	199,847	199,847		1,499		1,499					4,455	
91914T-AD-2	VALET LIVING (VALET WASTE)		06/09/2020	ANTARES CAPITAL	09/03/2020	SINKING FUND PMT	1,000,000	990,000	1,000,000	1,000,000		10,000		10,000					16,311	
C7052B-AF-1	GFL ENVIRONMENTAL		08/03/2020	CREDIT SUISSE	12/22/2020	SINKING FUND PMT	1,195,958	1,198,949	1,195,959	1,195,959		(2,990)		(2,990)					16,540	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans							5,395,805	5,391,047	5,385,857	5,398,479		7,432		7,432			(12,622)	(12,622)	82,801	
8399998. Total - Bonds							169,082,700	181,006,614	180,084,640	180,973,920		(32,691)		(32,691)			(912,721)	(912,721)	2,160,634	646,126
8999998. Total - Preferred Stocks																				
88339P-10-1	REALREAL INC/THE		11/12/2020	JOURNAL-AIM	12/07/2020	SUSQUEHANNA FINANCIAL	60,360.000	971,591	932,817	971,591							(38,774)	(38,774)		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								971,591	932,817	971,591							(38,774)	(38,774)		
9799998. Total - Common Stocks								971,591	932,817	971,591							(38,774)	(38,774)		

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
9899999. Total - Preferred and Common Stocks								971,591	932,817	971,591							(38,774)	(38,774)		
9999999 - Totals								181,978,205	181,017,457	181,945,511		(32,691)		(32,691)			(951,495)	(951,495)	2,160,634	646,126

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
12509#-13-1	CDOC INC 1994 SERIES 9%			51-0406066	8BIII	NO		23,507,493		51,774.143	55.1
0199999. Subtotal - Preferred Stock - Parent								23,507,493		XXX	XXX
0999999. Total Preferred Stocks								23,507,493		XXX	XXX
12691#-10-5	CNO FINANCIAL INVESTMENTS CORP.			36-3215139	8BIII	NO		69,315	69,315	1,000.000	100.0
45202#-10-7	ILLINOIS GENERAL INVESTMENT CORP			37-1872060	8BIII	NO		79,261,181		100.000	100.0
1699999. Subtotal - Common Stock - Investment Sub								79,330,496	69,315	XXX	XXX
1899999. Total Common Stocks								79,330,496	69,315	XXX	XXX
1999999 - Totals								102,837,989	69,315	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 1,144,099,512

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

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

NONE

Schedule DA - Part 1 - 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)
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	01/06/2020	01/04/2021	1,600	5,194,048	3,246.28		177,117		5,701		5,701	(171,416)						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	01/21/2020	01/04/2021	936	3,241,915	3,463.58		31,083					(31,083)						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	BARCLAYS BANK	G5GSEF7VJP5I7OUK5573	01/07/2020	01/05/2021	4,500	14,567,310	3,237.18		497,474		120,747		120,747	(376,726)						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	01/08/2020	01/06/2021	3,100	10,084,455	3,253.05		337,829		69,334		69,334	(268,495)						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	WELLS FARGO	KB1H1DSPRFMYMCUFXT09	01/09/2020	01/07/2021	4,800	15,718,560	3,274.70		517,141		24,368		24,368	(492,772)						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	WELLS FARGO	KB1H1DSPRFMYMCUFXT09	01/10/2020	01/08/2021	5,500	17,959,425	3,265.35		578,293		135,149		135,149	(443,144)						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	ABN AMRO CLEARING	549300U16G4LU3V6C598	01/16/2020	01/08/2021	2,200	7,296,982	3,316.81		112,495		191,143		191,143	78,649						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	TRUIST BANK	JJKC32MCHWID171265Z06	01/15/2020	01/13/2021	1,000	3,289,300	3,289.30		104,599		18		18	(104,581)						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	BARCLAYS BANK	G5GSEF7VJP5I7OUK5573	01/15/2020	01/14/2021	5,100	16,876,053	3,309.03		473,904		27		27	(473,877)						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	01/16/2020	01/14/2021	900	2,985,129	3,316.81		93,136		1		1	(93,135)						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	ABN AMRO CLEARING	549300U16G4LU3V6C598	01/15/2020	01/15/2021	4,500	14,890,635	3,309.03		509,417		1,023,233		1,023,233	513,815						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	01/17/2020	01/15/2021	7,500	24,972,150	3,329.62		784,126		1		1	(784,124)						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	TRUIST BANK	JJKC32MCHWID171265Z06	01/22/2020	01/20/2021	4,500	14,947,875	3,321.75		472,353					(472,353)						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CREDIT SUISSE	E58DKGMJYYYJLN8C3868	01/23/2020	01/21/2021	2,800	9,311,512	3,325.54		303,555					(303,555)						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	01/24/2020	01/22/2021	4,600	15,159,162	3,295.47		503,284		31		31	(503,253)						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	ABN AMRO CLEARING	549300U16G4LU3V6C598	01/28/2020	01/22/2021	2,400	7,862,976	3,276.24		124,377		207,140		207,140	82,763						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	TRUIST BANK	JJKC32MCHWID171265Z06	01/31/2020	01/29/2021	4,200	13,547,184	3,225.52		495,827		125,859		125,859	(369,968)						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	ABN AMRO CLEARING	549300U16G4LU3V6C598	02/03/2020	01/29/2021	2,600	8,447,192	3,248.92		132,766		226,008		226,008	93,242						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	TRUIST BANK	JJKC32MCHWID171265Z06	02/03/2020	02/01/2021	3,800	12,345,896	3,248.92		433,341		39,664		39,664	(393,677)						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	02/04/2020	02/02/2021	4,300	14,179,637	3,297.59		477,854		8,114		8,114	(469,740)						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	02/05/2020	02/03/2021	2,800	9,337,132	3,334.69		308,125		11		11	(308,114)						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	02/06/2020	02/04/2021	4,000	13,383,120	3,345.78		437,628		149		149	(437,479)						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	02/21/2020	02/04/2021	900	3,154,176	3,504.64		30,357					(30,357)						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	TRUIST BANK	JJKC32MCHWID171265Z06	02/07/2020	02/05/2021	13,000	43,260,230	3,327.71		1,429,751		15,922		15,922	(1,413,828)						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	BARCLAYS BANK	G5GSEF7VJP5I7OUK5573	02/10/2020	02/08/2021	5,500	18,436,495	3,352.09		615,779		5,382		5,382	(610,397)						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	02/11/2020	02/09/2021	2,000	6,715,500	3,357.75		216,239		1,233		1,233	(215,006)						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	02/12/2020	02/10/2021	800	2,703,560	3,379.45		87,595		137		137	(87,458)						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	02/13/2020	02/11/2021	850	2,867,849	3,373.94		93,779		34		34	(93,744)						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	ABN AMRO CLEARING	549300U16G4LU3V6C598	02/20/2020	02/11/2021	3,800	12,818,274	3,373.23		198,869		313,001		313,001	114,132						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	BARCLAYS BANK	G5GSEF7VJP5I7OUK5573	02/14/2020	02/12/2021	5,100	17,238,816	3,380.16		555,952		22		22	(555,930)						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	ABN AMRO CLEARING	549300U16G4LU3V6C598	02/14/2020	02/12/2021	3,500	11,948,860	3,413.96		389,288		695,640		695,640	306,352						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	TRUIST BANK	JJKC32MCHWID171265Z06	02/14/2020	02/12/2021	4,200	14,338,632	3,413.96		376,212					(376,212)						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	WELLS FARGO	KB1H1DSPRFMYMCUFXT09	02/18/2020	02/16/2021	2,100	7,077,609	3,370.29		233,561		159		159	(233,402)						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	02/19/2020	02/17/2021	4,400	14,899,060	3,386.15		484,219		358		358	(483,861)						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	TRUIST BANK	JJKC32MCHWID171265Z06	02/20/2020	02/18/2021	1,800	6,071,814	3,373.23		199,763		299		299	(199,464)						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	WELLS FARGO	KB1H1DSPRFMYMCUFXT09	02/21/2020	02/19/2021	7,500	25,033,125	3,337.75		886,173		8,934		8,934	(877,238)						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	02/24/2020	02/22/2021	3,200	10,322,848	3,225.89		420,140		177,620		177,620	(242,520)						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	BARCLAYS BANK	G5GSEF7VJP5I7OUK5573	02/25/2020	02/23/2021	2,200	6,882,062	3,128.21		302,639		309,572		309,572	6,933						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	02/26/2020	02/24/2021	2,000	6,232,780	3,116.39		270,503		348,793		348,793	78,290						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	02/27/2020	02/25/2021	1,000	2,978,760	2,978.76		153,704		321,893		321,893	168,189						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	ABN AMRO CLEARING	549300U16G4LU3V6C598	03/06/2020	02/26/2021	4,000	11,889,480	2,972.37		269,960		474,300		474,300	204,340						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	03/02/2020	03/01/2021	600	1,854,138	3,090.23		99,753		137,811		137,811	38,059						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	03/04/2020	03/03/2021	3,100	9,703,372	3,130.12		478,376		620,053		620,053	141,677						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	03/05/2020	03/04/2021	3,000	9,071,820	3,023.94		548,845		941,187		941,187	392,342						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	TRUIST BANK	JJKC32MCHWID171265Z06	03/06/2020	03/05/2021	9,300	27,643,041	2,972.37		1,964,038		3,594,754		3,594,754	1,630,716						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	BARCLAYS BANK	G5GSEF7VJP5I7OUK5573	03/19/2020	03/05/2021	1,000	2,650,330	2,650.33		152,033		708,374		708,374	556,341						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	03/09/2020	03/08/2021	1,900	5,218,464	2,746.56		425,827		1,221,494		1,221,494	795,667						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	WELLS FARGO	KB1H1DSPRFMYMCUFXT09	03/10/2020	03/09/2021	3,300	9,511,359	2,882.23		746,642		1,703,190		1,703,190	956,548						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	BARCLAYS BANK	G5GSEF7VJP5I7OUK5573	03/11/2020	03/10/2021	3,200	8,772,416	2,741.38		697,407		2,090,200		2,090,200	1,392,793						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	03/12/2020	03/11/2021	2,300	5,705,472	2,480.64		565,412		2,064,981		2,064,981	1,499,569						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	ABN AMRO CLEARING	549300U16G4LU3V6C598	03/13/2020	03/12/2021	4,100	11,226,333	2,738.13		389,229		721,875		721,875	332,646						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	WELLS FARGO	KB1H1DSPRFMYMCUFXT09	03/13/2020	03/12/2021	4,500	12,321,586	2,738.13		1,138,222		2,899,729		2,899,729	1,761,507						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	ABN AMRO CLEARING	549300U16G4LU3V6C598	03/19/2020	03/12/2021	2,500	6,023,475	2,409.39		97,674		165,535		165,535	67,861						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	03/16/2020	03/15/2021	1,100	2,624,743	2,386.13		308,145		1,110,258		1,110,258	802,113						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	WELLS FARGO	KB1H1DSPRFMYMCUFXT09	03/18/2020	03/15/2021	1,600	4,220,656	2,637.91		345,710		1,209,069		1,209,069	863,359						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	WELLS FARGO	KB1H1DSPRFMYMCUFXT09	03/17/2020	03/16/2021	1,500	3,793,785	2,529.19		434,768		1,308,517		1,308,517	873,749						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	WELLS FARGO	KB1H1DSPRFMYMCUFXT09	03/18/2020	03/17/2021	2,000	4,796,200	2,398.10		676,264		2,020,366		2,020,366	1,344,102						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	BARCLAYS BANK	G5GSEF7VJP5I7OUK5573	03/19/2020	03/18/2021	2,500	6,023,475	2,409.39		725,829		2,498,794		2,498,794	1,772,966						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	03/20/2020	03/19/2021	8,100	18,669,852	2,304.92		1,880,054		8,870,405		8,870,405	6,990,350						101/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	03/25/2020	03/24/2021	1,100	2,723,116	2,475.56		248,893		1,015,119		1,015,119	766,226						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	03/30/2020	03/24/2021	4,000	10,506,600	2,626.65		159,936		283,444		283,444	123,509						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	03/26/2020	03/25/2021	900	2,367,063	2,630.07		195,993		691,497		691,497	495,504						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	03/30/2020	03/29/2021	5,500	14,446,575	2,626.65		1,240,961		4,254,840		4,254,840	3,013,880						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	04/01/2020	03/31/2021	1,500	3,705,750	2,470.50		333,518		1,432,660		1,432,660	1,099,142						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	10/02/2020	03/31/2021	1,000	3,348,440	3,348.44		242,457		422,562		422,562	180,105						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	04/02/2020	04/01/2021	1,600	4,043,040	2,526.90		363,874		1,437,784		1,437,784	1,073,910						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	04/03/2020	04/01/2021	900	2,239,785	2,488.65		198,893		845,532		845,532	646,639						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	04/09/2020	04/03/2021	3,500	9,764,370	2,789.82		155,449		267,958		267,958	112,510						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	04/06/2020	04/05/2021	1,700	4,528,256	2,663.68		354,110		1,358,975		1,358,975	1,004,866						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	04/07/2020	04/06/2021	1,000	2,659,410	2,659.41		207,168		803,814		803,814	596,646						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	04/08/2020	04/07/2021	2,800	7,699,944	2,749.98		587,506		2,009,259		2,009,259	1,421,753						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	04/09/2020	04/08/2021	7,000	19,528,740	2,789.82		1,480,278		4,775,798		4,775,798	3,295,520						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	04/15/2020	04/14/2021	2,700	7,853,247	2,908.61		381,766		1,497,351		1,497,351	1,115,585						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	04/15/2020	04/15/2021	4,500	12,963,510	2,880.78		374,732		772,368		772,368	397,635						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/16/2020	04/15/2021	1,000	2,799,550	2,799.55		211,366		673,888		673,888	462,522						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	04/17/2020	04/16/2021	2,400	6,903,864	2,876.61		512,936		1,448,599		1,448,599	935,663						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	04/22/2020	04/21/2021	3,900	10,917,309	2,799.31		873,385		2,620,121		2,620,121	1,746,736						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/23/2020	04/22/2021	1,600	4,476,480	2,797.80		343,793		1,089,321		1,089,321	745,528						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	04/24/2020	04/23/2021	2,000	5,673,480	2,836.74		437,425		1,272,052		1,272,052	834,627						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	05/12/2020	04/23/2021	3,600	10,332,432	2,870.12		161,798		277,058		277,058	115,260						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/29/2020	04/28/2021	500	1,469,755	2,939.51		93,917		269,544		269,544	175,627						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	05/04/2020	04/29/2021	3,000	8,528,220	2,842.74		610,621		1,935,430		1,935,430	1,324,810						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	05/05/2020	05/04/2021	2,100	6,023,724	2,868.44		401,782		1,361,187		1,361,187	959,404						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	05/06/2020	05/05/2021	1,800	5,127,156	2,848.42		346,596		1,237,087		1,237,087	890,491						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	05/07/2020	05/06/2021	2,500	7,202,975	2,881.19		473,956		1,640,867		1,640,867	1,166,912						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	05/08/2020	05/07/2021	5,500	16,113,900	2,929.80		1,026,455		3,351,281		3,351,281	2,324,826						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	05/11/2020	05/10/2021	1,000	2,930,190	2,930.19		182,551		611,146		611,146	428,595						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/12/2020	05/11/2021	2,700	7,749,324	2,870.12		453,335		1,768,800		1,768,800	1,315,464						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	05/13/2020	05/12/2021	600	1,692,000	2,820.00		112,180		428,426		428,426	316,246						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	05/14/2020	05/13/2021	2,700	7,701,750	2,852.50		550,675		1,837,671		1,837,671	1,286,996						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	05/15/2020	05/14/2021	4,500	13,015,530	2,892.34		455,102		825,872		825,872	370,770						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/15/2020	05/14/2021	2,000	5,841,940	2,920.97		316,725		1,231,849		1,231,849	915,124						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	05/18/2020	05/17/2021	4,200	12,406,422	2,953.91		750,589		2,510,184		2,510,184	1,759,595						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	05/19/2020	05/18/2021	2,500	7,307,350	2,922.94		437,272		1,553,845		1,553,845	1,116,573						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/21/2020	05/20/2021	1,800	5,307,318	2,948.51		327,462		1,065,751		1,065,751	738,289						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	05/22/2020	05/21/2021	3,000	8,866,350	2,955.45		548,827		1,744,465		1,744,465	1,195,638						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	05/26/2020	05/24/2021	3,000	8,975,310	2,991.77		517,875		1,642,074		1,642,074	1,124,199						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	06/10/2020	05/26/2021	2,000	6,380,280	3,190.14		98,006		155,121		155,121	57,115						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/03/2020	06/02/2021	800	2,498,296	3,122.87		135,408		353,877		353,877	218,469						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	06/04/2020	06/03/2021	2,000	6,224,700	3,112.35		334,889		898,101		898,101	563,212						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	06/05/2020	06/04/2021	7,000	22,357,510	3,193.93		1,153,648		2,625,092		2,625,092	1,471,444						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/08/2020	06/07/2021	5,000	16,161,950	3,232.39		825,876		1,761,435		1,761,435	935,560						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	06/09/2020	06/08/2021	2,600	8,338,668	3,207.18		447,786		974,012		974,012	526,226						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	06/10/2020	06/09/2021	2,100	6,699,294	3,190.14		363,772		838,291		838,291	474,520						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/11/2020	06/10/2021	900	2,701,890	3,002.10		168,058		526,189		526,189	358,131						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	06/15/2020	06/14/2021	3,300	10,119,747	3,066.59		582,897		1,742,919		1,742,919	1,160,022						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	06/15/2020	06/15/2021	4,000	12,266,360	3,066.59		412,256		717,433		717,433	305,177						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	06/16/2020	06/15/2021	3,300	10,311,642	3,124.74		650,149		1,575,432		1,575,432	925,283						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	06/17/2020	06/15/2021	2,700	8,406,423	3,113.49		526,242		1,324,276		1,324,276	798,034						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/18/2020	06/17/2021	3,500	10,903,690	3,115.34		688,023		1,677,988		1,677,988	989,965						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	06/19/2020	06/18/2021	3,600	11,152,512	3,097.92		709,259		1,793,748		1,793,748	1,084,490						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/22/2020	06/21/2021	2,300	7,171,078	3,117.86		458,232		1,086,107		1,086,107	627,875						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	06/23/2020	06/22/2021	3,100	9,706,999	3,131.29		581,449		1,438,505		1,438,505	857,056						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	06/24/2020	06/23/2021	2,300	7,015,759	3,050.33		463,040		1,237,016		1,237,016	773,976						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	07/08/2020	06/23/2021	4,000	12,679,760	3,169.94		196,736		301,027		301,027	104,291						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	06/25/2020	06/24/2021	2,000	6,167,520	3,083.76		406,440		1,024,664		1,024,664	618,225						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/21/2020	06/24/2021	1,300	4,530,903	3,485.31		64,364		163,291		163,291	98,926						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	06/26/2020	06/25/2021	1,500	4,513,575	3,009.05		295,639		887,368		887,368	591,729						101/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	06/29/2020	06/28/2021	1,300	3,969,212	3,053.24		255,617		707,872		707,872	452,255						101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	07/02/2020	07/01/2021	7,100	22,223,071	3,130.01		1,245,381		3,405,776		3,405,776	2,160,395						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	07/06/2020	07/02/2021	1,700	5,405,524	3,179.72		295,682		740,924		740,924	445,242						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	07/07/2020	07/06/2021	1,600	5,032,512	3,145.32		281,317		773,810		773,810	492,492						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	07/08/2020	07/07/2021	2,400	7,607,856	3,169.94		448,103		1,112,317		1,112,317	664,214						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	07/09/2020	07/08/2021	2,500	7,880,125	3,152.05		477,536		1,191,133		1,191,133	713,598						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	08/06/2020	07/08/2021	940	2,707,463	2,880.28		475,380		702,818		702,818	227,439						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	07/10/2020	07/09/2021	4,900	15,606,696	3,185.04		916,113		2,217,931		2,217,931	1,301,818						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	07/10/2020	07/09/2021	4,000	12,740,160	3,185.04		200,196		298,540		298,540	98,344						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	07/15/2020	07/14/2021	3,600	11,673,684	3,242.69		636,536		1,430,293		1,430,293	793,757						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	07/15/2020	07/15/2021	4,800	15,487,488	3,226.56		526,776		800,339		800,339	273,563						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	07/17/2020	07/16/2021	5,500	17,736,015	3,224.73		990,556		2,324,865		2,324,865	1,334,309						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	07/20/2020	07/19/2021	1,800	5,853,312	3,251.84		316,079		689,209		689,209	373,130						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	07/27/2020	07/19/2021	2,800	9,070,348	3,239.41		135,256		195,323		195,323	60,067						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	07/21/2020	07/20/2021	1,400	4,560,220	3,257.30		235,307		528,837		528,837	293,529						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	07/22/2020	07/21/2021	2,600	8,517,652	3,276.02		455,694		924,471		924,471	468,777						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	07/23/2020	07/22/2021	2,000	6,471,320	3,235.66		337,156		789,812		789,812	452,656						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	07/24/2020	07/23/2021	1,300	4,180,319	3,215.63		230,336		539,057		539,057	308,721						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	08/04/2020	07/30/2021	1,600	5,290,416	3,306.51		271,398		538,825		538,825	267,427						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	08/10/2020	08/02/2021	3,500	11,761,645	3,360.47		176,623		240,057		240,057	63,434						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	08/05/2020	08/03/2021	3,000	9,983,310	3,327.77		509,149		974,255		974,255	465,106						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	08/06/2020	08/05/2021	1,800	6,028,488	3,349.16		309,864		577,981		577,981	268,117						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	08/07/2020	08/06/2021	10,000	33,512,800	3,351.28		1,702,450		3,154,821		3,154,821	1,452,371						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	08/10/2020	08/09/2021	1,100	3,696,517	3,360.47		187,783		346,682		346,682	158,899						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	08/11/2020	08/10/2021	900	3,000,321	3,333.69		150,316		301,188		301,188	150,872						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	08/12/2020	08/11/2021	2,000	6,760,700	3,380.35		343,444		588,312		588,312	244,869						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	09/08/2020	08/11/2021	682	2,385,929	3,498.43		70,442		127,899		127,899	57,458						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	08/14/2020	08/13/2021	1,700	5,733,845	3,372.85		294,720		518,096		518,096	223,376						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	08/14/2020	08/13/2021	4,000	13,626,320	3,406.58		423,785		608,114		608,114	184,329						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	08/14/2020	08/13/2021	3,850	13,167,270	3,420.07		566,167		1,006,395		1,006,395	440,228						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	08/20/2020	08/13/2021	3,000	10,156,530	3,385.51		158,621		209,377		209,377	50,756						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	08/17/2020	08/16/2021	2,000	6,763,980	3,381.99		347,330		608,074		608,074	260,744						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	08/18/2020	08/17/2021	2,600	8,813,428	3,389.78		448,603		767,655		767,655	319,051						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	08/19/2020	08/18/2021	1,400	4,724,790	3,374.85		235,767		423,081		423,081	187,314						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	08/20/2020	08/19/2021	2,200	7,448,122	3,385.51		385,068		637,559		637,559	252,491						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	08/21/2020	08/20/2021	6,000	20,382,960	3,397.16		1,036,474		1,675,659		1,675,659	639,185						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	08/24/2020	08/23/2021	2,400	8,235,072	3,431.28		414,224		592,615		592,615	178,391						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	08/25/2020	08/24/2021	2,000	6,887,240	3,443.62		350,561		484,680		484,680	134,120						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	09/04/2020	08/27/2021	4,000	13,707,840	3,426.96		207,214		262,987		262,987	55,772						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	09/04/2020	08/31/2021	7,600	26,044,896	3,426.96		1,721,568		1,938,951		1,938,951	217,383						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	09/08/2020	09/03/2021	4,200	13,993,728	3,331.84		849,419		1,459,292		1,459,292	609,873						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	09/09/2020	09/08/2021	8,000	27,191,680	3,398.96		1,560,802		2,475,099		2,475,099	914,296						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	09/15/2020	09/10/2021	3,000	10,203,600	3,401.20		155,190		206,722		206,722	51,531						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	09/14/2020	09/13/2021	2,000	6,767,080	3,383.54		376,926		662,587		662,587	285,661						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	09/14/2020	09/13/2021	4,500	15,378,210	3,417.38		762,819		1,353,545		1,353,545	590,726						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	09/15/2020	09/15/2021	4,000	13,632,000	3,408.00		445,042		617,027		617,027	171,985						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	09/16/2020	09/15/2021	1,500	5,078,235	3,385.49		279,811		495,311		495,311	215,500						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	09/17/2020	09/16/2021	4,800	16,113,648	3,357.01		912,032		1,723,061		1,723,061	811,029						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	09/18/2020	09/17/2021	6,800	22,572,396	3,319.47		1,284,369		2,675,229		2,675,229	1,390,860						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	09/21/2020	09/20/2021	1,600	5,249,696	3,281.06		320,756		674,095		674,095	353,338						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	09/22/2020	09/21/2021	3,000	9,946,710	3,315.57		602,771		1,163,830		1,163,830	561,059						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	09/23/2020	09/21/2021	2,800	9,063,376	3,236.92		543,803		1,291,422		1,291,422	747,619						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	09/24/2020	09/22/2021	3,200	10,389,088	3,246.59		630,618		1,449,318		1,449,318	818,700						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	09/28/2020	09/23/2021	2,800	9,235,688	3,298.46		565,224		1,140,011		1,140,011	574,787						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	10/06/2020	09/24/2021	4,600	15,460,462	3,360.97		232,186		321,079		321,079	88,893						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	09/28/2020	09/27/2021	1,500	5,027,400	3,351.60		294,103		539,911		539,911	245,809						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	09/29/2020	09/28/2021	3,000	10,006,410	3,335.47		587,877		1,103,699		1,103,699	515,823						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	10/02/2020	10/01/2021	3,000	10,045,320	3,348.44		599,203		1,080,776		1,080,776	481,572						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	10/05/2020	10/04/2021	2,200	7,498,964	3,408.62		443,186		714,451		714,451	271,265						100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	WELLS FARGO KB1H1DSPRFMYMCUFXT09	10/07/2020	10/06/2021	5,000	17,097,250	3,419.45		983,947		1,605,001		1,605,001	621,055						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	TRUIST BANK JJKC32MCHWID171265Z06	10/08/2020	10/07/2021	3,700	12,753,271	3,446.83		710,357		1,105,376		1,105,376	395,019						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/09/2020	10/08/2021	5,200	18,081,128	3,477.14		963,721		1,436,382		1,436,382	472,661						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	ABN AMRO CLEARING 549300U16G4LU3V6C598	10/20/2020	10/12/2021	2,500	8,607,800	3,443.12		130,888		170,907		170,907	40,019						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	TRUIST BANK JJKC32MCHWID171265Z06	10/15/2020	10/14/2021	3,500	12,435,535	3,553.01		513,270		778,139		778,139	264,869						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	ABN AMRO CLEARING 549300U16G4LU3V6C598	10/15/2020	10/15/2021	2,800	9,850,876	3,518.17		307,251		400,948		400,948	93,697						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/16/2020	10/15/2021	4,800	16,722,288	3,483.81		874,576		1,336,079		1,336,079	461,504						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/04/2020	10/15/2021	2,300	7,999,101	3,477.87		339,764		644,577		644,577	304,813						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/19/2020	10/18/2021	3,000	10,280,760	3,426.92		556,189		970,621		970,621	414,432						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	TRUIST BANK JJKC32MCHWID171265Z06	10/20/2020	10/19/2021	1,400	4,820,368	3,443.12		262,228		436,685		436,685	174,457						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	RBC CAPITAL ES7IP3U3RHIGC71XBU11	10/21/2020	10/20/2021	2,400	8,245,344	3,435.56		451,845		759,912		759,912	308,067						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/22/2020	10/21/2021	1,800	6,216,282	3,453.49		337,544		543,653		543,653	206,109						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	10/23/2020	10/22/2021	3,300	11,435,787	3,465.39		612,958		966,261		966,261	353,302						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/29/2020	10/25/2021	1,600	5,296,176	3,310.11		332,600		685,257		685,257	352,657						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	ABN AMRO CLEARING 549300U16G4LU3V6C598	11/04/2020	10/27/2021	4,000	13,773,760	3,443.44		205,454		268,980		268,980	63,526						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	WELLS FARGO KB1H1DSPRFMYMCUFXT09	10/30/2020	10/29/2021	2,200	7,193,912	3,269.96		466,885		1,028,236		1,028,236	561,351						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/02/2020	11/01/2021	2,300	7,613,552	3,310.24		465,569		1,001,687		1,001,687	536,118						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	RBC CAPITAL ES7IP3U3RHIGC71XBU11	11/05/2020	11/03/2021	1,100	3,861,495	3,510.45		198,095		302,408		302,408	104,313						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	11/06/2020	11/05/2021	10,300	36,147,232	3,509.44		1,847,124		2,872,678		2,872,678	1,025,555						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/09/2020	11/08/2021	2,000	7,101,000	3,550.50		327,356		504,411		504,411	177,055						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CREDIT SUISSE E58DKGMJYYYJLN8C3868	11/12/2020	11/10/2021	2,000	7,074,020	3,537.01		343,797		518,782		518,782	174,984						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	ABN AMRO CLEARING 549300U16G4LU3V6C598	11/19/2020	11/10/2021	3,600	12,894,732	3,581.87		201,325		229,794		229,794	28,469						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	11/13/2020	11/12/2021	3,000	10,755,450	3,585.15		516,799		689,556		689,556	172,756						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	11/13/2020	11/12/2021	3,600	13,087,224	3,635.34		519,488		699,185		699,185	179,697						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	ABN AMRO CLEARING 549300U16G4LU3V6C598	11/13/2020	11/15/2021	4,500	16,294,500	3,621.00		492,171		601,050		601,050	108,880						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/17/2020	11/15/2021	1,200	4,331,436	3,609.53		201,845		261,863		261,863	60,018						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CREDIT SUISSE E58DKGMJYYYJLN8C3868	11/18/2020	11/17/2021	2,800	9,989,812	3,567.79		465,525		687,970		687,970	222,445						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	11/19/2020	11/18/2021	2,500	8,954,675	3,581.87		431,615		594,148		594,148	162,533						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CREDIT SUISSE E58DKGMJYYYJLN8C3868	11/20/2020	11/19/2021	5,500	19,566,470	3,557.54		929,407		1,395,820		1,395,820	466,412						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	RBC CAPITAL ES7IP3U3RHIGC71XBU11	11/23/2020	11/22/2021	1,900	6,797,421	3,577.59		327,636		458,589		458,589	130,953						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	TRUIST BANK JJKC32MCHWID171265Z06	12/17/2020	11/22/2021	1,300	5,202,171	4,001.67		51,780		52,369		52,369	590						99/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/01/2020	11/26/2021	1,800	6,592,410	3,662.45		296,658		350,707		350,707	54,049						99/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	ABN AMRO CLEARING 549300U16G4LU3V6C598	12/02/2020	11/26/2021	3,200	11,740,832	3,669.01		175,116		190,422		190,422	15,307						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	RBC CAPITAL ES7IP3U3RHIGC71XBU11	12/03/2020	12/01/2021	1,700	6,233,424	3,666.72		284,244		336,225		336,225	51,981						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	RBC CAPITAL ES7IP3U3RHIGC71XBU11	12/04/2020	12/03/2021	8,800	32,552,256	3,699.12		1,484,383		1,601,613		1,601,613	117,230						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/07/2020	12/06/2021	2,500	9,229,900	3,691.96		424,575		469,686		469,686	45,110						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	12/08/2020	12/07/2021	5,600	20,732,600	3,702.25		935,040		1,026,669		1,026,669	91,628						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/09/2020	12/08/2021	1,600	5,876,512	3,672.82		263,268		318,711		318,711	55,443						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	RBC CAPITAL ES7IP3U3RHIGC71XBU11	12/10/2020	12/09/2021	1,500	5,502,150	3,668.10		254,750		302,558		302,558	47,809						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	ABN AMRO CLEARING 549300U16G4LU3V6C598	12/18/2020	12/09/2021	4,000	14,837,640	3,709.41		230,214		235,781		235,781	5,566						99/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/11/2020	12/10/2021	3,000	10,990,380	3,663.46		529,736		612,585		612,585	82,849						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	TRUIST BANK JJKC32MCHWID171265Z06	12/14/2020	12/13/2021	4,000	14,589,960	3,647.49		697,400		864,606		864,606	167,206						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	RBC CAPITAL ES7IP3U3RHIGC71XBU11	12/15/2020	12/14/2021	4,000	14,852,360	3,713.09		669,465		721,138		721,138	51,672						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	ABN AMRO CLEARING 549300U16G4LU3V6C598	12/15/2020	12/15/2021	4,100	15,299,437	3,731.57		504,567		533,824		533,824	29,257						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	WELLS FARGO KB1H1DSPRFMYMCUFXT09	12/18/2020	12/17/2021	10,000	37,094,100	3,709.41		1,758,260		1,851,379		1,851,379	93,119						99/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	12/21/2020	12/20/2021	4,000	14,779,680	3,694.92		745,635		782,472		782,472	36,837						99/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	WELLS FARGO KB1H1DSPRFMYMCUFXT09	12/22/2020	12/21/2021	2,800	10,324,328	3,687.26		501,246		560,398		560,398	59,152						99/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	WELLS FARGO KB1H1DSPRFMYMCUFXT09	12/23/2020	12/22/2021	1,600	5,904,016	3,690.01		278,670		318,994		318,994	40,325						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	12/24/2020	12/23/2021	2,300	8,505,400	3,698.00		391,897		449,272		449,272	57,375						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	TRUIST BANK JJKC32MCHWID171265Z06	12/28/2020	12/27/2021	2,000	7,470,720	3,735.36		337,677		360,787		360,787	23,110						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	TRUIST BANK JJKC32MCHWID171265Z06	12/30/2020	12/29/2021	2,100	7,837,284	3,732.04		368,352		384,713		384,713	16,360						100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/31/2020	12/30/2021	3,200	11,936,000	3,730.00		550,464		589,304		589,304	38,840						100/100
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants											110,296,112		210,076,190	XXX	210,076,190	99,780,078					XXX	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108											110,296,112		210,076,190	XXX	210,076,190	99,780,078					XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							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)
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants											110,296,112		210,076,190	XXX	210,076,190	99,780,078					XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options											110,296,112		210,076,190	XXX	210,076,190	99,780,078					XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps														XXX							XXX	XXX
1479999999. Subtotal - Forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108											110,296,112		210,076,190	XXX	210,076,190	99,780,078					XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other														XXX							XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals											110,296,112		210,076,190	XXX	210,076,190	99,780,078					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)
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	01/04/2019	01/03/2020	01/02/2020	EXERCISE	5,000	12,659,700	2,531.94	619,059		2,012,567		2,012,567		(1,391,738)			1,393,507			104/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U1664LU3V6CS98	01/11/2019	01/03/2020	01/02/2020	EXERCISE	4,500	11,683,170	2,596.26	175,472		309,475		309,475		(134,082)			134,004			104/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	01/10/2019	01/08/2020	01/07/2020	EXERCISE	1,600	4,154,624	2,596.64	189,866		562,353		562,353		(369,468)			372,487			104/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID71265Z06	01/11/2019	01/10/2020	01/09/2020	EXERCISE	6,000	15,577,560	2,596.26	691,644		2,136,180		2,136,180		(1,427,001)			1,444,536			104/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	01/14/2019	01/13/2020	01/10/2020	EXERCISE	2,300	5,940,003	2,582.61	261,360		891,685		891,685		(619,160)			630,325			104/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES71P3U3RHIGC71XBU11	01/15/2019	01/14/2020	01/13/2020	EXERCISE	4,000	10,441,200	2,610.30	441,663		1,411,967		1,411,967		(992,418)			970,304			104/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES71P3U3RHIGC71XBU11	01/15/2019	01/15/2020	01/14/2020	EXERCISE	4,000	10,441,200	2,610.30	373,795		730,880		730,880		(356,490)			357,085			104/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	01/17/2019	01/16/2020	01/15/2020	EXERCISE	1,400	3,690,344	2,635.96	153,518		483,701		483,701		(320,066)			330,183			104/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	01/18/2019	01/17/2020	01/16/2020	EXERCISE	5,000	13,353,550	2,670.71	544,825		1,549,400		1,549,400		(963,249)			1,004,575			104/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	01/22/2019	01/21/2020	01/17/2020	EXERCISE	1,300	3,422,770	2,632.90	150,602		465,854		465,854		(305,384)			315,252			104/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U1664LU3V6CS98	01/24/2019	01/21/2020	01/17/2020	EXERCISE	5,000	13,211,650	2,642.33	205,068		350,050		350,050		(144,638)			144,982			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID71265Z06	01/25/2019	01/24/2020	01/23/2020	EXERCISE	8,500	22,650,460	2,664.76	926,404		2,682,898		2,682,898		(1,710,229)			1,756,494			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	01/28/2019	01/27/2020	01/24/2020	EXERCISE	2,500	6,609,625	2,643.85	279,587		849,802		849,802		(567,288)			570,215			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	01/29/2019	01/28/2020	01/27/2020	EXERCISE	1,200	3,168,000	2,640.00	134,006		418,886		418,886		(280,198)			284,880			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	01/30/2019	01/29/2020	01/28/2020	EXERCISE	2,700	7,238,835	2,681.05	303,307		835,364		835,364		(522,315)			532,057			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U1664LU3V6CS98	02/04/2019	01/30/2020	01/29/2020	EXERCISE	4,000	10,899,480	2,724.87	171,335		294,230		294,230		(122,443)			122,895			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	02/01/2019	01/31/2020	01/30/2020	EXERCISE	2,500	6,766,325	2,706.53	263,075		687,208		687,208		(425,204)			424,134			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 21GI190L77OXOHC3ZE78	10/08/2019	10/06/2020	01/30/2020	EXERCISE	4,000	11,572,240	2,893.06	494,713		1,366,680		1,366,680		(774,626)			871,967			101/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	02/04/2019	02/03/2020	01/31/2020	EXERCISE	1,000	2,724,870	2,724.87	103,545		254,783		254,783		(148,985)			151,237			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	02/05/2019	02/04/2020	02/03/2020	EXERCISE	1,800	4,927,860	2,737.70	182,824		466,476		466,476		(272,296)			283,652			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	02/28/2019	02/04/2020	02/03/2020	EXERCISE	1,000	2,895,870	2,895.87	35,781		100,984		100,984		(59,173)			65,203			106/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID71265Z06	02/06/2019	02/05/2020	02/04/2020	EXERCISE	2,500	6,829,025	2,731.61	254,381		666,585		666,585		(388,683)			412,204			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	02/07/2019	02/06/2020	02/05/2020	EXERCISE	2,300	6,223,915	2,706.05	242,733		687,163		687,163		(418,260)			444,431			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	02/08/2019	02/07/2020	02/06/2020	EXERCISE	6,000	16,247,280	2,707.88	621,458		1,746,185		1,746,185		(1,070,026)			1,124,727			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U1664LU3V6CS98	02/14/2019	02/07/2020	02/06/2020	EXERCISE	3,500	9,610,055	2,745.73	155,868		269,030		269,030		(112,471)			113,162			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES71P3U3RHIGC71XBU11	02/11/2019	02/10/2020	02/07/2020	EXERCISE	6,000	16,258,800	2,709.80	617,834		1,777,045		1,777,045		(1,077,992)			1,159,211			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID71265Z06	02/12/2019	02/11/2020	02/10/2020	EXERCISE	6,000	16,468,380	2,744.73	607,683		1,621,740		1,621,740		(930,348)			1,014,057			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	02/14/2019	02/13/2020	02/12/2020	EXERCISE	1,000	2,745,730	2,745.73	103,514		276,312		276,312		(155,558)			172,798			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	02/15/2019	02/14/2020	02/13/2020	EXERCISE	3,500	9,714,600	2,775.60	356,526		841,963		841,963		(424,992)			485,437			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U1664LU3V6CS98	02/15/2019	02/14/2020	02/13/2020	EXERCISE	3,000	8,326,800	2,775.60	286,601		549,443		549,443		(257,659)			262,842			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U1664LU3V6CS98	02/20/2019	02/14/2020	02/13/2020	EXERCISE	1,000	2,784,700	2,784.70	98,354		189,316		189,316		(88,813)			90,962			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	02/15/2019	02/14/2020	02/13/2020	EXERCISE	4,500	12,502,710	2,778.38	452,145		1,070,014		1,070,014		(540,182)			617,869			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES71P3U3RHIGC71XBU11	02/26/2019	02/14/2020	02/13/2020	EXERCISE	700	1,955,730	2,793.90	65,321		155,583		155,583		(78,202)			90,261			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	02/20/2019	02/19/2020	02/18/2020	EXERCISE	2,300	6,404,810	2,784.70	230,253		583,004		583,004		(302,858)			352,751			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U1664LU3V6CS98	02/22/2019	02/19/2020	02/18/2020	EXERCISE	4,000	11,170,680	2,792.67	177,812		301,550		301,550		(121,246)			123,738			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	02/21/2019	02/20/2020	02/19/2020	EXERCISE	2,700	7,492,176	2,774.88	269,718		700,432		700,432		(374,916)			430,713			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	02/22/2019	02/21/2020	02/21/2020	EXERCISE	6,000	16,756,020	2,792.67	584,785		1,472,910		1,472,910		(786,392)			888,125			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES71P3U3RHIGC71XBU11	02/25/2019	02/24/2020	02/21/2020	EXERCISE	2,500	6,990,275	2,796.11	243,262		550,968		550,968		(293,920)			307,706			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES71P3U3RHIGC71XBU11	02/26/2019	02/25/2020	02/24/2020	EXERCISE	3,500	9,778,650	2,793.90	343,231		752,520		752,520		(418,453)			409,290			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	02/27/2019	02/26/2020	02/25/2020	EXERCISE	6,000	16,754,280	2,792.38	594,777		1,343,160		1,343,160		(769,828)			748,383			106/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U1664LU3V6CS98	03/05/2019	02/28/2020	02/27/2020	EXERCISE	3,700	10,321,705	2,789.65	174,654		288,957		288,957		(110,841)			114,303			106/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID71265Z06	03/05/2019	03/04/2020	03/03/2020	EXERCISE	3,500	9,763,775	2,789.65	349,543		823,594		823,594		(480,339)			474,051			106/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID71265Z06	03/06/2019	03/05/2020	03/04/2020	EXERCISE	2,100	5,820,045	2,771.45	215,924		517,269		517,269		(317,087)			301,345			106/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	03/07/2019	03/06/2020	03/05/2020	EXERCISE	3,000	8,246,790	2,748.93	320,800		817,890		817,890		(526,441)			497,090			106/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	03/08/2019	03/06/2020	03/05/2020	EXERCISE	6,500	17,829,955	2,743.07	706,066		1,810,185		1,810,185		(1,167,576)			1,104,119			106/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U1664LU3V6CS98	03/13/2019	03/06/2020	03/05/2020	EXERCISE	3,000	8,432,760	2,810.92	140,141		236,009		236,009		(91,284)			95,868			106/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U1664LU3V6CS98	03/19/2019	03/06/2020	03/05/2020	EXERCISE	3,000	8,497,710	2,832.57	138,671		233,585		233,585		(89,074)			94,914			106/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES71P3U3RHIGC71XBU11	03/19/2019	03/06/2020	03/05/2020	EXERCISE	800	2,368,032	2,960.04	27,193		49,216		49,216		(30,457)			22,023			106/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES71P3U3RHIGC71XBU11	03/11/2019	03/10/2020	03/09/2020	EXERCISE	3,600	10,019,880	2,783.30	368,732		843,375		843,375		(529,575)			474,643			106/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	03/12/2019	03/11/2020	03/10/2020	EXERCISE	4,200	11,724,384	2,791.52	420,905		924,028		924,028		(614,573)			503,123			106/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID71265Z06	03/13/2019	03/12/2020	03/11/2020	EXERCISE	4,000	11,243,680	2,810.92	394,653		733,607		733,607		(525,031)			338,954			106/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	03/14/2019	03/13/2020	03/12/2020	EXERCISE	4,500	12,638,160	2,808.48	444,231		923,565		923,565		(595,661)			479,334			106/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	03/15/2019	03/13/2020	03/12/2020	EXERCISE	3,000	8,467,440	2,822.48	291,280		573,710		573,710		(360,148)			282,430			106/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	03/15/2019	03/13/2020	03/12/2020	EXERCISE	4,500	12,828,150	2,850.70	363,253		733,575		733,575		(487,401)			370,322			106/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U1664LU3V6CS98	03/15/2019	03/13/2020	03/13/2020	EXPIRE	4,000	11,402,800	2,850.70	377,255						(347,034)			(377,255)			106/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	03/18/2019	03/17/2020	03/16/2020	EXERCISE	1,500	4,249,410	2,832.94	147,879		260,384		260,384		(168,120)			112,504			106/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	03/20/2019	03/19/2020	03/18/2020	EXERCISE	6,500	18,357,495	2,824.23	651,691		1,161,453		1,161,453		(812,015)			509,761			106/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	03/21/2019	03/20/2020	03/19/2020	EXERCISE	3,000	8,564,640	2,854.88	300,619		408,430		408,430		(277,010)			107,811			106/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	03/22/2019	03/20/2020	03/19/2020	EXERCISE	4,000	11,202,840	2,800.71	431,309		766,460		766,460		(574,490)			335,151			106/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U1664LU3V6CS98	03/28/2019	03/23/2020	03/23/2020	EXPIRE	4,000	11,261,760	2,815.44	183,775						(116,400)			(183,775)			106/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	03/26/2019	03/25/2020	03/24/2020	EXERCISE	10,000	28,184,600	2,818.46	1,059,741		1,635,458		1,635,458		(1,228,221)			575,717			106/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	03/27/2019	03/26/2020	03/25/2020	EXERCISE	3,000	8,416,110	2,805.37	318,971		585,513		585,513		(426,350)			266,542			106/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	03/28/2019	03/27/2020	03/26/2020	EXERCISE	5,500	15,484,920	2,815.44	577,588		890,290		890,290		(733,233)			312,702			106/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID71265Z06	03/29/2019	03/27/2020	03/26/2020	EXERCISE	8,000	22,675,200	2,834.40	811,772		1,143,287		1,143,287		(943,914)			331,515			106/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	04/01/2019	03/31/2020	03/30/2020	EXERCISE	2,300	6,594,537	2,867.19	234,106		247,365		247,365		(189,561)			13,259			106/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	04/03/2019	04/02/2020	04/01/2020	EXERCISE	1,500	4,310,100	2,873.40	151,716		148,649		148,649		(98,864)			(3,067)			106/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES71P3U3RHIGC71XBU11	04/23/2019	04/02/2020	04/02/2020	EXPIRE	1,000	3,036,359	3,036.36	36,964						19,830			(36,964)			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID71265Z06	04/05/2019	04/03/2020	04/02/2020	EXERCISE	4,000	11,570,960	2,892.74	392,256		285,960		285,960		(207,425)			(106,296)			106/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U1664LU3V6CS98	04/16/2019	04/06/2020	04/06/2020	EXPIRE	4,500	13,081,770	2,907.06	208,232						(108,648)			(208,232)			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	04/08/2019	04/07/2020	04/06/2020	EXERCISE	3,000	8,687,310	2,895.77	295,369		306,950		306,950		(191,417)			11,581			106/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	04/09/2019	04/08/2020	04/07/2020	EXERCISE	2,200	6,332,040	2,878.20	223,521		282,750		282,750		(171,381)			59,228			106/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	04/10/2019	04/09/2020	04/08/2020	EXERCISE	5,500	15,885,155	2,888.21	548,038		572,678		572,678		(380,628)			24,640			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	04/11/2019	04/09/2020	04/08/2020	EXERCISE	3,000	8,664,960	2,888.32	298,075		312,040		312,040		(208,142)			13,965			105/101

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)
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	04/12/2019	04/09/2020	04/08/2020	EXERCISE	6,000	17,444,460	2,907.41	580,901		509,540		509,540		(317,628)			(71,361)			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	04/15/2019	04/14/2020	04/13/2020	EXERCISE	1,000	2,905,580	2,905.58	98,209		97,347		97,347		(57,123)			(862)			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	04/15/2019	04/14/2020	04/13/2020	EXERCISE	5,000	14,673,179	2,934.64	406,781		341,433		341,433		(225,561)			(65,348)			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	04/16/2019	04/15/2020	04/14/2020	EXERCISE	3,300	9,593,298	2,907.06	320,416		322,102		322,102		(208,482)			1,686			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U1664LU3V6CS98	04/15/2019	04/15/2020	04/15/2020	EXPIRE	4,000	11,738,560	2,934.64	395,315						(285,872)			(395,315)			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U1664LU3V6CS98	04/18/2019	04/15/2020	04/15/2020	EXPIRE	1,000	2,934,080	2,934.08	99,114						(71,278)			(99,114)			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	04/17/2019	04/16/2020	04/15/2020	EXERCISE	1,000	2,900,450	2,900.45	97,745		86,069		86,069		(74,347)			(11,676)			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID71265Z06	04/18/2019	04/17/2020	04/16/2020	EXERCISE	5,500	15,977,665	2,905.03	535,252		546,379		546,379		(378,609)			11,127			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	04/22/2019	04/21/2020	04/20/2020	EXERCISE	1,500	4,361,955	2,907.97	146,562		105,474		105,474		(110,750)			(41,088)			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U1664LU3V6CS98	04/26/2019	04/21/2020	04/21/2020	EXPIRE	2,000	5,879,760	2,939.88	92,428						(41,809)			(92,428)			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	04/23/2019	04/22/2020	04/21/2020	EXERCISE	2,300	6,747,464	2,933.68	221,992		113,821		113,821		(112,858)			(108,170)			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID71265Z06	04/24/2019	04/23/2020	04/22/2020	EXERCISE	5,000	14,636,250	2,927.25	482,996		219,742		219,742		(244,431)			(263,255)			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	04/25/2019	04/24/2020	04/23/2020	EXERCISE	3,300	9,656,361	2,926.17	325,419		176,008		176,008		(156,246)			(149,411)			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	04/26/2019	04/24/2020	04/23/2020	EXERCISE	6,000	17,639,280	2,939.88	583,860		237,755		237,755		(210,501)			(346,105)			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID71265Z06	04/29/2019	04/28/2020	04/27/2020	EXERCISE	1,000	2,943,030	2,943.03	98,592		30,981		30,981		(39,289)			(67,611)			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID71265Z06	05/01/2019	04/30/2020	04/29/2020	EXERCISE	1,500	4,385,595	2,923.73	149,549		93,530		93,530		(86,329)			(56,019)			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID71265Z06	05/03/2019	05/01/2020	04/30/2020	EXERCISE	4,500	13,255,380	2,945.64	450,683		40,725		40,725		(129,840)			(409,958)			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	05/21/2019	05/01/2020	05/01/2020	EXPIRE	1,100	3,361,899	3,056.27	19,220						(13,753)			(19,220)			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	05/06/2019	05/04/2020	05/01/2020	EXERCISE	2,200	6,451,434	2,932.47	227,736		112,983		112,983		(91,275)			(114,753)			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	05/07/2019	05/05/2020	05/04/2020	EXERCISE	2,300	6,633,315	2,884.05	269,313		215,305		215,305		(174,590)			(54,008)			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	05/08/2019	05/06/2020	05/05/2020	EXERCISE	2,500	7,198,550	2,879.42	276,424		290,119		290,119		(235,690)			13,694			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U1664LU3V6CS98	05/17/2019	05/06/2020	05/06/2020	EXPIRE	3,000	8,578,590	2,859.53	133,992						(71,947)			(133,992)			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	05/09/2019	05/07/2020	05/06/2020	EXERCISE	2,000	5,741,440	2,870.72	229,083		254,257		254,257		(202,383)			25,173			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	05/10/2019	05/08/2020	05/07/2020	EXERCISE	8,500	24,491,900	2,881.40	903,751		1,100,927		1,100,927		(841,092)			197,176			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	05/13/2019	05/11/2020	05/08/2020	EXERCISE	1,500	4,217,805	2,811.87	171,665		293,288		293,288		(252,938)			121,623			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	05/14/2019	05/12/2020	05/11/2020	EXERCISE	4,000	11,337,640	2,834.41	441,601		596,690		596,690		(605,617)			155,089			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID71265Z06	05/16/2019	05/14/2020	05/13/2020	EXERCISE	5,000	14,381,600	2,876.32	522,052		640,571		640,571		(563,390)			118,519			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	05/15/2019	05/14/2020	05/13/2020	EXERCISE	5,000	14,397,348	2,879.47	471,834		624,823		624,823		(597,963)			152,989			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	05/17/2019	05/15/2020	05/14/2020	EXERCISE	4,000	11,438,120	2,859.53	422,067		584,793		584,793		(533,062)			162,727			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID71265Z06	05/20/2019	05/15/2020	05/14/2020	EXERCISE	1,100	3,155,496	2,868.63	100,289		150,806		150,806		(152,432)			50,517			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U1664LU3V6CS98	05/15/2019	05/15/2020	05/15/2020	EXPIRE	3,500	10,078,145	2,879.47	350,483						(259,299)			(350,483)			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID71265Z06	05/20/2019	05/18/2020	05/15/2020	EXERCISE	1,000	2,840,230	2,840.23	108,781		162,613		162,613		(154,637)			53,833			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	05/21/2019	05/19/2020	05/18/2020	EXERCISE	4,500	12,889,620	2,864.36	473,049		635,850		635,850		(604,565)			162,801			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	05/22/2019	05/19/2020	05/18/2020	EXERCISE	2,000	5,712,540	2,856.27	207,365		298,780		298,780		(293,855)			91,415			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	05/24/2019	05/22/2020	05/21/2020	EXERCISE	12,000	33,912,720	2,826.06	1,297,162		1,984,470		1,984,470		(2,101,921)			687,308			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	05/28/2019	05/26/2020	05/22/2020	EXERCISE	1,000	2,802,390	2,802.39	109,854		203,365		203,365		(198,573)			93,511			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U1664LU3V6CS98	06/03/2019	05/26/2020	05/22/2020	EXERCISE	3,000	8,233,350	2,744.45	122,022		214,030		214,030		(183,703)			92,008			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	05/29/2019	05/27/2020	05/26/2020	EXERCISE	1,000	2,783,020	2,783.02	114,104		206,680		206,680		(213,448)			92,576			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U1664LU3V6CS98	06/04/2019	05/27/2020	05/26/2020	EXERCISE	3,500	9,811,445	2,803.27	146,384		254,955		254,955		(193,412)			108,571			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID71265Z06	05/30/2019	05/28/2020	05/27/2020	EXERCISE	1,000	2,788,860	2,788.86	113,228		204,096		204,096		(212,859)			90,868			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	05/31/2019	05/29/2020	05/28/2020	EXERCISE	3,000	8,256,180	2,752.06	344,283		748,795		748,795		(743,444)			404,512			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	06/13/2019	05/29/2020	05/28/2020	EXERCISE	1,000	2,992,850	2,992.85	51,182		8,808		8,808		(74,676)			(42,374)			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	06/03/2019	06/01/2020	05/29/2020	EXERCISE	4,500	12,350,025	2,744.45	518,701		1,059,956		1,059,956		(1,136,507)			541,255			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	06/04/2019	06/02/2020	06/01/2020	EXERCISE	4,000	11,213,080	2,803.27	440,674		757,567		757,567		(766,764)			316,893			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	06/21/2019	06/02/2020	06/02/2020	EXPIRE	1,000	3,009,469	3,009.47	66,090						(34,303)			(66,090)			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	06/05/2019	06/03/2020	06/02/2020	EXERCISE	3,300	9,326,295	2,826.15	357,197		528,124		528,124		(565,397)			170,927			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	06/06/2019	06/04/2020	06/03/2020	EXERCISE	3,000	8,530,470	2,843.49	320,746		498,278		498,278		(492,130)			177,532			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	06/07/2019	06/05/2020	06/04/2020	EXERCISE	6,000	17,240,040	2,873.34	634,433		809,815		809,815		(787,275)			175,382			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	06/10/2019	06/08/2020	06/05/2020	EXERCISE	6,000	17,320,380	2,886.73	635,658		924,670		924,670		(740,900)			289,012			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	06/11/2019	06/09/2020	06/08/2020	EXERCISE	4,500	12,985,740	2,885.72	488,264		627,105		627,105		(548,780)			138,841			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	06/12/2019	06/10/2020	06/09/2020	EXERCISE	3,000	8,639,520	2,879.84	322,254		476,548		476,548		(393,905)			154,293			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U1664LU3V6CS98	06/14/2019	06/10/2020	06/09/2020	EXERCISE	4,500	12,991,410	2,886.98	202,773		350,683		350,683		(108,777)			147,910			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID71265Z06	06/13/2019	06/11/2020	06/10/2020	EXERCISE	3,500	10,120,740	2,891.64	377,504		439,087		439,087		(435,493)			61,583			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	06/14/2019	06/12/2020	06/11/2020	EXERCISE	4,000	11,547,920	2,886.98	424,386		440,233		440,233		(529,585)			15,847			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	06/14/2019	06/12/2020	06/11/2020	EXERCISE	5,500	16,037,175	2,915.85	493,024		446,536		446,536		(661,565)			(46,488)			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	06/17/2019	06/15/2020	06/12/2020	EXERCISE	4,000	11,558,680	2,889.67	424,204		524,103		524,103		(524,540)			99,900			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U1664LU3V6CS98	06/14/2019	06/15/2020	06/12/2020	EXERCISE	5,000	14,579,250	2,915.85	483,811		753,596		753,596		(350,869)			269,785			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	06/18/2019	06/16/2020	06/15/2020	EXERCISE	2,400	7,002,600	2,917.75	253,494		210,074		210,074		(256,800)			(43,420)			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	06/19/2019	06/17/2020	06/16/2020	EXERCISE	2,500	7,316,150	2,926.46	258,992		242,277		242,277		(250,701)			(16,715)			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	06/20/2019	06/18/2020	06/17/2020	EXERCISE	3,000	8,862,540	2,954.18	307,532		195,388		195,388		(223,124)			(112,144)			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	06/21/2019	06/19/2020	06/18/2020	EXERCISE	6,500	19,177,990	2,950.46	680,819		451,577		451,577		(507,516)			(229,242)			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U1664LU3V6CS98	06/20/2019	06/19/2020	06/18/2020	EXERCISE	3,000	8,862,540	2,954.18	133,092		230,380		230,380		(59,402)			97,288			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	06/24/2019	06/22/2020	06/19/2020	EXERCISE	4,500	13,254,075	2,945.35	474,496		270,146		270,146		(373,309)			(204,350)			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	06/25/2019	06/23/2020	06/22/2020	EXERCISE	4,000	11,669,520	2,917.38	431,772		319,950		319,950		(415,608)			(111,822)			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U1664LU3V6CS98	07/01/2019	06/24/2020	06/23/2020	EXERCISE	3,500	10,375,155	2,964.33	157,899		269,695		269,695		(64,676)			111,796			104/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID71265Z06	06/26/2019	06/24/2020	06/23/2020	EXERCISE	4,200	12,237,876	2,913.78	456,473		358,078		358,078		(448,149)			(98,395)			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	06/27/2019	06/25/2020	06/24/2020	EXERCISE	5,800	16,964,536	2,924.92	621,750		430,829		430,829		(582,225)			(190,921)			105/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	06/28/2019	06/26/2020	06/25/2020	EXERCISE	3,500	10,296,160	2,941.76	373,236		251,770		251,770		(315,627)			(121,466)			104/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	07/01/2019	06/29/2020	06/26/2020	EXERCISE	2,500	7,410,825	2,964.33	253,450		116,546		116,546		(192,752)			(136,904)			104/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	07/02/2019	06/30/2020	06/29/2020	EXERCISE	1,000	2,973,010	2,973.01	98,109		47,572		47,572		(72,196)			(50,538)			104/101
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	07/03/2019	07/01/2020	07/01/2020	EXPIRE	1,200	3,594,984	2,995.82	117,915						(55,207)			(117,915)			104/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	07/05/2019	07/02/2020	07/01/2020	EXERCISE	5,500	16,447,255	2,990.41	542,759		84,343		84,343		(235,445)			(458,417)			104/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U1664LU3V6CS98	07/08/2019	07/02/2020	07/01/2020	EXERCISE	4,000	11,903,800	2,975.95	182,197		309,430		309,430		(69,295)			127,233			104/100

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	07/18/2019	07/02/2020	07/01/2020	EXERCISE	3,000	8,985,330	2,995.11	142,989		242,560		242,560		(49,774)			99,571			103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL	07/08/2019	07/06/2020	07/02/2020	EXERCISE	2,700	8,035,065	2,975.95	273,192		174,141		174,141		(168,159)			99,051			104/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK	07/09/2019	07/07/2020	07/06/2020	EXERCISE	4,500	13,408,335	2,979.63	459,906		260,295		260,295		(259,964)			199,611			104/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	07/10/2019	07/08/2020	07/07/2020	EXERCISE	4,000	11,972,280	2,993.07	402,269		255,750		255,750		(194,066)			146,519			104/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL	07/11/2019	07/09/2020	07/08/2020	EXERCISE	3,200	9,599,712	2,999.91	321,590		126,512		126,512		(135,569)			195,078			104/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK	07/12/2019	07/10/2020	07/09/2020	EXERCISE	4,500	13,561,965	3,013.77	447,545		184,125		184,125		(146,814)			263,420			104/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	07/24/2019	07/10/2020	07/09/2020	EXERCISE	3,500	10,568,460	3,019.56	168,224		285,246		285,246		(51,477)			117,022			103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	07/15/2019	07/13/2020	07/10/2020	EXERCISE	800	2,411,440	3,014.30	80,422		9,765		9,765		(31,348)			70,657			104/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL	08/09/2019	07/13/2020	07/13/2020	EXPIRE	1,700	5,309,032	3,122.96	28,778						(56,645)			28,778			102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK	07/16/2019	07/14/2020	07/13/2020	EXERCISE	1,200	3,604,848	3,004.04	121,123		34,281		34,281		(49,852)			86,842			104/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	07/15/2019	07/14/2020	07/14/2020	EXPIRE	5,500	16,744,420	3,044.44	458,400						(276,390)			458,400			104/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	07/18/2019	07/14/2020	07/14/2020	EXPIRE	1,000	3,043,030	3,043.03	75,177						(34,733)			75,177			103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	07/17/2019	07/15/2020	07/14/2020	EXERCISE	2,000	5,968,840	2,984.42	204,134		107,927		107,927		(125,216)			196,208			103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	07/15/2019	07/15/2020	07/14/2020	EXERCISE	4,000	12,177,772	3,044.44	416,034		728,380		728,380		(250,455)			312,346			104/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	07/18/2019	07/15/2020	07/14/2020	EXERCISE	1,000	3,043,030	3,043.03	95,926		183,504		183,504		(47,317)			87,578			103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	07/18/2019	07/16/2020	07/15/2020	EXERCISE	1,200	3,594,132	2,995.11	123,638		33,358		33,358		(66,860)			90,280			103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	07/19/2019	07/17/2020	07/16/2020	EXERCISE	5,000	14,883,050	2,976.61	520,907		333,933		333,933		(364,457)			186,973			103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	07/22/2019	07/20/2020	07/17/2020	EXERCISE	1,500	4,477,545	2,985.03	155,371		67,528		67,528		(99,086)			87,843			103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	07/23/2019	07/21/2020	07/20/2020	EXERCISE	2,500	7,513,675	3,005.47	253,211		38,731		38,731		(133,272)			214,480			103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK	07/24/2019	07/22/2020	07/21/2020	EXERCISE	3,200	9,662,592	3,019.56	319,832		32,229		32,229		(134,784)			287,602			103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	07/25/2019	07/23/2020	07/22/2020	EXERCISE	3,600	10,813,212	3,003.67	363,324		46,368		46,368		(181,378)			316,956			103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK	07/26/2019	07/24/2020	07/24/2020	EXPIRE	5,300	16,037,058	3,025.86	526,016						(169,009)			526,016			103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	07/31/2019	07/27/2020	07/24/2020	EXERCISE	3,500	10,431,330	2,980.38	167,104		281,573		281,573		(58,528)			114,469			103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL	07/31/2019	07/28/2020	07/27/2020	EXERCISE	1,200	3,576,456	2,980.38	124,818		41,078		41,078		(91,908)			83,740			103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK	07/30/2019	07/29/2020	07/27/2020	EXERCISE	1,500	4,430,340	2,953.56	167,024		129,663		144,917		(37,361)			137,361			103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	08/02/2019	07/31/2020	07/30/2020	EXERCISE	2,800	8,209,740	2,932.05	319,359		284,760		284,760		(320,337)			134,599			103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	08/05/2019	08/03/2020	07/31/2020	EXERCISE	1,000	2,844,740	2,844.74	126,022		182,843		182,843		(178,915)			56,821			103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	08/06/2019	08/04/2020	08/03/2020	EXERCISE	2,800	8,068,956	2,881.77	338,896		476,560		476,560		(437,081)			137,664			103/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	08/09/2019	08/04/2020	08/03/2020	EXERCISE	5,000	14,593,250	2,918.65	221,940		379,350		379,350		(99,690)			157,410			102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	08/07/2019	08/05/2020	08/04/2020	EXERCISE	3,000	8,651,940	2,883.98	353,864		528,645		528,645		(480,645)			174,781			102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	08/08/2019	08/06/2020	08/05/2020	EXERCISE	4,000	11,752,360	2,938.09	447,768		565,223		565,223		(467,100)			117,455			102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL	08/09/2019	08/07/2020	08/06/2020	EXERCISE	10,000	29,186,500	2,918.65	1,123,680		1,577,650		1,577,650		(1,346,137)			453,970			102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK	08/12/2019	08/10/2020	08/07/2020	EXERCISE	1,800	5,189,562	2,883.09	217,443		375,147		375,147		(288,488)			157,704			102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL	08/13/2019	08/11/2020	08/10/2020	EXERCISE	3,200	9,364,224	2,926.32	367,078		450,520		450,520		(413,351)			83,442			102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	08/14/2019	08/12/2020	08/11/2020	EXERCISE	3,800	10,794,280	2,840.60	485,743		805,958		805,958		(770,573)			320,215			102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	08/15/2019	08/13/2020	08/12/2020	EXERCISE	1,000	2,847,600	2,847.60	127,003		216,165		216,165		(196,760)			89,162			102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	08/16/2019	08/13/2020	08/12/2020	EXERCISE	3,500	10,110,380	2,888.68	156,884		267,875		267,875		(74,875)			110,991			102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK	08/16/2019	08/14/2020	08/13/2020	EXERCISE	4,300	12,421,324	2,888.68	517,969		809,611		809,611		(701,124)			291,642			102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	08/15/2019	08/14/2020	08/13/2020	EXERCISE	4,000	11,504,304	2,876.08	397,735		797,200		797,200		(273,648)			399,464			102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	08/15/2019	08/14/2020	08/13/2020	EXERCISE	5,500	15,818,418	2,876.08	609,244		1,104,871		1,104,871		(1,016,777)			495,627			102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK	08/19/2019	08/17/2020	08/14/2020	EXERCISE	1,500	4,385,475	2,923.65	172,788		241,283		241,283		(211,402)			68,495			102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	09/03/2019	08/17/2020	08/14/2020	EXERCISE	822	2,520,346	3,066.11	33,445		15,121		15,121		(68,027)			18,324			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	08/20/2019	08/18/2020	08/17/2020	EXERCISE	3,000	8,701,530	2,900.51	348,061		539,078		539,078		(484,609)			191,016			102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK	08/21/2019	08/19/2020	08/18/2020	EXERCISE	1,800	5,263,974	2,924.43	205,821		276,804		276,804		(254,137)			70,983			102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	08/22/2019	08/20/2020	08/19/2020	EXERCISE	2,000	5,845,900	2,922.95	230,913		295,030		295,030		(281,606)			64,117			102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	08/23/2019	08/21/2020	08/20/2020	EXERCISE	8,000	22,776,880	2,847.11	999,905		1,705,973		1,705,973		(1,648,765)			706,068			102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	08/26/2019	08/21/2020	08/20/2020	EXERCISE	4,000	11,513,520	2,878.38	175,215		299,310		299,310		(85,114)			124,095			102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK	08/26/2019	08/24/2020	08/21/2020	EXERCISE	7,000	20,148,660	2,878.38	876,467		1,299,737		1,299,737		(1,220,483)			423,270			102/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	08/28/2019	08/26/2020	08/25/2020	EXERCISE	2,000	5,775,880	2,887.94	247,208		383,195		383,195		(344,699)			135,987			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	08/29/2019	08/27/2020	08/26/2020	EXERCISE	1,400	4,094,412	2,924.58	167,666		197,693		197,693		(197,246)			30,027			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL	08/30/2019	08/28/2020	08/27/2020	EXERCISE	4,000	11,705,840	2,926.46	482,281		559,297		559,297		(558,743)			77,016			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	09/04/2019	08/28/2020	08/27/2020	EXERCISE	3,200	9,400,896	2,937.78	144,012		244,366		244,366		(58,392)			100,354			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	09/05/2019	09/03/2020	09/02/2020	EXERCISE	1,500	4,464,000	2,976.00	171,864		145,974		145,974		(139,833)			125,890			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	09/06/2019	09/04/2020	09/03/2020	EXERCISE	8,000	23,829,680	2,978.71	900,762		912,200		912,200		(785,349)			11,438			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	09/09/2019	09/08/2020	09/04/2020	EXERCISE	2,600	7,743,918	2,978.43	295,043		370,338		370,338		(253,506)			75,294			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	09/10/2019	09/09/2020	09/08/2020	EXERCISE	2,600	7,746,414	2,979.39	298,237		340,994		340,994		(251,660)			42,757			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK	09/11/2019	09/09/2020	09/08/2020	EXERCISE	3,800	11,403,534	3,000.93	424,211		416,524		416,524		(307,925)			7,687			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	09/12/2019	09/10/2020	09/09/2020	EXERCISE	4,000	12,038,280	3,009.57	439,999		447,673		447,673		(306,301)			7,674			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	09/17/2019	09/10/2020	09/09/2020	EXERCISE	3,500	10,519,915	3,005.69	170,567		283,975		283,975		(48,739)			113,408			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	09/13/2019	09/11/2020	09/10/2020	EXERCISE	7,600	22,856,164	3,007.39	850,249		669,212		669,212		(600,793)			181,038			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	09/13/2019	09/11/2020	09/10/2020	EXERCISE	5,000	15,187,320	3,037.46	470,657		289,901		289,901		(350,998)			180,755			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	09/16/2019	09/14/2020	09/11/2020	EXERCISE	2,000	5,995,920	2,997.96	226,646		220,695		220,695		(177,622)			5,951			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL	09/17/2019	09/15/2020	09/14/2020	EXERCISE	700	2,103,990	3,005.70	80,583		76,491		76,491		(59,048)			4,092			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	09/13/2019	09/15/2020	09/14/2020	EXERCISE	4,000	12,149,856	3,037.46	421,222		841,925		841,925		(159,062)			420,703			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	09/17/2019	09/15/2020	09/14/2020	EXERCISE	900	2,732,175	3,035.75	94,765		189,324		189,324		(36,058)			94,558			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL	09/17/2019	09/15/2020	09/14/2020	EXERCISE	1,200	3,642,908	3,035.76	117,222		95,059		95,059		(90,037)			22,164			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	10/03/2019	09/15/2020	09/15/2020	EXPIRE	1,102	3,489,776	3,166.77	18,283						(56,268)			18,283			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	09/19/2019	09/17/2020	09/16/2020	EXERCISE	3,200	9,621,728	3,006.79	360,334		342,373		342,373		(282,114)			17,960			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	09/20/2019	09/18/2020	09/17/2020	EXERCISE	9,000	27,000,000	3,000.00	1,028,520		956,378		956,378		(823,602)			72,143			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	09/23/2019	09/21/2020	09/18/2020	EXERCISE	2,000	5,983,560	2,991.78	228,572		185,318		185,318		(203,321)			43,254			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	09/25/2019	09/21/2020	09/18/2020	EXERCISE	2,100	6,268,227	2,984.87	101,827		169,197		169,197		(31,440)			67,370			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	09/24/2019	09/22/2020	09/21/2020	EXERCISE	4,700	13,943,020	2,966.60	563,995		608,685		608,685		(555,278)			44,690			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	09/25/2019	09/23/2020	09/22/2020	EXERCISE	5,000	14,924,350	2,984.87	594,735		489,729		489,729		(519,543)			105,006			101/100

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)
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI190L770X0HC3ZE78	09/26/2019	09/24/2020	09/23/2020	EXERCISE	3,700	11,017,194	2,977.62	440,688		406,146		406,146		(409,534)			34,542			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	09/27/2019	09/25/2020	09/24/2020	EXERCISE	8,800	26,063,752	2,961.79	1,025,609		1,152,059		1,152,059		(1,144,962)			126,451			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U1664LU3V6CS98	10/01/2019	09/28/2020	09/25/2020	EXERCISE	2,500	7,350,625	2,940.25	116,285		194,000		194,000		(42,858)			77,715			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U1664LU3V6CS98	03/19/2020	09/29/2020	09/28/2020	EXERCISE	500	1,325,165	2,650.33		85,944	342,447		342,447					256,503			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID171265Z06	10/02/2019	09/30/2020	09/29/2020	EXERCISE	1,200	3,465,132	2,887.61	153,852		279,651		279,651		(228,441)			125,799			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI190L770X0HC3ZE78	10/03/2019	10/01/2020	09/30/2020	EXERCISE	1,650	4,802,540	2,910.63	210,831		322,055		322,055		(279,221)			111,224			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	10/04/2019	10/02/2020	10/01/2020	EXERCISE	5,650	16,678,857	2,952.01	693,840		988,326		988,326		(769,033)			294,486			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	10/07/2019	10/05/2020	10/02/2020	EXERCISE	2,500	7,346,975	2,938.79	294,981		492,585		492,585		(384,972)			197,604			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	10/09/2019	10/07/2020	10/06/2020	EXERCISE	4,300	12,553,420	2,919.40	529,754		1,008,024		1,008,024		(728,934)			478,270			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID171265Z06	10/10/2019	10/08/2020	10/07/2020	EXERCISE	3,300	9,695,829	2,938.13	398,499		755,321		755,321		(514,939)			356,822			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U1664LU3V6CS98	10/16/2019	10/08/2020	10/07/2020	EXERCISE	3,300	9,865,977	2,989.69	153,100		256,459		256,459		(47,619)			103,359			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	10/11/2019	10/09/2020	10/08/2020	EXERCISE	7,000	20,791,890	2,970.27	806,725		1,307,244		1,307,244		(923,824)			500,519			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	10/14/2019	10/13/2020	10/09/2020	EXERCISE	1,800	5,339,070	2,966.15	204,486		306,993		306,993		(252,757)			102,507			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	10/30/2019	10/13/2020	10/13/2020	EXPIRE	640	2,031,830	3,174.73	25,057						(31,523)			(25,057)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID171265Z06	10/15/2019	10/14/2020	10/13/2020	EXERCISE	800	2,396,544	2,995.68	86,995		124,937		124,937		(95,938)			37,942			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID171265Z06	10/15/2019	10/14/2020	10/13/2020	EXERCISE	6,200	18,573,216	2,995.68	674,208		968,259		968,259		(743,517)			294,051			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	10/16/2019	10/15/2020	10/14/2020	EXERCISE	1,400	4,185,566	2,989.69	154,029		232,289		232,289		(175,957)			78,260			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U1664LU3V6CS98	10/15/2019	10/15/2020	10/14/2020	EXERCISE	4,600	13,780,128	2,995.68	515,495		964,502		964,502		(185,570)			449,006			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U1664LU3V6CS98	10/21/2019	10/15/2020	10/14/2020	EXERCISE	1,000	3,006,720	3,006.72	111,604		210,457		210,457		(39,235)			98,853			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI190L770X0HC3ZE78	10/21/2019	10/15/2020	10/14/2020	EXERCISE	600	1,804,032	3,006.72	63,863		89,335		89,335		(68,854)			25,472			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI190L770X0HC3ZE78	10/17/2019	10/16/2020	10/15/2020	EXERCISE	2,200	6,595,490	2,997.95	239,416		305,309		305,309		(267,536)			65,892			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	10/18/2019	10/16/2020	10/15/2020	EXERCISE	5,800	17,319,960	2,986.20	636,509		873,055		873,055		(758,625)			236,546			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI190L770X0HC3ZE78	10/21/2019	10/19/2020	10/16/2020	EXERCISE	1,100	3,307,392	3,006.72	119,066		147,701		147,701		(127,508)			28,635			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI190L770X0HC3ZE78	10/22/2019	10/20/2020	10/19/2020	EXERCISE	2,200	6,591,178	2,995.99	234,646		307,637		307,637		(280,483)			72,991			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U1664LU3V6CS98	10/25/2019	10/20/2020	10/19/2020	EXERCISE	3,200	9,672,160	3,022.55	148,917		251,367		251,367		(41,102)			102,450			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	10/23/2019	10/21/2020	10/20/2020	EXERCISE	2,300	6,910,396	3,004.52	248,774		266,008		266,008		(272,829)			17,234			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	10/24/2019	10/22/2020	10/21/2020	EXERCISE	4,000	12,041,160	3,010.29	430,471		495,770		495,770		(460,067)			65,299			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID171265Z06	10/25/2019	10/23/2020	10/22/2020	EXERCISE	5,500	16,624,025	3,022.55	578,516		542,694		542,694		(592,585)			(35,822)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI190L770X0HC3ZE78	10/28/2019	10/26/2020	10/23/2020	EXERCISE	1,800	5,470,956	3,039.42	190,936		177,101		177,101		(173,836)			(13,836)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U1664LU3V6CS98	10/30/2019	10/28/2020	10/27/2020	EXERCISE	2,600	7,921,602	3,046.77	118,180		197,870		197,870		(27,706)			79,690			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	10/31/2019	10/29/2020	10/28/2020	EXERCISE	650	1,974,414	3,037.56	69,302		62,208		62,208		(64,187)			(7,094)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	11/01/2019	10/30/2020	10/29/2020	EXERCISE	3,800	11,654,258	3,066.91	399,158		274,898		274,898		(291,537)			(124,260)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID171265Z06	11/04/2019	11/02/2020	10/30/2020	EXERCISE	1,000	3,078,270	3,078.27	103,738		68,943		68,943		(69,234)			(34,795)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI190L770X0HC3ZE78	11/05/2019	11/03/2020	11/02/2020	EXERCISE	1,300	3,997,006	3,074.62	137,897		78,478		78,478		(89,243)			(59,419)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	11/06/2019	11/04/2020	11/03/2020	EXERCISE	2,800	8,614,984	3,076.78	300,232		222,381		222,381		(187,911)			(77,852)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	11/07/2019	11/05/2020	11/04/2020	EXERCISE	4,500	13,883,310	3,085.18	484,528		391,346		391,346		(273,962)			(93,181)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U1664LU3V6CS98	11/12/2019	11/05/2020	11/04/2020	EXERCISE	3,100	9,584,704	3,091.84	153,524		258,738		258,738		(26,829)			105,214			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI190L770X0HC3ZE78	11/22/2019	11/05/2020	11/05/2020	EXPIRE	844	2,756,339	3,265.80	25,988						(18,890)			(25,988)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	11/08/2019	11/06/2020	11/05/2020	EXERCISE	12,000	37,116,960	3,093.08	1,315,796		1,125,640		1,125,640		(672,670)			(190,156)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI190L770X0HC3ZE78	11/11/2019	11/09/2020	11/06/2020	EXERCISE	3,200	9,878,432	3,087.01	345,745		346,008		346,008		(199,715)			263			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI190L770X0HC3ZE78	11/12/2019	11/10/2020	11/09/2020	EXERCISE	3,600	11,130,624	3,091.84	388,459		404,169		404,169		(213,490)			15,710			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI190L770X0HC3ZE78	11/13/2019	11/12/2020	11/10/2020	EXERCISE	2,600	8,044,504	3,094.04	284,775		182,947		182,947		(151,426)			(101,829)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	11/14/2019	11/12/2020	11/10/2020	EXERCISE	3,500	10,838,205	3,096.63	381,505		237,210		237,210		(199,367)			(144,295)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	11/15/2019	11/13/2020	11/12/2020	EXERCISE	5,000	15,602,300	3,120.46	540,620		285,838		285,838		(214,212)			(254,782)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U1664LU3V6CS98	11/15/2019	11/13/2020	11/12/2020	EXERCISE	4,700	14,754,159	3,139.18	525,125		1,026,420		1,026,420		(83,445)			501,295			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	11/15/2019	11/13/2020	11/12/2020	EXERCISE	6,500	20,404,688	3,139.18	628,773		249,891		249,891		(261,917)			(378,882)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U1664LU3V6CS98	11/18/2019	11/16/2020	11/13/2020	EXERCISE	2,700	8,429,481	3,122.03	136,684		227,539		227,539		(16,177)			90,854			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	11/19/2019	11/17/2020	11/16/2020	EXERCISE	5,800	18,097,044	3,120.18	621,633		434,106		434,106		(271,073)			(187,528)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID171265Z06	11/20/2019	11/18/2020	11/17/2020	EXERCISE	3,300	10,257,918	3,108.46	353,898		252,181		252,181		(179,498)			(101,718)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI190L770X0HC3ZE78	11/21/2019	11/19/2020	11/18/2020	EXERCISE	1,000	3,103,540	3,103.54	110,796		75,928		75,928		(54,986)			(34,869)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI190L770X0HC3ZE78	11/22/2019	11/20/2020	11/19/2020	EXERCISE	8,200	25,504,378	3,110.29	913,057		516,258		516,258		(424,801)			(396,798)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	11/25/2019	11/23/2020	11/23/2020	EXERCISE	2,700	8,460,828	3,133.64	292,322		71,613		71,613		(110,294)			(220,709)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI190L770X0HC3ZE78	11/26/2019	11/24/2020	11/23/2020	EXERCISE	3,200	10,049,664	3,140.52	339,679		91,373		91,373		(124,847)			(248,305)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U1664LU3V6CS98	11/26/2019	11/24/2020	11/23/2020	EXERCISE	3,000	9,421,560	3,140.52	151,872		254,205		254,205		(15,106)			102,333			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI190L770X0HC3ZE78	11/27/2019	11/25/2020	11/24/2020	EXERCISE	800	2,516,000	3,145.00	85,134		20,755		20,755		(28,754)			(64,379)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	03/13/2020	03/12/2021	11/30/2020	EXERCISE	8,200	22,230,364	2,711.02		2,198,583	5,153,618		5,153,618					2,955,035			101/99
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	03/23/2020	03/22/2021	11/30/2020	EXERCISE	3,200	7,159,680	2,237.40		736,015	3,565,248		3,565,248					2,829,233			101/99
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI190L770X0HC3ZE78	12/04/2019	12/02/2020	12/01/2020	EXERCISE	3,500	10,894,660	3,112.76	404,192		282,500		282,500		(177,511)			(121,692)			101/99
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	12/05/2019	12/03/2020	12/02/2020	EXERCISE	2,800	8,728,804	3,117.43	325,148		182,950		182,950		(132,774)			(142,198)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	12/19/2019	12/03/2020	12/03/2020	EXPIRE	947	3,187,260	3,365.64	27,016						(5,497)			(27,016)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI190L770X0HC3ZE78	12/06/2019	12/04/2020	12/03/2020	EXERCISE	8,000	25,167,280	3,145.91	903,505		473,240		473,240		(261,164)			(430,265)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U1664LU3V6CS98	12/12/2019	12/04/2020	12/03/2020	EXERCISE	2,500	7,921,425	3,168.57	126,791		213,825		213,825		(8,680)			87,034			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID171265Z06	12/09/2019	12/07/2020	12/04/2020	EXERCISE	6,500	20,383,740	3,135.96	740,949		641,702		641,702		(256,187)			(99,247)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	12/10/2019	12/08/2020	12/07/2020	EXERCISE	5,200	16,289,104	3,132.52	605,140		600,877		600,877		(205,860)			(4,263)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	12/11/2019	12/09/2020	12/08/2020	EXERCISE	4,200	13,194,846	3,141.63	489,529		412,633		412,633		(143,570)			(76,896)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	12/12/2019	12/10/2020	12/09/2020	EXERCISE	3,000	9,505,710	3,168.57	338,403		240,513		240,513		(67,316)			(97,891)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID171265Z06	12/13/2019	12/11/2020	12/10/2020	EXERCISE	5,000	15,844,000	3,168.80	562,462		264,196		264,196		(113,081)			(298,266)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID171265Z06	12/13/2019	12/11/2020	12/10/2020	EXERCISE	5,900	18,882,879	3,200.49	551,530		124,792		124,792		(120,105)			(426,738)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID171265Z06	12/16/2019	12/14/2020	12/11/2020	EXERCISE	1,200	3,829,740	3,191.45	127,530		49,202		49,202		(21,648)			(78,328)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U1664LU3V6CS98	12/17/2019	12/14/2020	12/11/2020	EXERCISE	2,700	8,619,804	3,192.52	133,768		224,077		224,077		(4,185)			90,309			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI190L770X0HC3ZE78	12/17/2019	12/15/2020	12/14/2020	EXERCISE	5,000	15,962,600	3,192.52	533,151		228,167		228,167		(87,732)			(304,984)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U1664LU3V6CS98	12/13/2019	12/15/2020	12/14/2020	EXERCISE	4,700	15,042,294	3,200.49	512,416		1,042,381		1,042,381		(50,818)			529,965			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID171265Z06	12/18/2019	12/16/2020	12/15/2020	EXERCISE	3,000	9,573,420	3,191.14	320,710		90,803		90,803		(55,325)			(229,907)			101/100

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)
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	12/19/2019	12/17/2020	12/16/2020	EXERCISE	3,300	10,577,721	3,205.37	354,354		111,603		111,603		(36,114)			(242,750)			101/99
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	12/20/2019	12/18/2020	12/17/2020	EXERCISE	10,500	33,822,810	3,221.22	1,141,523		71,899		71,899		(17,521)			(1,069,625)			101/99
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6CS98	12/20/2019	12/21/2020	12/18/2020	EXERCISE	2,100	6,764,562	3,221.22	106,982		179,214		179,214		930			72,232			101/99
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	12/23/2019	12/21/2020	12/21/2020	EXPIRE	1,500	4,836,015	3,224.01	162,974						(3,134)			(162,974)			101/99
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	12/24/2019	12/23/2020	12/23/2020	EXPIRE	6,100	19,648,100	3,221.00	675,087						(14,501)			(675,087)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	12/26/2019	12/24/2020	12/24/2020	EXPIRE	3,400	10,988,800	3,232.00	375,428						7,634			(375,428)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	12/27/2019	12/24/2020	12/24/2020	EXPIRE	3,000	9,732,000	3,244.00	329,550						21,782			(329,550)			101/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6CS98	01/02/2020	12/28/2020	12/24/2020	EXERCISE	3,700	12,054,045	3,257.85		192,969	322,997		322,997					130,028			100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	12/31/2019	12/30/2020	12/29/2020	EXERCISE	3,000	9,651,000	3,217.00	347,040		14,605		14,605		(6,698)			(332,435)			100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	01/02/2020	12/31/2020	12/31/2020	EXPIRE	3,300	10,750,905	3,257.85		358,543								(358,543)			100/100
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	01/03/2020	12/31/2020	12/31/2020	EXPIRE	4,800	15,527,280	3,234.85		528,704								(528,704)			100/100
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants												101,919,471	4,100,757	140,208,720		140,208,720	XXX	(95,837,869)			34,188,492			XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												101,919,471	4,100,757	140,208,720		140,208,720	XXX	(95,837,869)			34,188,492			XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0219999999. Subtotal - Purchased Options - Hedging Other																	XXX							XXX
0289999999. Subtotal - Purchased Options - Replications																	XXX							XXX
0359999999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0429999999. Subtotal - Purchased Options - Other																	XXX							XXX
0439999999. Total Purchased Options - Call Options and Warrants												101,919,471	4,100,757	140,208,720		140,208,720	XXX	(95,837,869)			34,188,492			XXX
0449999999. Total Purchased Options - Put Options																	XXX							XXX
0459999999. Total Purchased Options - Caps																	XXX							XXX
0469999999. Total Purchased Options - Floors																	XXX							XXX
0479999999. Total Purchased Options - Collars																	XXX							XXX
0489999999. Total Purchased Options - Other																	XXX							XXX
0499999999. Total Purchased Options												101,919,471	4,100,757	140,208,720		140,208,720	XXX	(95,837,869)			34,188,492			XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0709999999. Subtotal - Written Options - Hedging Other																	XXX							XXX
0779999999. Subtotal - Written Options - Replications																	XXX							XXX
0849999999. Subtotal - Written Options - Income Generation																	XXX							XXX
0919999999. Subtotal - Written Options - Other																	XXX							XXX
0929999999. Total Written Options - Call Options and Warrants																	XXX							XXX
0939999999. Total Written Options - Put Options																	XXX							XXX
0949999999. Total Written Options - Caps																	XXX							XXX
0959999999. Total Written Options - Floors																	XXX							XXX
0969999999. Total Written Options - Collars																	XXX							XXX
0979999999. Total Written Options - Other																	XXX							XXX
0989999999. Total Written Options																	XXX							XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1169999999. Subtotal - Swaps - Hedging Other																	XXX							XXX
1229999999. Subtotal - Swaps - Replication																	XXX							XXX
1289999999. Subtotal - Swaps - Income Generation																	XXX							XXX
1349999999. Subtotal - Swaps - Other																	XXX							XXX
1359999999. Total Swaps - Interest Rate																	XXX							XXX
1369999999. Total Swaps - Credit Default																	XXX							XXX
1379999999. Total Swaps - Foreign Exchange																	XXX							XXX
1389999999. Total Swaps - Total Return																	XXX							XXX
1399999999. Total Swaps - Other																	XXX							XXX
1409999999. Total Swaps																	XXX							XXX
1479999999. Subtotal - Forwards																	XXX							XXX
1509999999. Subtotal - SSAP No. 108 Adjustments																	XXX							XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												101,919,471	4,100,757	140,208,720		140,208,720	XXX	(95,837,869)			34,188,492			XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1709999999. Subtotal - Hedging Other																	XXX							XXX
1719999999. Subtotal - Replication																	XXX							XXX
1729999999. Subtotal - Income Generation																	XXX							XXX
1739999999. Subtotal - Other																	XXX							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)
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 - Totals												101,919,471	4,100,757	140,208,720		140,208,720	XXX	(95,837,869)			34,188,492			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	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	14,431,990		14,431,990	14,431,990		14,431,990		
Barclays Bank	G5GSEF7VJP5I70UK5573	Y	Y		44,952,932		44,952,932	44,952,932		44,952,932		
CIBC	2IGI19DL770X0HC3ZE78	Y	Y		50,592,721		50,592,721	50,592,721		50,592,721		
Credit Suisse	E58DKGMJYYYJLN8C3868	Y	Y		7,812,801		7,812,801	7,812,801		7,812,801		
RBC Capital	ES7IP3U3RHIGC71XBU11	Y	Y		12,953,732		12,953,732	12,953,732		12,953,732		
Truist Bank	JJKC32MCHWDI71265Z06	Y	N		42,933,311		42,933,311	42,933,311		42,933,311		
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Y	Y		36,398,703		36,398,703	36,398,703		36,398,703		
0299999999. Total NAIC 1 Designation					195,644,200		195,644,200	195,644,200		195,644,200		
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)												
0999999999 - Gross Totals					210,076,190		210,076,190	210,076,190		210,076,190		
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					210,076,190							

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
ABN AMRO Clearing	Chicago, IL					17,850,442	XXX
The Bank of New York Mellon	New York, NY					10,570,462	XXX
Federal Home Loan Bank of Chicago	Chicago, IL					2,475,095	XXX
JPMorgan Chase Bank	New York, NY					15,157,713	XXX
KeyBank National Association	Cleveland, OH					1,291,029	XXX
The Northern Trust Company	Chicago, IL		0.000	273,445		55,548,623	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	273,445		102,893,363	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				XXX
0399999. Total Cash on Deposit		XXX	XXX	273,445		102,893,363	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	273,445		102,893,363	XXX

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

1.	January	12,828,467	4.	April	(8,923,282)	7.	July	23,826,615	10.	October	29,633,052
2.	February	3,365,550	5.	May	(7,431,684)	8.	August	14,567,434	11.	November	47,192,256
3.	March	63,274,828	6.	June	54,257,244	9.	September	85,831,672	12.	December	102,893,363

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								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations								
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds								
38141W-23-2	GOLDMAN SACHS FINANCIAL SQUARE		12/31/2020	0.000		239,446,722	15,342	54,583
8699999. Subtotal - All Other Money Market Mutual Funds						239,446,722	15,342	54,583
8899999 - Total Cash Equivalents						239,446,722	15,342	54,583

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

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

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

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

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

6 ....$

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	LIFE INSURANCE	130,793	149,246		
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	B	LIFE INSURANCE	2,494,160	2,650,978		
11. Georgia GA	B	LIFE INSURANCE	38,405	40,452		
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL	B	LIFE INSURANCE	1,889,502	2,020,741		
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	LIFE INSURANCE	117,994	119,927		
23. Michigan MI						
24. Minnesota MN						
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	225,137	227,634		
33. New York NY						
34. North Carolina NC	B	LIFE INSURANCE	405,083	406,445		
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	B	LIFE INSURANCE	428,791	452,055		
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				
59. Subtotal	XXX	XXX	5,729,865	6,067,478		
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				